PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2007

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 2775 Sanders Road (Street and Number)

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

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

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

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

Internet Website Address www.allstate.com

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

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

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

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

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

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

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

Katherine Grefsheim
Notary
2/26/2009

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	27,515,842,837		27,515,842,837	27,642,553,326
2.	Stocks:				
	2.1 Preferred stocks	456,550,653		456,550,653	376,525,001
	2.2 Common stocks	9,559,258,493	1,595,273	9,557,663,220	10,511,408,261
3.	Mortgage loans on real estate:				
	3.1 First liens	793,477,779		793,477,779	648,449,686
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	286,470,827		286,470,827	299,131,887
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (762,995,280)), cash equivalents ($ 1,259,059,381) and short-term investments ($ 159,520,619)	655,584,719		655,584,719	59,506,271
6.	Contract loans (including $ premium notes)				
7.	Other invested assets	1,615,449,615	36,133,108	1,579,316,507	1,272,550,863
8.	Receivables for securities	98,495,523		98,495,523	326,337,223
9.	Aggregate write-ins for invested assets	36,726,362		36,726,362	59,915,188
10.	Subtotals, cash and invested assets (Lines 1 to 9)	41,017,856,806	37,728,381	40,980,128,425	41,196,377,705
11.	Title plants less $ charged off (for Title insurers only)				
12.	Investment income due and accrued	381,813,773	1,348	381,812,425	287,880,427
13.	Premiums and considerations:				
	13.1 Uncollected premiums and agents' balances in the course of collection	858,700,323	12,741,643	845,958,680	813,768,507
	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,214,213,036	3,631,106	3,210,581,930	3,113,105,320
	13.3 Accrued retrospective premiums	2,836,648	283,665	2,552,983	2,626,568
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers	67,084,667		67,084,667	82,625,458
	14.2 Funds held by or deposited with reinsured companies	1,408,733	107,111	1,301,622	1,432,458
	14.3 Other amounts receivable under reinsurance contracts				
15.	Amounts receivable relating to uninsured plans				
16.1	Current federal and foreign income tax recoverable and interest thereon				
16.2	Net deferred tax asset	1,157,519,189	125,668,792	1,031,850,397	1,034,099,463
17.	Guaranty funds receivable or on deposit				
18.	Electronic data processing equipment and software	350,270,933	289,968,352	60,302,581	56,055,660
19.	Furniture and equipment, including health care delivery assets ($)	224,062,293	224,062,293		
20.	Net adjustment in assets and liabilities due to foreign exchange rates				
21.	Receivables from parent, subsidiaries and affiliates	165,803,485	2,242,886	163,560,598	669,148,919
22.	Health care ($) and other amounts receivable				
23.	Aggregate write-ins for other than invested assets	1,513,665,152	1,086,533,711	427,131,442	422,602,644
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	48,955,235,038	1,782,969,288	47,172,265,751	47,679,723,129
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26.	Total (Lines 24 and 25)	48,955,235,038	1,782,969,288	47,172,265,751	47,679,723,129
	DETAILS OF WRITE-INS				
0901.	Security lending principal	33,471,752		33,471,752	58,911,753
0902.	Call options	3,254,610		3,254,610	1,003,435
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	36,726,362		36,726,362	59,915,188
2301.	Cash surrender value of COLI	283,291,267		283,291,267	266,633,619
2302.	Accounts receivable	66,161,428	4,035,390	62,126,039	56,440,456
2303.	Pension intangible asset	59,007,000	3,000	59,004,000	59,004,000
2398.	Summary of remaining write-ins for Line 23 from overflow page	1,105,205,457	1,082,495,321	22,710,136	40,524,569
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	1,513,665,152	1,086,533,711	427,131,442	422,602,644

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 3,904,391,895)	11,077,091,664	11,260,589,961
2.	Reinsurance payable on paid losses and loss adjustment expenses	3,745,201	1,994,280
3.	Loss adjustment expenses	3,004,239,333	3,079,775,774
4.	Commissions payable, contingent commissions and other similar charges	190,421,034	229,664,314
5.	Other expenses (excluding taxes, licenses and fees)	1,390,743,977	1,513,421,800
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	204,129,698	261,793,173
7.1	Current federal and foreign income taxes (including $ 324,846,463 on realized capital gains (losses))	60,994,736	170,207,040
7.2	Net deferred tax liability		
8.	Borrowed money $ 35,851,535 and interest thereon $	35,851,535	52,791,627
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 146,675,951 and including warranty reserves of $)	9,053,416,959	8,870,804,246
10.	Advance premium	239,433,538	235,966,319
11.	Dividends declared and unpaid:		
	11.1 Stockholders	500,000,000	
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	671,044	762,317
13.	Funds held by company under reinsurance treaties	2,892,480	2,770,269
14.	Amounts withheld or retained by company for account of others	41,714,280	21,275,677
15.	Remittances and items not allocated	39,544,294	39,957,304
16.	Provision for reinsurance	168,739,996	153,593,069
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	146,021,331	194,240,023
20.	Payable for securities	267,840,006	251,645,153
21.	Liability for amounts held under uninsured plans		
22.	Capital notes $ and interest thereon $		
23.	Aggregate write-ins for liabilities	2,208,895,922	2,209,310,607
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	28,636,387,026	28,550,562,952
25.	Protected cell liabilities		
26.	Total liabilities (Lines 24 and 25)	28,636,387,026	28,550,562,952
27.	Aggregate write-ins for special surplus funds	29,923,386	40,738,646
28.	Common capital stock	4,200,000	4,200,000
29.	Preferred capital stock		
30.	Aggregate write-ins for other than special surplus funds		
31.	Surplus notes		
32.	Gross paid in and contributed surplus	2,356,746,912	2,327,768,587
33.	Unassigned funds (surplus)	16,145,008,427	16,756,452,944
34.	Less treasury stock, at cost:		
	34.1 shares common (value included in Line 28 $)		
	34.2 shares preferred (value included in Line 29 $)		
35.	Surplus as regards policyholders (Lines 27 to 33, less 34)	18,535,878,725	19,129,160,177
36.	Totals	47,172,265,751	47,679,723,129
	DETAILS OF WRITE-INS		
2301.	Securities lending collateral	1,747,975,034	1,797,241,854
2302.	Accounts payable	342,062,270	328,920,882
2303.	Deposit for assumed reinsurance from CNA	37,588,977	42,579,467
2398.	Summary of remaining write-ins for Line 23 from overflow page	81,269,640	40,568,404
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	2,208,895,922	2,209,310,607
2701.	SCOR retroactive reinsurance account	29,923,386	40,738,646
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	29,923,386	40,738,646
3001.			
3002.			
3003.			
3098.	Summary of remaining write-ins for Line 30 from overflow page		
3099.	Totals (Lines 3001 through 3003 plus 3098)(Line 30 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 9,123,949,237)	9,270,484,511	9,907,730,554	13,116,743,939
	1.2 Assumed (written $ 10,320,541,538)	9,973,773,388	9,200,450,094	12,425,416,358
	1.3 Ceded (written $ 452,611,740)	435,073,339	334,418,473	475,292,489
	1.4 Net (written $ 18,991,879,034)	18,809,184,560	18,773,762,176	25,066,867,807
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 9,910,689,184):			
	2.1 Direct	4,253,090,561	4,131,468,590	5,513,617,151
	2.2 Assumed	5,642,627,610	4,810,743,784	6,475,436,633
	2.3 Ceded	106,853,165	98,963,533	105,735,878
	2.4 Net	9,788,865,006	8,843,248,841	11,883,317,906
3.	Loss expenses incurred	2,107,980,316	2,100,788,488	2,869,348,374
4.	Other underwriting expenses incurred	4,785,320,951	4,867,222,622	6,449,756,568
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	16,682,166,273	15,811,259,951	21,202,422,849
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	2,127,018,286	2,962,502,225	3,864,444,958
	INVESTMENT INCOME			
9.	Net investment income earned	1,454,094,739	1,678,294,852	2,525,688,686
10.	Net realized capital gains (losses) less capital gains tax of $ 324,846,763	804,114,525	136,827,437	99,140,243
11.	Net investment gain (loss) (Lines 9 + 10)	2,258,209,264	1,815,122,289	2,624,828,929
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ (50,613,187) amount charged off $)	(50,613,187)	(48,487,316)	(64,146,881)
13.	Finance and service charges not included in premiums	233,678,056	233,237,207	299,243,516
14.	Aggregate write-ins for miscellaneous income	(8,917,618)	3,673,305	10,449,877
15.	Total other income (Lines 12 through 14)	174,147,251	188,423,196	245,546,512
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	4,559,374,802	4,966,047,710	6,734,820,400
17.	Dividends to policyholders	(8,455)	45,513	45,513
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	4,559,383,257	4,966,002,197	6,734,774,887
19.	Federal and foreign income taxes incurred	1,122,963,097	1,350,480,183	1,813,252,386
20.	Net income (Line 18 minus Line 19)(to Line 22)	3,436,420,160	3,615,522,014	4,921,522,500
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	19,129,160,177	14,833,660,379	14,833,660,379
22.	Net income (from Line 20)	3,436,420,160	3,615,522,014	4,921,522,500
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 12,525,863	(179,813,685)	250,351,640	125,435,079
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	1,158,912	(56,337,927)	8,686,530
27.	Change in nonadmitted assets	135,121,765	317,278,248	246,010,057
28.	Change in provision for reinsurance	(15,146,927)	(77,903,722)	(43,628,013)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	28,978,325	30,618,579	52,620,195
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(4,000,000,000)	(300,000,000)	(1,011,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus			(4,146,550)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(593,281,451)	3,779,528,834	4,295,499,798
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	18,535,878,726	18,613,189,213	19,129,160,177
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Transferable tax credits	332,091		
1402.	Fines, penalties and violations	(110,439)	(370,138)	(370,138)
1403.	CNA renewal rights and option agreement	(1,436,239)	(363,040)	(363,040)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(7,703,031)	4,406,483	11,183,055
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(8,917,618)	3,673,305	10,449,877
3701.	Additional minimum pension liability			(4,146,550)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			(4,146,550)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	18,867,143,865	25,102,413,800
2.	Net investment income	1,303,289,041	2,524,045,197
3.	Miscellaneous income	174,147,251	245,546,512
4.	Total (Lines 1 to 3)	20,344,580,157	27,872,005,509
5.	Benefit and loss related payments	9,956,822,513	13,573,303,011
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	7,182,417,942	9,603,041,472
8.	Dividends paid to policyholders	(8,455)	45,513
9.	Federal and foreign income taxes paid (recovered) net of $ 324,846,463 tax on capital gains (losses)	1,557,022,164	1,440,878,206
10.	Total (Lines 5 through 9)	18,696,254,164	24,617,268,202
11.	Net cash from operations (Line 4 minus Line 10)	1,648,325,993	3,254,737,307
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	9,848,553,172	12,662,735,099
	12.2 Stocks	5,813,339,894	5,356,740,961
	12.3 Mortgage loans	99,721,286	15,324,040
	12.4 Real estate	291,648	50,789,116
	12.5 Other invested assets	481,330,296	384,238,421
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,372,125	607,201
	12.7 Miscellaneous proceeds	387,183,892	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	16,631,792,313	18,470,434,837
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	9,598,812,841	12,898,249,421
	13.2 Stocks	4,530,275,393	5,630,248,916
	13.3 Mortgage loans	244,733,776	157,011,967
	13.4 Real estate	8,445,398	78,649,385
	13.5 Other invested assets	416,723,829	685,733,468
	13.6 Miscellaneous applications		210,144,390
	13.7 Total investments acquired (Lines 13.1 to 13.6)	14,798,991,236	19,660,037,547
14.	Net increase (or decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,832,801,077	(1,189,602,710)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	28,978,325	52,620,195
	16.3 Borrowed funds	(16,940,092)	(304,370,677)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	3,500,000,000	1,011,000,000
	16.6 Other cash provided (applied)	602,913,145	(371,639,521)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,885,048,622)	(1,634,390,003)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	596,078,449	430,744,594
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	59,506,270	(371,238,324)
	19.2 End of period (Line 18 plus Line 19.1)	655,584,719	59,506,270

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

20.0001. Proceeds from bonds, sold, matured or repaid	235,606,138	371,445,972
20.0002. Proceeds from equities, sold, matured or repaid	59,623,278	532,298,657
20.0003. Cost of bonds acquired	164,951,332	210,689,788
20.0004. Cost of equities acquired	98,796,877	1,631,634,062

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2006 Annual Statement notes: 1-4, 5(A2, A4-A12, B2-B4, C-G), 6(A), 7, 8(D-F), 9(A, B, D-F), 10(F-K), 12, 13(1-7, 9-12), 14(C), 15, 17(A, B), 18-20, 21(A, B, E, F, H), 23(A, B, C2, C3), 24(B, D), 25-30 and 32-35.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2007 and 2006 were 5.45% and 6.82%, and 5.51% and 6.57%, respectively. All new mortgage loans in 2007 and 2006 were commercial.

3. For loans acquired during the year, the maximum percentage of any one loan to the value of security at the time of the loan was 78.79% and 71.25% in 2007 and 2006, respectively.

B. Debt Restructuring

1. The total recorded investment in restructured bonds was $39 million at both September 30, 2007 and December 31, 2006. The total recorded investment in restructured mortgage loans was $5 million at both September 30, 2007 and December 31, 2006.

6. Joint Ventures, Partnerships and Limited Liability Companies

B. During the third quarter of 2007, the Company wrote-off $6 and $13 thousand on two limited partnership investments after receiving dissolution letters. Since there is pending litigation on the latter limited partnership, the Company still has the par value of the limited partnership recorded. The Company did not recognize impairment write-downs on joint ventures, partnerships or limited liability companies in 2006.

8. Derivative Instruments

A. The Company started to utilize swaption agreements and foreign currency forward contracts during 2007. Swaption agreements give the holder the right to enter into an interest rate swap at a future date. Foreign forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for swaption agreements and foreign currency forward contracts, as well as for all the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company has established risk control limits. In addition, changes in the fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by changes in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transaction.

Credit exposure represents the Company's potential loss if all 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. In total, the credit exposure for over-the-counter instruments is positive.

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 swaptions and foreign currency forward contracts. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. To date, the Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

Swaptions typically require a premium paid to the counterparty at the inception of a contract. This is the only cash requirement of this instrument. Foreign currency forward contracts require cash settlements when the contract matures. The amount of cash exchanged is based on the difference between the rate agreed to at the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. If the contract rate is less than the actual rate on the settlement date, the Company receives cash equal to the difference in rates multiplied by an agreed to notional amount. If the contract rate is greater than the actual rate on the settlement date, the Company pays cash equal to the difference in the rates multiplied by an agreed to notional amount.

B. The Company primarily uses swaptions to hedge interest rate risk. Foreign currency forward contracts are utilized to substantially eliminate currency risk exposure arising from investments in foreign currency denominated investments.

Please refer to this note in the December 31, 2006 Annual Statement for how the Company uses its other derivative instruments.

C. Swaptions are reported on Schedule DB, Part A and receive non-hedge accounting. The premiums paid on swaptions are recorded as aggregate write-ins for invested assets. The changes in fair value of the swaptions that are open at the end of the reporting period are recognized as unrealized capital gains and losses in unassigned surplus. If a swaption is terminated prior to the expiration date, any gain or loss is recognized in realized capital gain or loss.

Foreign currency forward contracts are reported in Schedule DB, Part C and also receive non-hedge accounting. Changes in the fair value of open foreign currency forward contracts are classified as unrealized capital gains and losses in unassigned surplus until closed (e.g. terminated or settled). At closing, the previously recorded net unrealized gains and losses in unassigned surplus are reclassified to net investment income (if contract was hedging only coupon payment) or realized capital gains and losses (if contract was hedging original principal or bond is disposed of).

For the accounting treatment for the other derivatives the Company utilizes please refer to this note in the December 31, 2006 Annual Statement.

9. Income Taxes

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

(in millions)	**2007**	**2006**
Federal income tax - excluding net capital gains (losses)	$ 1,123	$ 1,350
Federal income tax on net capital gains (losses)	325	95
Federal income taxes incurred	$ 1,448	$ 1,445

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

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

(in millions)	September 30, 2007	December 31, 2006
Deferred tax assets:		
Adjustment for unearned premiums	$ 646	$ 642
Nonadmitted assets	580	619
Reserve discounting	335	352
Investments	63	65
Employee benefits	41	-
Additional minimum pension liability	13	13
Uncollectible reinsurance	6	10
Other	95	100
Total deferred tax assets	1,779	1,801
Nonadmitted deferred tax assets	126	135
Admitted deferred tax assets	1,653	1,666
Deferred tax liabilities:		
Unrealized net gains	(540)	(527)
Fixed assets	(52)	(44)
Premium acquisition expense	(10)	(11)
Salvage and subrogation discounting	(10)	(11)
Premium taxes	(8)	(10)
Deposit accounting adjustments	(1)	(2)
Employee benefits	-	(27)
Total deferred tax liabilities	(621)	(632)
Net admitted deferred tax asset	$ (1,032)	$ 1,034

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

(in millions)	September 30, 2007	December 31, 2006	Change
Total deferred tax assets	$ 1,779	$ 1,801	$ (22)
Total deferred tax liabilities	(621)	(632)	11
Net deferred tax asset (liability)	$ 1,158	$ 1,169	(11)
Tax effect of unrealized gains (losses)			12
Tax effect of additional minimum pension liability			-
Change in net deferred income tax			1
Tax effect of nonadmitted assets			39
Adjustment for prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ 40

(in millions)	September 30, 2006	December 31, 2005	Change
Total deferred tax assets	$ 1,826	$ 1,968	$ (142)
Total deferred tax liabilities	(681)	(679)	(2)
Net deferred tax asset (liability)	$ 1,145	$ 1,289	(144)
Tax effect of unrealized gains (losses)			87
Tax effect of additional minimum pension liability			1
Change in net deferred income tax			(56)
Tax effect of nonadmitted assets			86
Adjustment for prior year tax liabilities			(4)
Change in net deferred income tax relating to the provision			$ 26

10. Information Concerning Parent, Subsidiaries and Affiliates

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

Transactions with the The Allstate Corporation ("Corporation")

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

(in millions)

Date of payment	2007	2006
February 1	$ 400	$ -
March 15	300	-
April 2	300	-
May 7	400	-
June 1	500	-
July 2	600	-
August 1	500	-
September 6	500	-
September 13	-	300
October 3	500	-
October 27	-	400
November 29	-	311
Total	$ 4,000	$ 1,011

The Company received excess tax benefits of $29 million and $53 million in 2007 and 2006, respectively, primarily related to the Corporation's stock options exercised by the Company's employees. These amounts are presented as surplus paid in in the Company's Statement of Income.

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to $1 billion. From time to time the Company borrows money from the Corporation to meet its short-term cash needs. Effective January 1, 2007, intercompany loans, including accrued interest payable with the Corporation were required to be reported as borrowed money in the Company's Liabilities, Surplus and Other Funds page. For more details on intercompany loans outstanding at September 30, 2007 please

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see Note 11. At December 31, 2006, the Company did not have intercompany loan amounts outstanding with the Corporation. Total interest paid on intercompany debt during 2007 and 2006 was $52 thousand and $2 million, respectively.

Transactions with Allstate Life Insurance Company ("ALIC")

The Company received the following cash dividends on common stock from ALIC:

(in millions)

Date of payment	2007	2006
June 27	$ -	$ 125
September 21	-	300
September 24	85	-
December 15	-	250
Total	$ 85	$ 675

The $300 million of dividends paid on September 21, 2006 included $29 million of ordinary dividends and $271 million of extraordinary dividends. The $250 million of dividends paid on December 15, 2006 were extraordinary dividends.

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

(in millions)	September 30, 2007	December 31, 2006
Allstate Life Insurance Company	$ 51	$ 539
Lincoln Benefit Life Company	48	33
Allstate Investments, LLC	11	12
Allstate Financial Services, LLC	9	14
American Heritage Life Insurance Company	9	11
Allstate Indemnity Company	8	6
Allstate Floridian Insurance Company	7	-
Allstate Texas Lloyd's	6	5
E.R.J. Insurance Group, Inc.	4	2
Allstate Motor Club, Inc.	3	6
Allstate Life Insurance Company of New York	2	2
First Colonial Insurance Company	2	-
Northbrook Services, Inc.	1	1
Allstate Distributors, LLC	1	1
Encompass Indemnity Company	1	1
Encompass Insurance Company of America	1	1
Allstate New Jersey Insurance Company	-	31
Encompass Insurance Company	-	2
Allstate Insurance Company of Canada	-	1
Allstate Property and Casualty Insurance Company	-	1
Total	$ 164	$ 669

The Company also reported the following as payable to affiliates:

(in millions)	September 30, 2007	December 31, 2006
Corporation	$ 137	$ 167
Allstate New Jersey Insurance Company	8	-
Allstate Property and Casualty Insurance Company	1	-
Allstate Floridian Insurance Company	-	27
Total	$ 146	$ 194

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

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

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

The Company issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC has entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and providing certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $4.99 billion and $5 billion at September 30, 2007 and December 31, 2006, respectively.

11. Debt

The Company had dollar reverse repurchase agreements outstanding as of September 30, 2007 and December 31, 2006 with total book and fair values of $36 million and $53 million, respectively. Under the terms of dollar reverse repurchase agreements, the Company sells a portion of its investments, generally mortgage-backed securities, and agrees to repurchase securities with the same or substantially the same projected cash flows at a specified date. The sold investments are not removed from their investment category on the Assets page and the proceeds from the sale are recorded as borrowed money in the Liabilities, Surplus and Other Funds page. The Company's policy is to maintain collateral equal to between 98% and 105% of the fair value of securities transferred. The Company is permitted to sell or re-pledge the collateral; however it has not done so in 2007 or 2006. Interest paid on dollar reverse repurchase agreements was $6 million for the nine months ending September 30, 2007 and $14 million for the year ended December 31, 2006. The weighted average coupon rates for dollar reverse repurchase agreements transactions were 5.60% and 5.00% as of September 30, 2007 and December 31, 2006, respectively. All of the September 30, 2007 transactions ended by October 12, 2007. All of the December 31, 2006 transactions end by January 11, 2007.

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

8. In September 1996, the Company completed the sale of its United States based reinsurance operations for policies written after 1984 to SCOR U.S. Corporation ("SCOR"). The transaction consisted of the sale of certain non-insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company followed National Association of Insurance Commissioners ("NAIC")

NOTES TO FINANCIAL STATEMENTS

accounting guidance for the treatment of retroactive contracts and reported the gain on the sale as a "write-in" adjustment to special surplus from retroactive reinsurance account. The balance of the special surplus funds was $30 million at September 30, 2007 compared to $41 million at December 31, 2006. The decrease in the special surplus funds balance was primarily the result of a reduction in reserves due to a commutation.

14. Contingencies

A. Contingent Commitments

Commitments to acquire financial interests or make capital contributions

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

(in millions)	September 30, 2007	December 31, 2006
Limited partnerships	$ 713	$ 711
Economically targeted letters of credit	7	10

California Earthquake Authority ("CEA")

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

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

Shared Markets

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

Guarantees

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

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

PMI Runoff Support Agreement

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

B. Assessments

Guaranty Funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. The Company's policy is to accrue guaranty fund assessments based on notification of new and ongoing insolvencies received from individual state guaranty associations. At September 30, 2007 and December 31, 2006, the Company had accrued $120 million and $118 million, respectively, for future guaranty fund assessments and $23 million and $27 million, respectively, for the related premium tax offset expected to be realized. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid.

No material changes to the December 31, 2006 Florida Hurricane Catastrophe Fund and State Facilities disclosures have occurred.

D. All Other Contingencies

Regulation

The Company is subject to changing social, economic and regulatory conditions. From time to time, regulatory authorities or legislative bodies seek to influence and restrict premium rates, require premium refunds to policyholders, restrict the ability of insurers to cancel or non-renew policies, require insurers to continue to write new policies or limit their ability to write new policies, limit insurers' ability to change coverage

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

Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business. As background to the "Proceedings" 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; 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.

- The outcome on these matters may also be affected by decisions, verdicts, and settlements, and the timing of such decisions, verdicts, and settlements, in other individual and class action lawsuits that involve the Company, other insurers, or other entities and by other legal, governmental, and regulatory actions that involve the Company, other insurers, or other entities.

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

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

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

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

Proceedings

There is one 19-state certified class action lawsuit pending against the Company in Washington state court alleging that its failure to pay "inherent diminished value" to insureds under the uninsured motorist property damage liability provisions of auto policies constitutes breach of contract and fraud. Plaintiffs define "inherent diminished value" as the difference between the market value of the insured automobile before an accident and the market value after repair. Plaintiffs allege that they are entitled to the payment of inherent diminished value under the terms of the policy. This lawsuit is similar to others filed against other carriers in the industry. A settlement of the class action for an amount that is not material has been preliminarily approved by the court. Class members in 16 of the 19 states will be invited to participate in the settlement, but the entire case will be dismissed as a result of the settlement.

There are a number of state and nationwide class action lawsuits pending in various state courts challenging the legal propriety of the Company's medical bill review processes on a number of grounds, including the manner in which the Company determines reasonableness and necessity. These lawsuits, which to a large degree mirror similar lawsuits filed against other carriers in the industry, allege these processes result in a breach of the insurance policy and, in some cases, the plaintiffs also allege fraud. Plaintiffs seek monetary damages in the form of contractual and extra-contractual damages. The Company denies these allegations. One nationwide class action and one statewide class action have been certified. A settlement of the statewide class action for an amount that is not material has been preliminarily approved by the court. The Company continues to vigorously defend the other cases.

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

The Company is defending a number of matters filed in the aftermath of Hurricanes Katrina and Rita, including individual lawsuits, and several statewide putative class action lawsuits pending in Mississippi and Louisiana. These matters are in various stages of development. The lawsuits and developments in litigation arising from the hurricanes include the following:

- The Mississippi Attorney General filed a suit asserting that the flood exclusion found in the Company's and other insurance companies' policies is either ambiguous, unenforceable as unconscionable or contrary to public policy, or inapplicable to the damage suffered in the wake of Hurricane Katrina. Our motion for judgment on the pleadings is pending.

- In an appeal pending in the United States Court of Appeals for the Fifth Circuit, a Mississippi policyholder is challenging the federal trial court's conclusion that the flood and water damage exclusions in the Company's policy apply to "storm surge" damage suffered in the wake of Hurricane Katrina.

- In a putative class action in Mississippi, some members of the Mississippi Windstorm Underwriters Association ("MWUA") have filed suit again the MWUA board members and the companies they represent, including a subsidiary of the Company, alleging that the Board purchased insufficient reinsurance to protect the MWUA members. Discovery is ongoing.

- In a putative class action in Louisiana, the trial court ruled that the Company's and other insurers' flood, water and negligent construction exclusions do not apply to man-made floods (i.e., floods caused by human negligence), and do not apply to flooding in the New Orleans area to the extent it was caused by human negligence in the design, construction and/or maintenance of the levees. The Company and other insurers pursued an interlocutory appeal and in June 2007, the United States Court of Appeals for the Fifth Circuit reversed the trial court's ruling. The matter has been remanded to the trial court for further proceedings, which have been consolidated along with other putative class and individual actions brought against the Company and other insurers, challenging the adjustment and settlement of Hurricane Katrina claims.

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- In another case, the trial court dismissed a putative class action brought against the Company and other insurers under Louisiana's Valued Policy Law ("VPL"), holding that the law did not apply where the cause of the policyholder's total loss was due in part to a non-covered peril, such as flood. The United States Court of Appeals for the Fifth Circuit has affirmed the trial court's dismissal of the case.
- The Company has also been sued in a putative class action in the United States District Court for the Western District of Louisiana which challenges the Company's estimating and adjusting of Hurricane Katrina and Rita property damage claims in the state of Louisiana. The Company's motion to strike the class allegations was denied and the parties are proceeding with discovery. Plaintiffs' motion for class certification is pending.
- The Louisiana Attorney General filed a class action lawsuit in state court against the Company and other insurers on behalf of Road Home fund recipients alleging that the insurers have failed to pay all damages owed under their policies. The insurers removed the matter to federal court. The plaintiffs' motion to remand the matter to state court is pending before the federal court.
- Private plaintiffs have filed *qui tam* actions under the Federal False Claims Act against the Company and certain other insurers in Louisiana and Mississippi federal courts regarding claims that they administered under the National Flood Insurance Program. The action brought in federal court in Louisiana has been dismissed.

The various suits described above seek a variety of remedies, including actual and/or punitive damages in unspecified amounts and/or declaratory relief. The Company has been vigorously defending these suits and other matters related to Hurricanes Katrina and Rita.

In addition, the Company is responding to subpoenas and requests for information in connection with investigations into the insurance industry's handling of claims in the aftermath of Hurricanes Katrina and Rita. These investigations are being conducted by federal and state authorities, including a federal grand jury sitting in the Southern District of Mississippi. Other insurers have received similar subpoenas and requests for information.

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

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. These matters are in various stages of development.

- These matters include a lawsuit filed in 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 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and ERISA violations (the "Romero I" suit). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted the Company's motions for summary judgment.
- The EEOC also filed another lawsuit in 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 2006, the court granted partial summary judgment to the EEOC. Although the court did not determine that the Company was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether the Company had reasonable factors other than age to support the rehire policy. The Company's interlocutory appeal of the trial court's summary judgment order is now pending in the United States Court of Appeals for the Eighth Circuit.
- The Company is also defending a certified class action filed by former employee agents who terminated their employment prior to the agency program reorganization. These plaintiffs have asserted breach of contract and ERISA claims. The court approved the form of class notice in October 2007 and set a December 2007 deadline for filing dispositve motions.
- 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 2005. In June 2007, the court granted the Company's motion to dismiss the case.

In all of these various matters, plaintiffs seek compensatory and punitive damages, and equitable relief. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

The Company is vigorously defending its homeowners insurance rates in administrative actions filed by Texas Department of Insurance ("TX DOI"). The TX DOI is focusing, as they have with other insurers, on the reasonableness of the Company's rates for the risks to which they apply.

- In 2004, the Company made a rate filing requesting to reduce its rates by approximately 1.5%. In December 2004, the Texas Commissioner of Insurance ("Commissioner") disapproved that filing and began proceedings to disapprove the Company's then current rates. Following an administrative hearing process in 2006, the Commissioner ordered the Company to reduce its then current homeowners rates by 5% and to pay refunds on the difference plus interest back to December 30, 2004, for which the Company has been accruing. The Company implemented a 5% rate decrease occurring in two stages but challenged this 2006 refund order in Travis County, Texas district court. In March 2007, the district court affirmed in whole the Commissioner's rate refund order. In April 2007, the Company appealed the judgment of the district court to the Third Court of Appeals, Austin, Texas. This appeal remains pending.
- The Company filed and implemented an 8% rate increase in August 2007 and immediately received an order from the Commissioner disapproving the rate change. In addition, in October 2007 the Commissioner ordered the Company to pay refunds of its homeowners rating amounting to approximately 6.5% for the period between August 20, 2007 and October 5, 2007, and refunds of approximately 18.5% for the period following October 5, 2007, plus interest. The Company was granted a permanent injunction that allows the Company's August rate change to stay in place while the Company defends the rate change in disputing the refund order. The Company has filed a petition for an administrative hearing with respect to the refund order.

Other matters

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

One or more of these matters could have an adverse effect on the Company's net income or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described in

NOTES TO FINANCIAL STATEMENTS

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 net income, cash flows or financial position of the Company.

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

Derivative financial instruments

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

	September 30, 2007		
(in millions)	**Notional Amount**	**Statement Value**	**Fair Value**
Interest rate contracts			
Interest rate swap agreements	$ 2,220	$ 3	$ 3
Financial futures contracts	905	-	1
Equity and index contracts			
Options, commodities and financial futures	338	1	1
Foreign currency contracts			
Foreign currency forward and option contracts	71	(1)	(1)
Other derivative financial instruments			
Replication excess return swaps	520	-	-
Replication credit default swaps	358	(2)	(4)
Credit default swaps – buying protection	314	(1)	-
Total other derivative financial instruments	1,192	(3)	(4)
Total derivative financial instruments	$ 4,726	$ -	$ -

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

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

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

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

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

3. The credit exposure of the Company's interest rate swap contracts was $2 million and $1 million at September 30, 2007 and December 31, 2006, respectively.

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

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

   The Company is required to post collateral for all exchange traded futures and option contracts. The amount of collateral required is determined by the type and fair value of the open futures or option contract position. In order to satisfy the collateral requirement, the Company pledged U.S. Treasury bonds. As of September 30, 2007 and December 31, 2006, the Company had pledged $35 million and $39 million, respectively, of securities in the form of margin deposits.

Other than derivative financial instruments

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

(in millions)	**September 30, 2007**	**December 31, 2006**
Commitments to invest	$ 720	$ 721
Private placement commitments	20	-
Credit guarantees	10	17
Commitments to extend mortgage loans	8	45
Delayed draw term loans	1	-

2. The Company had private placement commitments at September 30, 2007. 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.

   The Company had delayed draw term loans at September 30, 2007. Delayed draw term loans are facilities that can be funded over a given period of time to allow for the purchase of specified assets or acquisitions in exchange for a fee.

NOTES TO FINANCIAL STATEMENTS

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

   For information on the other types of off-balance sheet financial instruments, please refer to the December 31, 2006 Annual statement notes.

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

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

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

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

21. Other Items

C. Other Disclosures

Credit facility

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

D. Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $18 million and $16 million at September 30, 2007 and December 31, 2006, respectively. Premiums and considerations older than 90 days are nonadmitted.

G. State Transferable Tax Credits

1. The Company did not have state transferable tax credits at September 30, 2007. At December 31, 2006, the Company had an investment in a transferable state tax credit with a carrying value of $800 thousand.

2. Company did not have state transferable tax credits at September 30, 2007. The unused transferable state tax credit for the state of Missouri was $800 thousand at December 31, 2006.

22. Events Subsequent

On October 8, 2007, the Company declared a cash dividend of $500 million to the Corporation, which was paid on November 1, 2007.

23. Reinsurance

C. Reinsurance Assumed and Ceded

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

(in millions)	September 30, 2007					
	Assumed Reinsurance Premium Reserve	Assumed Reinsurance Commission Equity	Ceded Reinsurance Premium Reserve	Ceded Reinsurance Commission Equity	Net Premium Reserve	Net Commission Equity
(i) Affiliates	$ 4,922	$ 617	$ -	$ -	$ 4,922	$ 617
(ii) All other	18	-	(147)	(22)	(129)	(22)
(iii) Total	$ 4,940	$ 617	$ (147)	$ (22)	$ 4,793	$ 595

(iv) Direct Unearned Premium Reserve $4.26 billion

NOTES TO FINANCIAL STATEMENTS

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

(iv) Direct Unearned Premium Reserve $4.41 billion

D. Uncollectible Reinsurance

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

E. Commutation of Ceded Reinsurance

In 2007, the Company did not commute any of its reinsurance ceded. In 2006, the Company recorded an increase to incurred losses of $1 million as a result of the commutation of reinsurance. The increase in incurred losses was due to a loss of $2 million recognized on a commutation of reinsurance with CX Reinsurance Limited, partially offset by a gain of $1 million recognized on a commutation with Saskatchewan Government Insurance.

F. Retroactive Reinsurance

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

(in millions)	September 30, 2007	December 31, 2006
a. Reserves transferred:		
1. Initial reserves	$ 411	$ 411
2. Adjustments – prior years	(370)	(383)
3. Adjustments – current year	(11)	13
4. Current total	$ 30	$ 41
b. Consideration paid	$ 348	$ 348
c. Paid losses reimbursed or recovered	$ -	$ -
d. Special surplus from retroactive reinsurance		
1. Initial surplus gain or loss	$ 63	$ 63
2. Adjustments – prior years	(22)	(35)
3. Adjustments – current year	(11)	13
4. Current year restricted surplus	$ 30	$ 41
5. Cumulative total transferred to unassigned funds	$ -	$ -

G. Reinsurance Accounted for as a Deposit

On October 1, 1999, the Company completed the acquisition of the personal lines business from CNA Financial Corporation (“CNA”). The transaction included an indemnity reinsurance agreement and a reserve agreement. The reserve agreement guaranteed the adequacy, in all material respects, of the loss reserves transferred by CNA under the indemnity reinsurance agreement. The Company used deposit accounting to account for the indemnity reinsurance agreement, as the portion of the indemnity reinsurance agreement governing the transfer of the loss reserves did not, despite its form, transfer both components of insurance risk. In accordance with the requirements of deposit accounting, an initial asset deposit of $1.05 billion was recorded. The inception-to-date payments for this agreement totaled $822 million and $817 million at September 30, 2007 and December 31, 2006, respectively. Inception-to-date net adjustments that related to the reserve agreement reduced the reserves on deposit by $187 million at both September 30, 2007 and December 31, 2006. The balance of the reserves on deposit was $38 million and $43 million at September 30, 2007 and December 31, 2006, respectively.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

During 2007 the Company started to assume retrospective premium adjustments related to certain Your Choice Home (“YCH”) and Allstate Blue policies in eligible states from two of its subsidiaries. The Company also accrues and assumes estimated retrospective premium adjustments related to Your Choice Auto platinum (“YCA”) policies in eligible states. YCA and YCH policies that are claim free during the policy period receive 5% of the premium paid for certain major coverages as a billing credit or refund, depending on whether or not the policy is renewed. Allstate Blue policies that remain inforce for the entire policy period are eligible to receive 5% or 10% of the premium paid for certain major coverages as a billing credit or refund depending on whether or not the policy is renewed. The amount of accrued retrospective premium adjustment was determined by analyzing historical loss experience.

C. The amount of net premiums written by the Company in the first nine months of 2007 and 2006 subject to YCA, YCH and Allstate Blue retrospective rating features were $646 million and $288 million, respectively. These amounts represented 7.1% and 1.5% of total net premiums written in the first nine months of 2007 and 2006, respectively.

31. High Deductibles

At September 30, 2007, the Company did not have high deductible policies. At December 31, 2006, the amount of reserve credit recorded for high deductibles on unpaid claims was $464 thousand and the amount billed and recoverable on paid claims was $56 thousand.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

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

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

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

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

6.4 By what department or departments?
DELAWARE, ILLINOIS, 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 [ ] No [X]

11.2 If yes, explain:

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

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

$35,846,452 REVERSE DOLLAR REPURCHASE AGREEMENTS, $43,611,226 PLEDGED AS COLLATERAL, $10,070,280 OPTION AGREEMENTS, $17,125,042 LETTER STOCK OR SECURITIES RESTRICTED TO SALE.

13. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 501,108,266

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

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

15.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
15.21	Bonds	$	$
15.22	Preferred Stock	$	$
15.23	Common Stock	$ 5,027,253,384	$ 4,986,020,749
15.24	Short-Term Investments	$	$
15.25	Mortgage Loans on Real Estate	$	$
15.26	All Other	$	$
15.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26)	$ 5,027,253,384	$ 4,986,020,749
15.28	Total Investment in Parent included in Lines 15.21 to 15.26 above	$	$

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

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

If no, attach a description with this statement.

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

THERE WAS 1 EXCEPTION IN 2007: G0537K100 – HOME RETAIL GROUP COMMON STOCK

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 [ ]

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, explain:

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

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

$35,846,452 REVERSE DOLLAR REPURCHASE AGREEMENTS, $43,611,226 PLEDGED AS COLLATERAL, $10,070,280 OPTION AGREEMENTS, $17,125,042 LETTER STOCK OR SECURITIES RESTRICTED TO SALE.

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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
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15.22	Preferred Stock	$	$
15.23	Common Stock	$ 5,027,253,384	$ 4,986,020,749
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15.25	Mortgage Loans on Real Estate	$	$
15.26	All Other	$	$
15.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26)	$ 5,027,253,384	$ 4,986,020,749
15.28	Total Investment in Parent included in Lines 15.21 to 15.26 above	$	$

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

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

If no, attach a description with this statement.

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

THERE WAS 1 EXCEPTION IN 2007: G0537K100 – HOME RETAIL GROUP COMMON STOCK

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	299,131,887	279,006,786
2.	Increase (decrease) by adjustment	(21,002,071)	(30,489,594)
3.	Cost of acquired		64,179,927
4.	Cost of additions to and permanent improvements	8,445,398	14,469,458
5.	Total profit (loss) on sales	187,260	22,754,425
6.	Increase (decrease) by foreign exchange adjustment		
7.	Amount received on sales	291,648	50,789,116
8.	Book/adjusted carrying value at end of current period	286,470,827	299,131,887
9.	Total valuation allowance		
10.	Subtotal (Lines 8 plus 9)	286,470,827	299,131,887
11.	Total nonadmitted amounts		
12.	Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	286,470,827	299,131,887

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year	648,449,686	506,754,765
2.	Amount loaned during period:		
	2.1. Actual cost at time of acquisitions	244,506,907	157,137,500
	2.2. Additional investment made after acquisitions	226,868	(125,533)
3.	Accrual of discount and mortgage interest points and commitment fees	15,604	6,994
4.	Increase (decrease) by adjustment		
5.	Total profit (loss) on sale		
6.	Amounts paid on account or in full during the period	99,721,286	15,324,040
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		
9.	Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	793,477,779	648,449,686
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	793,477,779	648,449,686
12.	Total nonadmitted amounts		
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	793,477,779	648,449,686

SCHEDULE BA - VERIFICATION

Other Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	1,279,460,341	811,624,047
2.	Cost of acquisitions during period:		
	2.1. Actual cost at time of acquisitions	128,172,163	282,772,743
	2.2. Additional investment made after acquisitions	288,551,666	402,960,725
3.	Accrual of discount		
4.	Increase (decrease) by adjustment	207,318,287	148,008,488
5.	Total profit (loss) on sale	193,277,454	18,030,005
6.	Amounts paid on account or in full during the period	481,330,296	384,238,421
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		302,753
9.	Book/adjusted carrying value of long-term invested assets at end of current period	1,615,449,615	1,279,460,341
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	1,615,449,615	1,279,460,341
12.	Total nonadmitted amounts	36,133,108	6,909,478
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	1,579,316,507	1,272,550,863

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	38,551,647,109	37,456,227,056
2.	Cost of bonds and stocks acquired	14,128,892,521	18,528,498,337
3.	Accrual of discount	63,631,001	92,308,590
4.	Increase (decrease) by adjustment	(344,344,585)	111,298,837
5.	Increase (decrease) by foreign exchange adjustment	16,589,299	29,132,730
6.	Total profit (loss) on disposal	828,202,467	426,956,086
7.	Consideration for bonds and stocks disposed of	15,666,918,065	18,019,476,060
8.	Amortization of premium	46,047,770	73,298,467
9.	Book value/adjusted carrying value, current period	37,531,651,977	38,551,647,109
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	37,531,651,977	38,551,647,109
12.	Total nonadmitted amounts	1,595,273	21,160,526
13.	Statement value	37,530,056,704	38,530,486,583

SCHEDULE D - PART 1B

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

		1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	Class 1	26,002,347,189	32,252,754,333	33,159,485,700	(30,540,010)	25,658,483,997	26,002,347,189	25,065,075,812	24,571,067,507
2.	Class 2	1,950,818,654	240,293,266	154,997,474	58,387,520	1,930,636,097	1,950,818,654	2,094,501,966	1,975,756,324
3.	Class 3	721,001,341	108,138,415	78,495,885	3,705,221	664,831,081	721,001,341	754,349,092	717,357,382
4.	Class 4	774,166,999	96,047,232	74,328,805	(45,378,332)	798,705,306	774,166,999	750,507,094	813,583,080
5.	Class 5	254,985,865	25,717,461	54,257,073	11,262,538	255,370,198	254,985,865	237,708,789	246,524,288
6.	Class 6	33,695,099		1,509,978	94,963	47,849,653	33,695,099	32,280,084	48,303,651
7.	Total Bonds	29,737,015,146	32,722,950,707	33,523,074,916	(2,468,100)	29,355,876,331	29,737,015,146	28,934,422,837	28,372,592,232
	PREFERRED STOCK								
8.	Class 1	134,320,053	13,913,698	5,124,220	39,686,242	147,062,302	134,320,053	182,795,772	136,816,938
9.	Class 2	104,801,202	43,708,948	22,400,684	5,671,286	111,565,413	104,801,202	131,780,752	143,199,382
10.	Class 3	82,460,928	941,000	1,850,000	(6,217,010)	42,986,471	82,460,928	75,334,918	45,627,428
11.	Class 4	75,619,336	10,887,848	9,073,459	(14,805,139)	62,741,368	75,619,336	62,628,585	48,310,325
12.	Class 5	6,392,174			(2,381,549)	2,275,133	6,392,174	4,010,625	1,492,741
13.	Class 6								1,078,188
14.	Total Preferred Stock	403,593,691	69,451,494	38,448,363	21,953,830	366,630,687	403,593,691	456,550,653	376,525,002
15.	Total Bonds and Preferred Stock	30,140,608,837	32,792,402,201	33,561,523,279	19,485,731	29,722,507,018	30,140,608,837	29,390,973,489	28,749,117,234

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
8299999 Totals	159,520,618	XXX	158,872,530	20,302	

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	195,610	36,820,936
2.	Cost of short-term investments acquired	1,046,526,590	977,506,385
3.	Increase (decrease) by adjustment	915,400	1,912,925
4.	Increase (decrease) by foreign exchange adjustment		
5.	Total profit (loss) on disposal of short-term investments		(132)
6.	Consideration received on disposal of short-term investments	888,116,981	1,016,044,503
7.	Book/adjusted carrying value, current period	159,520,619	195,610
8.	Total valuation allowance		
9.	Subtotal (Lines 7 plus 8)	159,520,619	195,610
10.	Total nonadmitted amounts		
11.	Statement value (Lines 9 minus 10)	159,520,619	195,610
12.	Income collected during period	1,234,866	2,303,114
13.	Income earned during period	1,512,536	2,296,538

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
007903B#3	U.S. BANCORP - RITS 2006-5 SERIES B 11.3% with 4/10/2026 maturity.CDS CS2070429 ON ADVANCED MICRO DEVICES	4	2,215,257	1,510,326	CDS CS2070429 ON ADVANCED MICRO DEVICES	(222,274)	05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B	2,215,257	1,732,600	1FE
01958XG@0	MIRANT MID-ATLANTIC LLC 8.6% with 6/30/2012 maturity.CDS CS2026884 ON ALLIED WASTE INDS INC	4	1,648,974	1,657,776	CDS CS2026884 ON ALLIED WASTE INDS INC	8,801	60467M-AA-9	MIRANT MID-ATLANTIC LLC	1,648,974	1,648,974	3FE
01958XG@0	MOHEGAN TRIBAL GAMING 6.8% with 2/15/2015 maturity.CDS CS2026884 ON ALLIED WASTE INDS INC	4	1,381,169	1,399,459	CDS CS2026884 ON ALLIED WASTE INDS INC	7,372	608328-AR-1	MOHEGAN TRIBAL GAMING	1,381,169	1,392,087	4FE
144141D@4	KIRBY CORP FLOAT RATE NTS 6.0% with 2/28/2013 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	4,736,842	4,738,561	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	1,719	497266-A@-5	KIRBY CORP FLOAT RATE NTS	4,736,842	4,736,842	2
144141D@4	SAMSON INV CO FLOAT RATE, SER 2005-C 5.5% with 5/24/2012 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	6,631,579	6,633,986	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2,407	79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C	6,631,579	6,631,579	2
144141D@4	TCW GLOBAL PROJECT FUND III CL. B-2 5.7% with 9/1/2017 maturity.CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2	6,631,579	5,829,575	CDS SPV601AI6 ON CAROLINA POWER & LIGHT	2,407	872377-AJ-5	TCW GLOBAL PROJECT FUND III CL. B-2	6,631,579	5,827,168	1FE
29364GB#9	CLARION LION PROPERTIES FUND HOLD. SER C SR NTS 5.2% with 8/23/2015 maturity.CDS SPM401XK1 ON ENTERGY CORP	2	5,000,000	4,686,739	CDS SPM401XK1 ON ENTERGY CORP	1,140	18055#-AC-6	CLARION LION PROPERTIES FUND HOLD. SER C SR NTS	5,000,000	4,685,599	1
33938EA@6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A SR NTS 6.1% with 7/28/2012 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	2,000,000	1,965,904	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(34,096)	955306-A*-6	WEST PHARMACEUTICAL SRVS, FLOAT. SER A SR NTS	2,000,000	2,000,000	2
37247DB@4	UNION TANK CAR CO. SR NTS 4.7% with 5/15/2020 maturity.CDS SPG4026L4 ON GENWORTH FINANCIAL INC	1	5,000,000	4,709,404	CDS SPG4026L4 ON GENWORTH FINANCIAL INC	625	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,708,779	1
442488A@1	GOLDMAN SACHS - RITS 2006-7 12.0% with 6/8/2026 maturity.CDS CS2111363 ON HOVNANIAN K ENTERPRISES	3	1,185,015	678,603	CDS CS2111363 ON HOVNANIAN K ENTERPRISES	(148,497)	05069M-30-6	GOLDMAN SACHS - RITS 2006-7	1,185,015	827,100	1FE
532776A#8	LAMAR MEDIA CORP 7.2% with 1/1/2013 maturity.CDS SP3302RJ2 ON LIN TELEVISION CORP	4	2,943,085	2,962,333	CDS SP3302RJ2 ON LIN TELEVISION CORP	(52,667)	513075-AG-6	LAMAR MEDIA CORP	2,943,085	3,015,000	4FE
552078N#0	CENTERPOINT PROPERTIES TR. SER B 6.1% with 6/15/2013 maturity.CDS CS2044804 ON LYONDELL CHEMICAL COMPA	3	2,000,000	1,813,523	CDS CS2044804 ON LYONDELL CHEMICAL COMPA	(175,461)	151895-B*-9	CENTERPOINT PROPERTIES TR. SER B	2,000,000	1,988,985	2
571748A@1	ST. JOE CO. SER G SR NTS 5.2% with 8/25/2015 maturity.CDS SPM401XJ4 ON MARSH & MCLENNAN COS INC	2	5,000,000	4,659,489	CDS SPM401XJ4 ON MARSH & MCLENNAN COS INC	3,958	790148-C*-9	ST. JOE CO. SER G SR NTS	5,000,000	4,655,531	2
58445MA@1	U.S. BANCORP - RITS 2006-5 SERIES B 11.3% with 4/10/2026 maturity.CDS CS2070445 ON MEDIACOM LLC	4Z	3,322,884	2,436,070	CDS CS2070445 ON MEDIACOM LLC	(162,830)	05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B	3,322,884	2,598,900	1FE
85375CA@0	INDUSTRIAS PENOLES, S.A. DE C.V. (MEXICO) SERIES B 6.5% with 4/19/2018 maturity.CDS CS2034581 ON STANDARD PACIFIC CORP.	3	1,000,000	798,602	CDS CS2034581 ON STANDARD PACIFIC CORP.	(199,291)	P4564#-AE-9	INDUSTRIAS PENOLES, S.A. DE C.V. (MEXICO) SERIES B	1,000,000	997,893	2
85590AA@3	SAMSON INV CO FLOAT RATE, SER 2005-C 5.5% with 5/24/2012 maturity.CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	2	1,000,000	1,003,798	CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	3,798	79603#-AL-5	SAMSON INV CO FLOAT RATE, SER 2005-C	1,000,000	1,000,000	2
APPLIED	GOLDMAN SACHS - RITS 2006-7 12.0% with 6/8/2026 maturity.CDS CS2126726 ON FOREST OIL CORPORATION	4	4,740,057	3,336,601	CDS CS2126726 ON FOREST OIL CORPORATION	28,201	05069M-30-6	GOLDMAN SACHS - RITS 2006-7	4,740,057	3,308,400	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
APPLIED	CPS 2007-A A2 5.2% with 10/15/2010 maturity.CDS CS2149777 ON GENERAL MOTORS	3Z	5,999,777	5,930,529	CDS CS2149777 ON GENERAL MOTORS	(66,228)	12619R-AB-4	CPS 2007-A A2	5,999,777	5,996,757	1FE
APPLIED	GOLDMAN SACHS GROUP INC 4.7% with 7/15/2013 maturity.CDS CS2193296 ON GMAC LLC	3Z	5,798,637	5,720,446	CDS CS2193296 ON GMAC LLC	(6,368)	38141G-DK-7	GOLDMAN SACHS GROUP INC	5,798,637	5,726,814	1FE
APPLIED	CBASS 2005-CB6 A3 5.1% with 7/25/2035 maturity.CDS CS2195853 ON KB HOME	3Z	1,963,629	1,988,026	CDS CS2195853 ON KB HOME	11,451	12489W-NN-0	CBASS 2005-CB6 A3	1,963,629	1,976,575	1FE
APPLIED	MEXICAN FIXED RATE BONDS 9.0% with 12/20/2012 maturity.CDS CS2198402 ON CLEAR CHANNEL COMMUNICA	4Z	4,224,834	4,217,377	CDS CS2198402 ON CLEAR CHANNEL COMMUNICA	(7,160)	P9767G-UU-3	MEXICAN FIXED RATE BONDS	4,224,834	4,224,537	1FE
APPLIED	BANK OF AMERICA NA 6.0% with 10/15/2036 maturity.CDS CS2198410 ON HARRAHS OPER CO INC	3Z	9,306,884	8,933,454	CDS CS2198410 ON HARRAHS OPER CO INC	103,464	06050T-JZ-6	BANK OF AMERICA NA	9,306,884	8,829,990	1FE
APPLIED	CHESAPEAKE ENERGY CORP 6.6% with 1/15/2016 maturity.CDS CS2198444 ON HERTZ CORP	4Z	2,800,393	3,010,688	CDS CS2198444 ON HERTZ CORP	25,688	165167-BN-6	CHESAPEAKE ENERGY CORP	2,800,393	2,985,000	3FE
APPLIED	MBNAM 1998-E C 6.6% with 9/15/2010 maturity.CDS CS2200968 ON UNITED RENTALS (NORTH A	4Z	5,031,089	5,047,187	CDS CS2200968 ON UNITED RENTALS (NORTH A	18,265	55262S-AC-9	MBNAM 1998-E C	5,031,089	5,028,923	2FE
APPLIED	CCCIT 2006-A4, A4 5.4% with 5/10/2013 maturity.CDS CS2206098 ON MEDIACOM LLC	4Z	5,047,537	5,105,919	CDS CS2206098 ON MEDIACOM LLC	26,523	17305E-DF-9	CCCIT 2006-A4, A4	5,047,537	5,079,396	1FE
APPLIED	TARGET CORP 5.3% with 5/1/2017 maturity.CDS CS2211213 ON MBIA INSURANCE CORPORAT	1Z	9,974,056	9,713,614	CDS CS2211213 ON MBIA INSURANCE CORPORAT	122,334	87612E-AP-1	TARGET CORP	9,974,056	9,591,280	1FE
APPLIED	DC ARENA LP 6.5% with 11/30/2023 maturity.CDS CS2229124 ON BEAZER HOMES USA	4Z	1,500,000	1,230,096	CDS CS2229124 ON BEAZER HOMES USA	(256,683)	23307*-AC-6	DC ARENA LP	1,500,000	1,486,779	2FE
APPLIED	FHR 3271 SE 6.8% with 2/15/2037 maturity.CDS CS2236806 ON FLORDIA STATE GO 60%	1Z	20,024,893	19,894,224	CDS CS2236806 ON FLORDIA STATE GO 60%	23,338	31397F-HC-9	FHR 3271 SE	20,024,893	19,870,886	1
APPLIED	FHR 3016 ZC 6.0% with 8/15/2035 maturity.CDS CS2236814 ON NEW JERSEY ST GO 60%	1Z	24,520,911	24,406,658	CDS CS2236814 ON NEW JERSEY ST GO 60%	48,801	31395W-ZJ-9	FHR 3016 ZC	24,520,911	24,357,857	1
APPLIED	KRAFT FOODS INC 5.6% with 11/1/2011 maturity.CDS CS2241921 ON TXU 220 09/20/2008	3Z	6,059,268	6,014,075	CDS CS2241921 ON TXU 220 09/20/2008	(23,557)	50075N-AB-0	KRAFT FOODS INC	6,059,268	6,037,632	2FE
APPLIED	MBNAS 2005-A3, A3 4.1% with 10/15/2012 maturity.CDS CXS527361 ON CDX.NA.IG.HVOL.8	2Z	48,393,891	47,336,922	CDS CXS527361 ON CDX.NA.IG.HVOL.8	(1,785,383)	55264T-CZ-2	MBNAS 2005-A3, A3	48,393,891	49,122,305	1FE
APPLIED	BACCT 2007-A1 A1 5.1% with 6/15/2019 maturity.CDS CXS529920 ON CDX.NA.IG.8	2Z	58,296,726	56,399,703	CDS CXS529920 ON CDX.NA.IG.8	(639,352)	05522R-AS-7	BACCT 2007-A1 A1	58,296,726	57,039,055	1FE
APPLIED	MEXICAN FIXED RATE BONDS 9.0% with 12/20/2012 maturity.CDS CXS529920 ON CDX.NA.IG.8	2Z	17,632,371	17,437,757	CDS CXS529920 ON CDX.NA.IG.8	(193,378)	P9767G-UU-3	MEXICAN FIXED RATE BONDS	17,632,371	17,631,135	1FE
APPLIED	JAPAN-33 (15 YEAR ISSUE) 0.6% with 3/20/2020 maturity.CDS CXS570882 ON CDX.NA.IG.8	2Z	23,942,710	23,718,034	CDS CXS570882 ON CDX.NA.IG.8	(277,577)	J26160-VV-0	JAPAN-33 (15 YEAR ISSUE)	23,942,710	23,995,611	1FE
APPLIED	FHR 3272 DF 6.1% with 2/15/2037 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	22,357,232	21,828,227	CDS CXS660485 ON CDX.NA.IG.9	42,495	31397F-A4-4	FHR 3272 DF	22,357,232	21,785,732	1
APPLIED	FNR 2007-12 BA 6.0% with 2/25/2037 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	23,587,079	23,774,469	CDS CXS660485 ON CDX.NA.IG.9	44,832	31396P-L9-0	FNR 2007-12 BA	23,587,079	23,729,637	1
APPLIED	UNITED MEXICAN STATES 6.7% with 9/27/2034 maturity.CDS CXS660485 ON CDX.NA.IG.9	2Z	4,127,733	4,154,684	CDS CXS660485 ON CDX.NA.IG.9	7,846	91086Q-AS-7	UNITED MEXICAN STATES	4,127,733	4,146,839	2FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
APPLIED	ACE 2006-HE4, A2D 5.3% with 10/25/2036 maturity.INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	1Z	20,000,000	19,188,558	INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	(108)	00442B-AE-1	ACE 2006-HE4, A2D	20,000,000	19,188,666	1FE
APPLIED	BRAZOS 2005-1, A2 5.2% with 12/26/2018 maturity.INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	1Z	15,000,000	14,999,919	INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	(81)	106238-LC-0	BRAZOS 2005-1, A2	15,000,000	15,000,000	1FE
APPLIED	ROYAL BK OF SCOTLAND PLC 5.2% with 4/11/2008 maturity.INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	1Z	20,002,080	19,991,912	INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	(108)	78010J-CD-2	ROYAL BK OF SCOTLAND PLC	20,002,080	19,992,020	1FE
APPLIED	BALTA 2005-4 1A2 5.4% with 4/25/2035 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	12,371,616	12,276,813	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1,218	07386H-SQ-5	BALTA 2005-4 1A2	12,371,616	12,275,595	1FE
APPLIED	GRAN 2003-3, 1 A3 5.5% with 1/20/2044 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	5,415,769	5,383,546	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	533	38741U-AC-1	GRAN 2003-3, 1 A3	5,415,769	5,383,013	1FE
APPLIED	HFP 10A, 2A 5.2% with 1/15/2021 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	10,000,000	9,978,825	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	985	43638X-AC-1	HFP 10A, 2A	10,000,000	9,977,840	1FE
APPLIED	MASSMUTUAL GLOBAL FUNDIN 5.6% with 8/26/2011 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	15,000,000	14,961,412	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1,477	57629W-AW-0	MASSMUTUAL GLOBAL FUNDIN	15,000,000	14,959,935	1FE
APPLIED	POPLR 2006-D, A3 5.3% with 11/25/2046 maturity.INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	1Z	10,000,000	9,461,262	INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	985	73316Q-AC-2	POPLR 2006-D, A3	10,000,000	9,460,277	1FE
APPLIED	BRAZOS 2005-1, A2 5.2% with 12/26/2018 maturity.INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	1Z	10,000,000	10,000,866	INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	866	106238-LC-0	BRAZOS 2005-1, A2	10,000,000	10,000,000	1FE
APPLIED	GMACM 2005-HE1, A3 5.3% with 8/25/2035 maturity.INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	1Z	20,000,000	19,482,578	INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	1,732	361856-EC-7	GMACM 2005-HE1, A3	20,000,000	19,480,846	1FE
APPLIED	CRGT 2005-1, A1 5.7% with 6/17/2037 maturity.INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	1Z	8,887,134	8,828,656	INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	248	22882T-AA-1	CRGT 2005-1, A1	8,887,134	8,828,408	1FE
APPLIED	SANTANDER US DEBT SA UNI 5.3% with 9/19/2008 maturity.INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	1Z	16,000,599	15,987,055	INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	447	802815-AB-6	SANTANDER US DEBT SA UNI	16,000,599	15,986,608	1FE
APPLIED	SLMA 2006-A, A2 5.7% with 12/15/2020 maturity.INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	1Z	17,000,000	16,999,965	INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	475	78443C-CF-9	SLMA 2006-A, A2	17,000,000	16,999,490	1FE
APPLIED	PERMA 9A, 2A 5.7% with 3/10/2015 maturity.INT RATE SWAP0838 ON GSCI EXCESS RETURN INDEX	1Z	50,000,000	49,824,305	INT RATE SWAP0838 ON GSCI EXCESS RETURN INDEX	1,755	71419X-AD-5	PERMA 9A, 2A	50,000,000	49,822,550	1FE
APPLIED	CCCIT 2004-A7, A7 5.5% with 11/25/2013 maturity.INT RATE SWAP0902 ON GSCI EXCESS RETURN INDEX	1Z	10,017,166	9,883,860	INT RATE SWAP0902 ON GSCI EXCESS RETURN INDEX	3,073	17305E-CG-8	CCCIT 2004-A7, A7	10,017,166	9,880,787	1FE
APPLIED	CWL 2005-1, 3AV3 5.3% with 7/25/2035 maturity.INT RATE SWAP0902 ON GSCI EXCESS RETURN INDEX	1Z	2,730,703	2,684,454	INT RATE SWAP0902 ON GSCI EXCESS RETURN INDEX	838	126673-WW-8	CWL 2005-1, 3AV3	2,730,703	2,683,616	1FE
APPLIED	SLMA 2004-9, A4 5.4% with 4/25/2017 maturity.INT RATE SWAP0902 ON GSCI EXCESS RETURN INDEX	1Z	43,924,221	43,971,127	INT RATE SWAP0902 ON GSCI EXCESS RETURN INDEX	13,476	78442G-MX-1	SLMA 2004-9, A4	43,924,221	43,957,651	1FE
APPLIED	CCCIT 2004-A7, A7 5.5% with 11/25/2013 maturity.INT RATE SWAP0903 ON GSCI EXCESS RETURN INDEX	1Z	20,034,332	19,767,899	INT RATE SWAP0903 ON GSCI EXCESS RETURN INDEX	6,325	17305E-CG-8	CCCIT 2004-A7, A7	20,034,332	19,761,574	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
APPLIED	SLMA 2006-3, A5 5.4% with 1/25/2021 maturity.INT RATE SWAP0903 ON GSCI EXCESS RETURN INDEX	1Z	5,000,000	4,926,846	INT RATE SWAP0903 ON GSCI EXCESS RETURN INDEX	1,579	78442G-SD-9	SLMA 2006-3, A5	5,000,000	4,925,267	1FE
APPLIED	BRHEA 2006-1, A2 5.2% with 6/25/2023 maturity.INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	1Z	12,000,000	12,043,935	INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	3,819	10620N-AN-8	BRHEA 2006-1, A2	12,000,000	12,040,116	1FE
APPLIED	CCCIT 2004-A7, A7 5.5% with 11/25/2013 maturity.INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	1Z	15,025,749	14,825,962	INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	4,781	17305E-CG-8	CCCIT 2004-A7, A7	15,025,749	14,821,181	1FE
APPLIED	GRAN 2001-1, 1C 6.7% with 1/20/2041 maturity.INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	1Z	4,826,337	4,821,517	INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	1,536	387413-AD-9	GRAN 2001-1, 1C	4,826,337	4,819,981	1FE
APPLIED	GRANM 2006-1A, A5 5.5% with 12/20/2054 maturity.INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	1Z	10,002,283	9,894,183	INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	3,183	38741Y-BJ-7	GRANM 2006-1A, A5	10,002,283	9,891,000	1FE
APPLIED	HEMT 2004-2, M2 6.2% with 8/25/2034 maturity.INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	1Z	345,214	345,493	INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	110	22541S-ES-3	HEMT 2004-2, M2	345,214	345,383	1FE
APPLIED	HSBC FINANCE CORP 5.8% with 11/16/2009 maturity.INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	1Z	25,040,362	25,140,193	INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	7,968	441812-KJ-2	HSBC FINANCE CORP	25,040,362	25,132,225	1FE
APPLIED	GRAN 2001-1, 1C 6.7% with 1/20/2041 maturity.INT RATE SWAP0912 ON GSCI EXCESS RETURN INDEX	1Z	2,165,191	2,163,052	INT RATE SWAP0912 ON GSCI EXCESS RETURN INDEX	713	387413-AD-9	GRAN 2001-1, 1C	2,165,191	2,162,340	1FE
APPLIED	GRANM 2006-1A, A5 5.5% with 12/20/2054 maturity.INT RATE SWAP0912 ON GSCI EXCESS RETURN INDEX	1Z	12,502,066	12,367,864	INT RATE SWAP0912 ON GSCI EXCESS RETURN INDEX	4,114	38741Y-BJ-7	GRANM 2006-1A, A5	12,502,066	12,363,750	1FE
APPLIED	PPSI 2005-WCW3, A2C 5.5% with 8/25/2035 maturity.INT RATE SWAP0912 ON GSCI EXCESS RETURN INDEX	1Z	15,340,000	14,577,837	INT RATE SWAP0912 ON GSCI EXCESS RETURN INDEX	5,048	70069F-LV-7	PPSI 2005-WCW3, A2C	15,340,000	14,572,788	1FE
APPLIED	SLMA 2006-3, A4 5.4% with 7/25/2019 maturity.INT RATE SWAP0919 ON GSCI EXCESS RETURN INDEX	1	20,000,000	20,002,721	INT RATE SWAP0919 ON GSCI EXCESS RETURN INDEX	3,721	78442G-SC-1	SLMA 2006-3, A4	20,000,000	19,999,000	1FE
APPLIED	NCSLT 2004-2, A2 5.3% with 10/27/2025 maturity.INT RATE SWAP0919 ON GSCI EXCESS RETURN INDEX	1	20,015,890	20,083,836	INT RATE SWAP0919 ON GSCI EXCESS RETURN INDEX	3,724	63543P-AV-8	NCSLT 2004-2, A2	20,015,890	20,080,112	1FE
APPLIED	PERMA 9A, 2A 5.8% with 3/10/2015 maturity.INT RATE SWAP0919 ON GSCI EXCESS RETURN INDEX	1	80,000,000	79,730,965	INT RATE SWAP0919 ON GSCI EXCESS RETURN INDEX	14,885	71419X-AD-5	PERMA 9A, 2A	80,000,000	79,716,080	1FE
APPLIED	SASCO 2005-WF3, A3 5.5% with 7/25/2035 maturity.INT RATE SWAP0920 ON GSCI EXCESS RETURN INDEX	1	5,000,000	4,788,530	INT RATE SWAP0920 ON GSCI EXCESS RETURN INDEX	1,136	86359D-LK-1	SASCO 2005-WF3, A3	5,000,000	4,787,394	1FE
APPLIED	SLMA 2006-3, A5 5.5% with 1/25/2021 maturity.INT RATE SWAP0920 ON GSCI EXCESS RETURN INDEX	1	35,293,000	34,773,509	INT RATE SWAP0920 ON GSCI EXCESS RETURN INDEX	8,020	78442G-SD-9	SLMA 2006-3, A5	35,293,000	34,765,490	1FE
APPLIED	GCOE 2005-1, A3L 5.6% with 11/25/2020 maturity.INT RATE SWAP0920 ON GSCI EXCESS RETURN INDEX	1	40,000,000	39,800,289	INT RATE SWAP0920 ON GSCI EXCESS RETURN INDEX	9,089	36156H-AK-4	GCOE 2005-1, A3L	40,000,000	39,791,200	1FE
APPLIED	SUN LIFE FINANCIAL GLB 5.4% with 7/6/2011 maturity.INT RATE SWAP0920 ON GSCI EXCESS RETURN INDEX	1	25,000,000	25,020,156	INT RATE SWAP0920 ON GSCI EXCESS RETURN INDEX	5,681	86679W-AA-6	SUN LIFE FINANCIAL GLB	25,000,000	25,014,475	1FE
9999999 - Totals			990,965,803	975,662,738	XXX	(3,602,094)	XXX	XXX	990,965,803	979,264,835	XXX

SCHEDULE DB - PART F - Section 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	30	708,032,292	34	722,827,207	33	682,538,008			30	708,032,292
2. Add: Opened or Acquired Transactions	13	207,412,250	5	17,929,189	28	898,887,389			46	1,124,228,828
3. Add: Increases in Replicated Asset Statement Value	XXX	4,720,300	XXX	1,818,298	XXX	2,302	XXX		XXX	6,540,900
4. Less: Closed or Disposed of Transactions	9	195,659,906	6	56,120,633	19	587,574,538			34	839,355,077
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	1,677,729	XXX	3,916,053	XXX	2,887,358	XXX		XXX	8,481,140
7. Ending Inventory	34	722,827,207	33	682,538,008	42	990,965,803			42	990,965,803

SCHEDULE F - CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

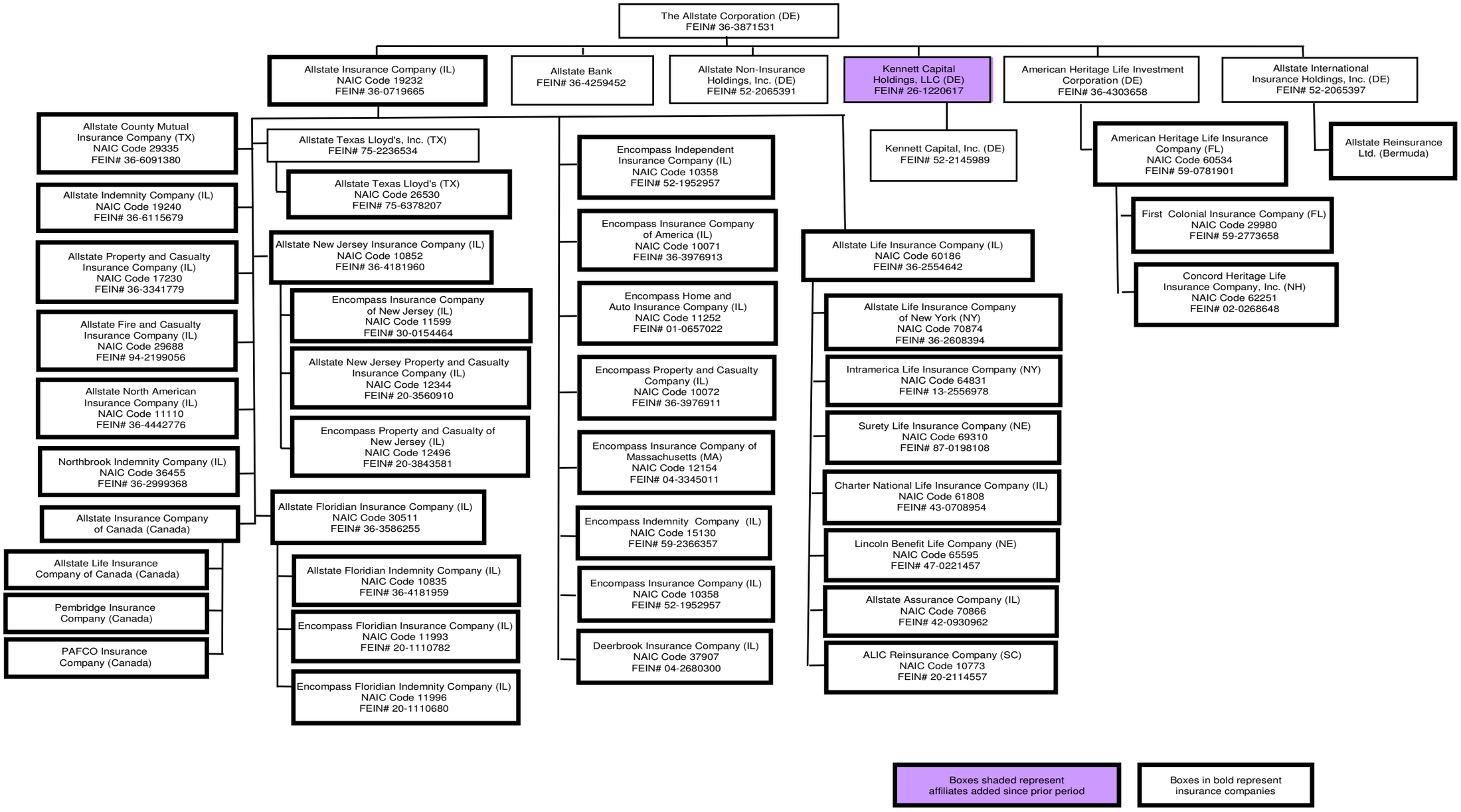
Current Year to Date - Allocated by States and Territories

States, etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	YES	148,738,951	157,253,776	70,740,431	101,887,414	55,795,626	58,610,466
2. Alaska AK	YES	79,903,591	85,634,197	36,153,555	41,566,894	37,761,498	36,416,101
3. Arizona AZ	YES	129,448,262	151,202,822	68,573,908	74,543,919	68,555,786	78,849,635
4. Arkansas AR	YES	74,231,379	81,516,447	33,503,343	48,684,554	28,460,890	31,712,459
5. California CA	YES	1,126,240,579	1,164,352,501	423,826,160	428,530,652	554,367,076	571,066,996
6. Colorado CO	YES	113,222,693	124,317,606	50,721,976	52,764,012	61,257,324	55,076,907
7. Connecticut CT	YES	205,053,109	216,654,712	93,569,923	93,643,591	178,612,721	198,464,722
8. Delaware DE	YES	25,747,689	27,655,644	12,656,285	13,875,587	60,804,408	63,553,844
9. District of Columbia DC	YES	17,925,059	19,178,914	7,129,097	6,834,422	7,998,311	6,997,575
10. Florida FL	YES	706,349,287	766,634,073	384,028,921	517,728,685	460,067,394	584,481,176
11. Georgia GA	YES	351,231,230	369,994,557	160,922,950	182,827,619	108,232,602	130,529,303
12. Hawaii HI	YES	57,051,883	54,751,648	21,095,515	19,736,846	23,785,714	23,741,640
13. Idaho ID	YES	34,633,767	38,674,850	15,328,965	18,335,244	18,008,244	19,149,742
14. Illinois IL	YES	398,113,177	432,936,927	213,738,914	209,926,966	384,751,569	384,322,950
15. Indiana IN	YES	128,542,167	142,770,311	67,511,505	115,622,021	62,697,787	66,190,699
16. Iowa IA	YES	18,581,989	21,600,691	7,537,210	8,737,293	8,226,296	8,848,094
17. Kansas KS	YES	37,500,745	42,281,478	18,616,111	30,793,154	12,364,236	14,627,297
18. Kentucky KY	YES	111,128,011	123,271,673	54,601,396	60,894,761	41,457,912	46,004,426
19. Louisiana LA	YES	312,991,114	330,234,895	214,561,733	1,208,935,573	288,700,190	449,314,164
20. Maine ME	YES	37,609,655	40,998,818	19,328,923	19,600,975	22,364,336	23,916,696
21. Maryland MD	YES	372,983,309	376,937,444	191,184,725	181,795,795	140,504,627	152,240,175
22. Massachusetts MA	YES			310,797	371,648	33,783,904	38,284,456
23. Michigan MI	YES	219,091,509	268,869,470	146,910,856	157,008,718	1,034,221,911	1,077,437,456
24. Minnesota MN	YES	64,591,726	74,180,545	37,346,282	38,161,630	58,119,024	49,143,426
25. Mississippi MS	YES	86,617,656	86,869,799	86,743,711	208,743,955	83,042,363	129,476,174
26. Missouri MO	YES	56,760,061	65,159,192	30,877,126	54,285,815	30,652,307	33,914,777
27. Montana MT	YES	14,599,947	16,848,940	6,870,451	9,179,918	9,073,373	17,415,908
28. Nebraska NE	YES	22,990,605	26,180,663	11,059,646	9,401,587	11,442,796	16,819,587
29. Nevada NV	YES	83,246,226	92,349,005	42,792,161	50,225,111	48,776,860	56,901,246
30. New Hampshire NH	YES	37,389,531	40,111,592	18,610,379	20,439,890	17,954,380	23,077,601
31. New Jersey NJ	NO	29,941	(11,310)	25,017,257	24,346,263	293,226,606	299,537,043
32. New Mexico NM	YES	60,120,649	62,868,363	32,967,422	31,294,507	31,547,192	30,705,842
33. New York NY	YES	1,469,265,911	1,576,575,214	804,159,026	846,159,231	1,344,612,454	1,427,098,472
34. North Carolina NC	YES	242,473,939	260,994,767	113,298,094	123,235,130	97,333,324	99,388,749
35. North Dakota ND	YES	6,628,121	7,019,736	2,594,741	2,789,032	3,851,117	3,984,704
36. Ohio OH	YES	224,183,451	239,167,692	146,812,802	120,225,935	199,308,821	201,931,915
37. Oklahoma OK	YES	93,074,677	104,434,226	42,729,943	49,497,527	35,509,185	38,965,783
38. Oregon OR	YES	93,748,823	108,780,474	47,876,006	48,580,974	48,985,375	53,027,448
39. Pennsylvania PA	YES	585,807,483	640,520,362	314,853,212	332,725,266	659,781,320	703,053,230
40. Rhode Island RI	YES	56,099,917	55,892,371	24,574,644	22,001,963	43,969,386	45,833,435
41. South Carolina SC	YES	218,456,172	232,067,020	91,523,352	103,811,010	86,474,423	90,195,469
42. South Dakota SD	YES	4,054,364	4,420,785	2,481,373	2,667,053	2,751,195	2,698,124
43. Tennessee TN	YES	132,438,433	143,465,967	65,537,459	83,122,867	63,421,277	64,158,202
44. Texas TX	YES	124,725,429	132,820,565	58,264,716	81,255,850	112,015,869	118,721,967
45. Utah UT	YES	94,629,220	106,022,027	46,115,129	52,287,512	46,704,600	50,053,793
46. Vermont VT	YES	20,774,730	22,633,884	9,334,253	8,971,363	11,216,770	12,724,422
47. Virginia VA	YES	286,691,637	305,084,501	131,368,055	147,008,725	113,263,090	121,922,722
48. Washington WA	YES	224,802,908	241,659,355	140,097,363	116,557,733	137,579,677	150,181,286
49. West Virginia WV	YES	54,401,638	57,489,820	27,728,213	27,389,156	28,626,474	32,856,312
50. Wisconsin WI	YES	50,020,931	54,492,098	24,755,477	31,482,907	108,344,575	107,631,571
51. Wyoming WY	YES	9,006,559	9,669,713	3,767,623	4,106,633	5,022,428	2,671,771
52. American Samoa AS	NO						
53. Guam GU	NO						
54. Puerto Rico PR	YES	(602)	(5,483)	(3,801)	90,439	134,376	4,900,612
55. U.S. Virgin Islands VI	NO						
56. Nothern Mariana Islands MP	NO						
57. Canada CN	YES						
58. Aggregate Other Alien OT	XXX				196,076	1,537,813	695,970
59. Totals	(a) 51	9,123,949,238	9,805,485,337	4,702,705,314	6,244,887,401	7,427,058,812	8,109,524,540
DETAILS OF WRITE-INS							
5801. Other Alien	XXX				196,076	1,537,813	695,970
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX				196,076	1,537,813	695,970

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

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

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

	Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	25,472,001	16,847,555	66.1	48.7
2.	Allied Lines	205,614,348	57,126,574	27.8	10.9
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	2,520,547,681	1,089,166,318	43.2	33.1
5.	Commercial multiple peril	396,964,523	173,339,072	43.7	45.0
6.	Mortgage guaranty				
8.	Ocean marine	2,328,340	518,679	22.3	20.5
9.	Inland marine	95,802,176	29,971,085	31.3	34.4
10.	Financial guaranty				
11.1	Medical malpractice - occurrence				
11.2	Medical malpractice - claims-made				
12.	Earthquake	9,313,407	(1,060,057)	(11.4)	(2.2)
13.	Group accident and health				
14.	Credit accident and health				(5,376.7)
15.	Other accident and health				
16.	Workers' compensation		1,213,595		340.5
17.1	Other liability - occurrence	57,582,868	66,172,298	114.9	72.3
17.2	Other liability - claims-made				
18.1	Products liability - occurrence	1,511,164	(34,050,375)	(2,253.3)	2,112.5
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	3,214,698,740	1,708,317,460	53.1	48.2
19.3,19.4	Commercial auto liability	170,265,071	82,891,037	48.7	51.5
21.	Auto physical damage	2,567,492,024	1,061,959,397	41.4	41.0
22.	Aircraft (all perils)	35,349			(10.3)
23.	Fidelity	256,628	32,280	12.6	71.2
24.	Surety	3,248	(178)	(5.5)	(0.5)
26.	Burglary and theft	661,604	78,061	11.8	32.6
27.	Boiler and machinery	1,315,040	153,607	11.7	(3.6)
28.	Credit				
29.	International				
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	620,299	414,153	66.8	71.1
34.	Totals	9,270,484,511	4,253,090,561	45.9	41.7
	DETAILS OF WRITE-INS				
3301.	Mechanical breakdown	620,299	414,153	66.8	71.1
3302.					
3303.					
3398.	Summary of remaining write-ins for Line 33 from overflow page				
3399.	Totals (Lines 3301 through 3303 plus 3398)(Line 33 above)	620,299	414,153	66.8	71.1

PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	8,370,238	24,581,600	26,138,166
2.	Allied Lines	86,108,607	221,900,013	208,025,680
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	902,169,137	2,494,967,609	2,586,040,902
5.	Commercial multiple peril	122,586,164	376,604,601	414,621,473
6.	Mortgage guaranty			
8.	Ocean marine	787,320	2,487,013	2,955,328
9.	Inland marine	33,214,356	99,563,021	106,938,008
10.	Financial guaranty			
11.1	Medical malpractice - occurrence			
11.2	Medical malpractice - claims-made			
12.	Earthquake	812,288	1,926,452	22,824,205
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			62,251
17.1	Other liability - occurrence	19,511,567	58,324,312	61,211,305
17.2	Other liability - claims-made			
18.1	Products liability - occurrence	504,821	1,492,438	1,568,645
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	1,018,000,880	3,135,407,543	3,484,477,207
19.3,19.4	Commercial auto liability	51,421,910	171,786,048	178,154,067
21.	Auto physical damage	832,216,201	2,532,745,102	2,710,075,718
22.	Aircraft (all perils)	12,228	36,539	37,089
23.	Fidelity	63,317	232,186	272,996
24.	Surety	3,318	3,318	3,086
26.	Burglary and theft	188,145	618,380	722,308
27.	Boiler and machinery	412,904	1,284,048	1,427,869
28.	Credit			
29.	International			
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	(2,659)	(10,986)	(70,967)
34.	Totals	3,076,380,742	9,123,949,237	9,805,485,336
	DETAILS OF WRITE-INS			
3301.	Mechanical breakdown	(2,659)	(10,986)	(70,967)
3302.				
3303.				
3398.	Summary of remaining write-ins for Line 33 from overflow page			
3399.	Totals (Lines 3301 through 3303 plus 3398)(Line 33 above)	(2,659)	(10,986)	(70,967)

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2007 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2007 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2007 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2004 + Prior	3,506,714	1,919,725	5,426,440	1,164,726	58,272	1,222,998	2,488,972	72,205	1,691,383	4,252,560	146,984	(97,866)	49,118
2. 2005	2,069,677	1,036,493	3,106,170	1,017,745	55,777	1,073,522	1,270,169	59,652	475,160	1,804,981	218,237	(445,904)	(227,667)
3. Subtotals 2005 + Prior	5,576,391	2,956,219	8,532,610	2,182,471	114,049	2,296,520	3,759,140	131,857	2,166,544	6,057,541	365,221	(543,770)	(178,549)
4. 2006	4,703,468	1,104,288	5,807,756	2,382,366	444,405	2,826,772	2,107,465	256,889	658,604	3,022,958	(213,637)	255,610	41,974
5. Subtotals 2006 + Prior	10,279,859	4,060,507	14,340,366	4,564,838	558,454	5,123,292	5,866,605	388,746	2,825,148	9,080,499	151,584	(288,159)	(136,575)
6. 2007	XXX	XXX	XXX	XXX	7,032,588	7,032,588	XXX	4,009,652	991,180	5,000,832	XXX	XXX	XXX
7. Totals	10,279,859	4,060,507	14,340,366	4,564,838	7,591,042	12,155,880	5,866,605	4,398,399	3,816,327	14,081,331	151,584	(288,159)	(136,575)
8. Prior Year-End Surplus As Regards Policyholders	19,129,160										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 1.5	2. (7.1)	3. (1.0)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

3.

Bar Codes:

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

Trusteed Surplus Statement [Document Identifier 490]

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

Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Prepaid reinsurance premium	21,955,906		21,955,906	26,188,895
2305.	Equities and deposits in pools and associations	754,230		754,230	754,230
2306.	Prepaid expenses	979,841,122	979,841,122		
2307.	Advances	102,654,199	102,654,199		
2308.	Escrow on real estate sale				12,780,840
2309.	Transferable state tax credits				800,604
2397.	Summary of remaining write-ins for Line 23 from overflow page	1,105,205,457	1,082,495,321	22,710,136	40,524,569

Additional Write-ins for Liabilities Line 23

2304.	Reserve for uncashed checks	93,113,837	62,883,078
2305.	Deferred gain on intercompany asset transfer	18,087,068	18,431,851
2306.	Retroactive reinsurance reserve ceded	(29,931,265)	(40,746,525)
2397.	Summary of remaining write-ins for Line 23 from overflow page	81,269,640	40,568,404

Additional Write-ins for Statement of Income Line 14

1404.	Retroactive reinsurance gain	(7,703,031)	4,406,483	11,183,055
1497.	Summary of remaining write-ins for Line 14 from overflow page	(7,703,031)	4,406,483	11,183,055

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
Loan Number	2 City	3 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
123025	AURORA	CO		5,680,000	07/19/2007	5.920	5,680,000			7,700,000	07/06/2007
123023	AURORA	CO		2,260,000	07/19/2007	5.920	2,260,000			3,000,000	07/06/2007
123024	DENVER	CO		1,730,000	07/19/2007	5.920	1,730,000			2,300,000	07/06/2007
122884	ATLANTA	GA		4,907,500	07/19/2007	5.840	4,907,500			7,937,500	06/22/2007
123005	CHARLOTTE	NC		15,200,000	07/02/2007	5.460	15,200,000			37,900,000	05/30/2007
123022	JERICHO	NY		18,000,000	07/31/2007	5.690	18,000,000			26,600,000	05/16/2007
123045	DALLAS	TX		35,000,000	07/19/2007	6.050	34,965,489			57,100,000	05/18/2007
123033	HOUSTON	TX		10,000,000	08/08/2007	6.300	10,000,000			13,000,000	06/24/2007
0599999. Mortgages in good standing - Commercial mortgages-all other				92,777,500	XXX	XXX	92,742,989			155,537,500	XXX
0899999. Total Mortgages in good standing				92,777,500	XXX	XXX	92,742,989			155,537,500	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				92,777,500	XXX	XXX	92,742,989			155,537,500	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
Loan Number	2 City	3 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
122549	ST. LOUIS PARK	MN		12/16/2004	9,702,377			9,606,190	9,606,190			
0199999. Mortgages closed by repayment					9,702,377			9,606,190	9,606,190			
9999999 - Totals					9,702,377			9,606,190	9,606,190			

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4							Book/ Adjusted Carrying Value Less Encum-					
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encum- brances	brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit- ment for Additional Investment	Percen- tage of Owner- ship
000000-00-0	STARWOOD HOSPITALITY I	GREENWICH	CT	Starwood Capital		01/10/2006				12,032,922	12,032,922	454,342		11,550,000	2.630
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	GREENWICH	CT	Starwood Capital		01/10/2006				11,427,346	11,427,346	94,910		10,250,000	5.000
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated										23,460,268	23,460,268	549,252		21,800,000	XXX
000000-00-0	IMPACT CHILDCARE LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		01/03/2006				580,295	580,295	(5,192)			14.890
000000-00-0	IMPACT HEALTHCARE	SAN FRANCISCO	CA	IMPACT COMMUNITY		09/26/2005				395,966	395,966	(15,652)			12.960
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated										976,261	976,261	(20,844)			XXX
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	5	09/03/2004				2,810,073	2,810,073	88,065		2,150,409	1.670
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP (AIC)	BOSTON	MA	Hancock Partners	5	12/30/2003		159,754		3,637,904	3,637,904	65,772		556,052	4.950
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	MERIT CPTL PTNRS	RP5A	01/13/2005		564,835		2,795,589	2,795,589	25,824		2,196,978	0.670
000000-00-0	MEZZANINE MANAGEMENT FUND III	HAMILTON	BE	Mezzanine Mgmnt	5	11/15/1999				10,616,160	10,616,160	(2,857,832)			7.000
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	Prudential Alt Group	RP5A	04/28/2005		225,032		4,243,378	4,243,378	52,228		5,524,388	1.330
000000-00-0	TREESDALE FIXED INCOME FUND LP	CURACAO	NA	TREESDALE PARTNERS	5	09/29/2007		12,500,000		12,500,000	12,500,000				5.000
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								13,449,621		36,603,104	36,603,104	(2,625,943)		10,427,827	XXX
000000-00-0	1903 EQUITY FUND, LP	BOSTON	MA	Gordon Brothers		11/30/2006		71,855		2,815,943	2,815,943			9,818,984	3.880
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	BOSTON	MA	ABRY Partners		03/19/1997		30,755		3,759,264	3,759,264	520,628			1.720
000000-00-0	AFFINITY ASIA PACIFIC FUND III	SINGAPORE	SI	AFFINITY EQUITY PRTN		01/29/2007		443,957		574,814	574,814			10,425,185	0.880
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG Highstar Prtnrs		05/24/2004		496,293		16,556,013	16,556,013	331,206		1,166,087	5.410
000000-00-0	AIG HIGHSTAR III	NEW YORK	NY	AIG Global Investmen		05/25/2007				6,125,571	6,125,571	(26,591)		12,309,114	0.620
000000-00-0	ALERIAN CAPITAL PARTNERS	NEW YORK	NY	ALERIAN CAPITAL MGMT		04/30/2007				11,000,000	11,000,000				4.660
000000-00-0	APAX VENTURES IV	PARIS	EG	APAX PARTNERS		12/16/1991				26,705	26,705				5.760
000000-00-0	APOLLO INVESTMENT FUND VI	IRVINE	CA	Apollo Capital		05/11/2006		811,527		8,656,308	8,656,308			15,849,862	0.410
000000-00-0	ARCH VENTURE FUND II, L.P.	CHICAGO	IL	ARCH Partners		09/01/1994				472,576	472,576	391,044			3.190
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP - AIC	BOSTON	MA	ArcLight Partners		12/16/2003		856,774		10,128,879	10,128,879	391,044		2,353,195	0.940
000000-00-0	ARGAN CAPITAL LP	LONDON	EG	Argan Capital		02/12/2007		388,509		6,660,724	6,660,724			2,643,321	1.740
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	NEW YORK	NY	Avenue Capital Group		07/20/2006		505,000		2,494,631	2,494,631	(45,365)		7,429,637	0.340
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	TORONTO	ON	Birch Hill Equity Pa		03/17/2006		410,523		7,212,708	7,212,708	471,450		12,152,290	2.350
000000-00-0	BIV	WELLESLEY	MA	DDJ Capital Mgmt		03/28/2003				7,448,145	7,448,145	67,898		959,938	2.250
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	Blackstone Group		01/30/2006		1,057,624		4,845,014	4,845,014			4,208,503	0.070
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	NEW YORK	NY	BLACKSTONE		04/18/2007		558,652		992,008	992,008			2,624,872	0.070
000000-00-0	BRAIT IV LP	ILLOVO SANDTON 2196	SF	Brait		04/02/2007		154,833		3,135,686	3,135,686			7,888,972	2.320
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	NEW YORK	NY	Cerberus		03/07/2007		1,458,000		3,627,563	3,627,563			4,495,500	0.130
000000-00-0	DOUGHTY HANSON & CO	LONDON	EG	DOUGHTY HANSON & CO		05/04/2007		159,267		3,010,732	3,010,732			12,853,550	0.390
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	TORONTO	ON	EdgeStone		04/18/2006		1,882,891		3,843,960	3,843,960			5,700,559	1.410
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	TORONTO	ON	EdgeStone		04/18/2006		1,892,026		3,716,518	3,716,518	(37,221)		4,706,102	1.410
000000-00-0	ELEVATION PARTNERS, LP	MENLO PARK	CA	Elevation Assoc		12/13/2004		884,224		5,052,814	5,052,814	(39,388)		8,525,236	0.800
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY, ALBERTA	AB	ENERVEST MANAGEMENT		06/22/2007		84,000		4,864,032	4,864,032			11,751,135	1.680
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT		12/01/2006		121,489		3,489,300	3,489,300			5,735,126	0.190
000000-00-0	ETHOS PE FUND V	ILLOVO JOHANNESBURG	SF	Ethos Equity Ltd.		10/20/2006		2,857,501		4,954,430	4,954,430			6,569,791	3.020
000000-00-0	FFC PARTNERS I, L.P.	GREENWICH	CT	Ferrer Freeman & Co		12/23/1996		72,166		2,466,645	2,466,645	489,041			4.760
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	NA	FIMI Opportunity LTD		10/11/2005		286,555		2,542,513	2,542,513	132,632		4,792,737	2.410
000000-00-0	FRANCISCO PARTNERS II, LP	MENLO PARK	CA	Francisco Partners		07/10/2006		2,412,000		8,348,924	8,348,924	(18,534)		11,356,500	1.010
000000-00-0	GLOBAL PRIVATE EQUITY II	BOSTON	MA	Advent Group		04/08/1994				235,200	235,200	(5,916)			3.810
000000-00-0	GLOBAL PRIVATE EQUITY III	BOSTON	MA	Advent Group		03/19/1997				2,920,843	2,920,843	514,857			2.300
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR Golder Rauner		12/01/2006				1,069,153	1,069,153			12,220,185	0.910
000000-00-0	GTCR FUND VIII	CHICAGO	IL	GTCR Golder Rauner		09/29/2003		131,200		29,769,137	29,769,137	14,202,616		1,868,800	1.600
000000-00-0	HARBOURVEST BUYOUT FUND	BOSTON	MA	HarbourVest Ptrs		11/12/2003		560,000		11,180,764	11,180,764	565,212		6,160,000	1.070
000000-00-0	HARBOURVEST VENTURE FUND	BOSTON	MA	HarbourVest Ptrs		11/12/2003		280,000		2,417,010	2,417,010	(26,511)		1,640,000	0.110
000000-00-0	KOHLBERG INVESTORS V, LP	MOUNT KISCO	NY	Kohlberg & Co		12/28/2004		10,427		8,321,420	8,321,420	711		3,133,431	2.250
000000-00-0	KOHLBERG INVESTORS VI, LP	MOUNT KISCO	NY	Kohlberg & Co		06/20/2007				809,738	809,738			12,190,262	1.300
000000-00-0	KRG CAPITAL FUND III, LP	DENVER	CO	KRG Capital Ptrs		06/08/2005				5,885,637	5,885,637	(9,209)		5,646,752	2.670
000000-00-0	LANDMARK EQUITY PARTNERS XI	SIMSBURY	CT	Landmark Prtnrs		07/01/2003		103,788		3,870,944	3,870,944	584,656			1.820
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	Leeds Weld Assoc		07/21/2004				10,021,054	10,021,054	(21,062)		3,380,009	2.800
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	NEW YORK	NY	Lehman Bros Inv Mgmt		11/17/2004		298,935		8,810,309	8,810,309	776,721		2,343,650	1.400
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	Lexington Prtnrs		06/27/2003		403,194		21,384,547	21,384,547	574,063			2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	Lincolnshire Ptrs		10/01/2004		57,467		2,698,872	2,698,872	2,641,405		5,995,786	2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	Goldberg Lindsay & C		08/17/2006		791,103		3,589,638	3,589,638			7,392,570	0.700
000000-00-0	MARQUETTE TRANSPORTATION CO. CO-INVESTMENT	PADUCAH	KY	KRG CAPITAL PARTNERS		03/19/2007				9,800,000	9,800,000				2.450
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	NEW YORK	NY	MATLIN P GLOBAL ADVISOR		07/30/2007		810,853		810,853	810,853			7,290,000	5.000
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	CAMBRIDGE	MA	Monitor Clipper		12/05/2003		1,799,475		19,820,068	19,820,068	1,143,533		4,436,643	3.190
000000-00-0	NATIONAL EQUITY FUND 2007	CHICAGO	IL	NATIONAL EQUITY PARTNERS		08/29/2007		10,000,000		10,000,000	10,000,000				5.000
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	FORT WORTH	TX	Oak Hill Prtnrs		12/28/2004		1,120,091		11,889,037	11,889,037	336,413		4,536,580	0.910

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4							Book/ Adjusted Carrying Value Less Encum-					
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encum- brances	brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit- ment for Additional Investment	Percen- tage of Owner- ship
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	Oak Hill Prtnrs		12/19/2003				6,054,631	6,054,631			2,438,984	1.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	Odyssey Prtnrs		08/27/2004		9,882		10,822,395	10,822,395	(69,427)		7,652,195	2.670
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	ST. PETER PORT	GR	PARTNERS GROUP MGMT		06/27/2006		1,744,113		5,398,499	5,398,499			13,925,457	4.700
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	Peninsula Prtnrs		09/30/2005		233,750		3,194,893	3,194,893	26,356		5,312,500	2.560
000000-00-0	PROTEGE PARTNERS QP FUND	DUBLIN	IR	PROTEGE PARTNERS LLC		11/28/2006				5,000,000	5,000,000				0.770
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	PROVIDENCE	RI	Providence Equity Pa		03/16/2007		1,601,362		3,511,367	3,511,367			10,588,633	0.190
000000-00-0	PROVIDENCE PARTNERS	PROVIDENCE	RI	Providence Ptnrs		12/19/1996				1,826,591	1,826,591	4,905			3.630
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	NEW YORK	NY	Quadrangle Group		02/28/2006		836,092		7,067,482	7,067,482	(1,870)			1.130
000000-00-0	REALOGY CORP CO-INVEST	NEW YORK	NY	APOLLO MANAGEMENT		04/04/2007				10,900,000	10,900,000			10,762,982	1.350
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	NEW YORK	NY	Sentinel Prtnrs		05/20/2005		1,432,675		3,582,173	3,582,173	818,291		5,166,320	2.500
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	Sterling Prtnrs		08/18/2005		1,221,371		9,675,258	9,675,258	1,287,348		4,589,029	2.540
000000-00-0	STERLING CAPITAL PARTNERS III	BALTIMORE	MD	Sterling Prtnrs		08/13/2007		1,388,965		1,388,965	1,388,965			9,011,035	5.000
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	Tenaska, Inc.		03/25/2005		795,150		9,049,648	9,049,648	(351,725)		1,327,365	2.340
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	EG	TFCP III		11/02/2006		3,090,427		3,432,540	3,432,540			12,071,797	0.440
000000-00-0	TPG IV	FORTH WORTH	TX	Texas Pacific Grp		12/09/2003		107,759		12,661,539	12,661,539	1,645,613		1,029,557	0.230
000000-00-0	TPG V	FORTH WORTH	TX	Texas Pacific Grp		06/27/2006		1,355,555		5,559,452	5,559,452			9,541,964	0.200
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	NY	Warburg Pincus		07/26/2005		837,000		12,724,127	12,724,127	332,994		5,823,000	0.290
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	Wayzata Partners		02/17/2006		1,527,750		12,196,534	12,196,534	565,007		504,887	0.940
000000-00-0	WILLIS STEIN & PARTNERS	CHICAGO	IL	Willis Stein		04/24/1996				701,682	701,682	690,509			4.070
000000-00-0	WIND POINT PARTNERS VI, LP	SOUTHFIELD	MI	Wind Point Prtnrs		02/15/2006		205,667		3,439,148	3,439,148	406,669		7,345,702	2.900
1599999. Joint Venture Interests - Common Stock - Unaffiliated								50,650,472		432,313,568	432,313,568	29,260,003		351,642,271	XXX
000000-00-0	ARK DIRECT CAPITAL FUND, L.P.	CHICAGO	IL	ARK DIRECT		10/28/1996				170,689	170,689				12.780
000000-00-0	BAIRD CAPITAL PARTNERS II, L.P.	MILWAUKEE	WI	Baird Capital Partne		10/01/1996		8,079		13,230	13,230	449,927			34.530
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	Brazos Partners		03/17/2006		739,500		9,256,049	9,256,049	(24,173)		10,349,919	5.830
000000-00-0	CHISHOLM PARTNERS III	PROVIDENCE	RI	Silverado III		10/29/1996				2,797,169	2,797,169	152,100			14.380
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	HARTFORD	CT	Conning Partners		07/16/1994				318,766	318,766	(102)			10.760
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I	LONG BEACH	CA	Eaglestone Prtnrs		02/26/1999		89,250		7,884,323	7,884,323	36,162		115,828	30.000
000000-00-0	EXCELLERE CAPITAL FUND LP - AIC	DENVER	CO	EXCELLERE PARTNERS		03/27/2007		486,590		602,968	602,968			8,797,032	6.040
000000-00-0	FLEMING US DISCOVERY FUND III, LP	NEW YORK	NY	Robert Fleming		06/02/1997				1,760,456	1,760,456	(832)			12.210
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	NEW YORK	NY	GUGGENHEIM ADVISORS		02/26/2007				198,430,375	198,430,375	(2,785,601)			77.500
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL		01/31/1992				13,391,260	13,391,260	108,000			12.120
000000-00-0	IMPACT COMMUNITY CAPITAL LLC, CLASS A	SAN FRANCISCO	CA	IMPACT COMMUNITY		03/17/1998				431,306	431,306	383,747			11.560
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	SIMSBURY	CT	Landmark Prtnrs		12/13/2004		224,693		11,043,043	11,043,043	1,860,584		2,499,710	7.000
000000-00-0	LEHMAN CROSSROADS GROUP XVII	NEW YORK	NY	Lehman Crossroads Gr		06/27/2005		440,000		5,713,833	5,713,833	167,178		5,060,000	14.670
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Prtnrs		06/25/2004		872,720		4,309,020	4,309,020	6,595		7,222,210	5.470
000000-00-0	LYKAION IAM LIMITED	NEW YORK	NY	INVESTCORP		04/26/2006				173,648,199	173,648,199	1,587,376			77.500
000000-00-0	SUMMER STREET CAPITAL II LP	BUFFALO	NY	SUMMER STREET CAP PT		05/01/2007				930,000	930,000			8,370,000	4.970
000000-00-0	TPF GENCO CO-INVESTMENT FUND, LP	OMAHA	NB	TENASKA, INC		12/13/2006				9,038,860	9,038,860				7.410
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.	NEW YORK	NY	WAND PARTNERS		12/27/1996				541,149	541,149				11.380
000000-00-0	WAND/PARAGON INVESTMENTS I L.P.	NEW YORK	NY	WAND PARTNERS		10/20/2006				3,460	3,460				13.340
1699999. Joint Venture Interests - Common Stock - Affiliated								2,860,832		440,284,155	440,284,155	1,940,961		42,414,699	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	BOSTON	MA	Beacon Partners		06/22/2006		1,178,000		9,693,930	9,693,930	13,579		6,080,000	0.880
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	BOSTON	MA	Beacon Partners		08/23/2007		7,200,000		7,200,000	7,200,000			16,800,000	5.000
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	NEW YORK	NY	Blackstone Group		10/22/2003		53,680		17,920,732	17,920,732	2,259,826		1,852,725	0.900
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	Blackstone Group		04/21/2006		1,147,464		27,943,721	27,943,721	5,003,738		8,037,133	0.640
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	NEW YORK	NY	Blackstone Group		09/27/2007		4,276,898		4,276,898	4,276,898			25,888,031	2.970
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	NEW YORK	NY	Broadway Partners		07/31/2006				10,263,932	10,263,932			318,000	2.650
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	Cabot Industrial		11/15/2005		488,500		4,360,833	4,360,833	126,659		6,844,000	2.500
000000-00-0	CB STRATEGIC PARTNERS III	LOS ANGELES	CA	CB Richard Ellis		01/06/2004		641,557		17,385,557	17,385,557	178,686			3.010
000000-00-0	CB STRATEGIC PARTNERS IV, LP	Los Angeles	CA	CB RICHARD ELLIS		12/07/2005		324,108		7,720,066	7,720,066	(123,330)		8,040,048	1.270
000000-00-0	CERBERUS INST PARTNERS LP (FKA BLACKACRE)	NEW YORK	NY	Blackacre Capital		05/06/2004		2,300,000		11,028,612	11,028,612	1,015,124		3,230,159	2.670
000000-00-0	DRA GROWTH & INCOME I	NEW YORK	NY	DRA Advisors		03/31/1998				1,418,502	1,418,502				8.570
000000-00-0	DRA GROWTH & INCOME IV	NEW YORK	NY	DRA Advisors		05/29/2003				10,102,977	10,102,977				2.720
000000-00-0	EMERGING MARKETS I	LOS ANGELES	CA	TCW/Hines		09/16/1996				381,350	381,350	(9,479)			3.480
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM Realty Cptl		10/26/2005		1,865,184		3,581,723	3,581,723	(80,213)		6,160,522	3.610
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		10/18/2006		345,230		1,831,475	1,831,475				8.330
000000-00-0	ING REALTY PARTNERS, L.P.	NEW YORK	NY	ING Realty		10/02/1998		696							3.700
000000-00-0	JER FUND I	MCLEAN	VA	JER Realty		07/31/1997				67,923	67,923	3,951			5.750
000000-00-0	JER FUND II	MCLEAN	VA	JER Realty		06/04/1999		2,328		1,474,402	1,474,402	64,521			2.520
000000-00-0	JER FUND III	MCLEAN	VA	JER Realty		01/05/2005				8,981,707	8,981,707	323,705		9,048,358	2.400
000000-00-0	JER REAL ESTATE PARTNERS IV LP	MCLEAN	VA	JER Realty		07/09/2007		20,000,000		17,766,098	17,766,098			2,233,902	1.600
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	CONSHOHOCKEN	PA	KTR Capital Ptrs		10/24/2005		2,689,500		11,342,400	11,342,400	95,337		2,640,000	2.930

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4							Book/ Adjusted Carrying Value Less Encum-					
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encum- brances	brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit- ment for Additional Investment	Percen- tage of Owner- ship
000000-00-0	LANDMARK FUND IV	SIMSBURY	CT	Landmark Prtnrs		03/27/2002				489,406	489,406	59,516			5.000
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	SIMSBURY	CT	Landmark Prtnrs		07/27/2005		3,147,774		4,863,324	4,863,324	38,051		8,024,821	4.000
000000-00-0	LASALLE GROWTH AND INCOME FUND III	CHICAGO	IL	LaSalle Inv Mgt		07/01/2003		49,101		4,892,515	4,892,515	287,985			4.880
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	NEW YORK	NY	Lehman Bros Inv Mgmt		08/26/2005		82,352		8,210,148	8,210,148	645,738		1,645,036	0.650
000000-00-0	LF STRATEGIC REALTY INVESTORS II	NEW YORK	NY	LF Realty Invrs		03/06/1998				16,892,363	16,892,363	354,988			1.640
000000-00-0	LION GABLES APARTMENT FUND	NEW YORK	NY	ING Clarion		11/02/2005				23,256,326	23,256,326	210,844			2.470
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	Morgan Stanley RE GP		01/23/1995		8,388		9,030,631	9,030,631	922,349			3.440
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	NEW YORK	NY	Morgan Stanley RE GP		06/05/1998		3,987		3,437,412	3,437,412	(15,214)			8.010
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	Morgan Stanley RE GP		10/10/2006		1,687,321		11,794,087	11,794,087			11,769,756	1.600
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	NEW YORK	NY	Morgan Stanley RE GP		07/30/2007		1,127,527		1,127,527	1,127,527			8,872,473	0.160
000000-00-0	MORGAN STANLEY REAL ESTATE IV	NEW YORK	NY	Morgan Stanley RE GP		11/06/2002		639,496		5,181,179	5,181,179	(77,418)		420,251	5.000
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	NEW YORK	NY	O'Connor Group		09/30/2004		1,476,597		10,100,564	10,100,564			3,837,861	2.650
000000-00-0	RLJ URBAN LODGING FUND II, LP	BETHESDA	MD	RLJ Cptl Prtnrs		06/12/2006		1,012,321		11,661,552	11,661,552	352,531		4,422,455	2.820
000000-00-0	RLJ URBAN LODGING FUND, LP	BETHESDA	MD	RLJ Cptl Prtnrs		04/29/2005		1,579,213		6,146,219	6,146,219			464,496	5.000
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	Rockpoint Group		09/28/2004		20,405		4,714,642	4,714,642				1.750
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	DALLAS	TX	Rockpoint Group		09/27/2007		72,986		72,986	72,986			24,000,000	5.000
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II, LP	DALLAS	TX	Rockpoint Group		09/29/2005		671,288		13,638,373	13,638,373	185,437		4,332,542	1.200
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	Rockwood Capital		04/15/2004				5,458,789	5,458,789	1,751,929		956,535	2.390
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	SAN FRANCISCO	CA	Rockwood Capital		10/19/2006		3,482,640		17,034,773	17,034,773			8,363,723	2.990
000000-00-0	STARWOOD OPPORTUNITY FUND IV	GREENWICH	CT	Starwood Capital		01/22/1997				2,550,825	2,550,825	(7,251)			3.010
000000-00-0	STARWOOD OPPORTUNITY FUND V	GREENWICH	CT	Starwood Capital		05/14/1999				1,408,083	1,408,083	(37,677)			4.840
000000-00-0	VERDE REALTY MASTER LP	EL PASO	TX	VERDE GROUP		04/15/2005		3,050,949		16,332,844	16,332,844				1.600
000000-00-0	WALTON STREET REAL ESTATE FUND IV	CHICAGO	IL	Walton Street		10/08/2003				19,163,081	19,163,081	759,314		453,639	2.670
000000-00-0	WALTON STREET REAL ESTATE FUND V	CHICAGO	IL	Walton Street		08/08/2006				21,737,483	21,737,483			7,062,517	1.920
000000-00-0	WESTBROOK REAL ESTATE FUND I	NEW YORK	NY	Westbrook Prtnrs		03/29/1995				2,377,099	2,377,099	59,316			4.070
000000-00-0	WESTBROOK REAL ESTATE FUND II	NEW YORK	NY	Westbrook Prtnrs		06/12/1997		3,146		1,845,189	1,845,189	54,330			2.800
000000-00-0	WESTBROOK REAL ESTATE FUND II	NEW YORK	NY	WESTBROOK PRTNRS		09/10/2004		1,144		651,210	651,210				2.800
000000-00-0	WESTBROOK REAL ESTATE FUND III	NEW YORK	NY	Westbrook Prtnrs		09/01/1998		2,212		1,437,725	1,437,725	(39,477)			2.710
000000-00-0	WESTBROOK REAL ESTATE FUND III	NEW YORK	NY	WESTBROOK PRTNRS		09/13/2004		737		492,402	492,402				2.710
000000-00-0	WESTBROOK REAL ESTATE FUND IV	NEW YORK	NY	Westbrook Prtnrs		10/17/2000		10,602		1,899,644	1,899,644	9,753			1.200
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	Westbrook Prtnrs		05/04/2006		165,891		14,694,772	14,694,772	201,888			2.670
000000-00-0	WESTBROOK REAL ESTATE PARTNERS, LP	NEW YORK	NY	Westbrook Prtnrs		10/01/2004		895,626		6,038,435	6,038,435	4,532,444			4.170
1799999. Joint Venture Interests - Real Estate - Unaffiliated								61,704,848		423,374,446	423,374,446	19,121,480		181,798,983	XXX
000000-00-0	DRA GROWTH & INCOME II	NEW YORK	NY	DRA Advisors		11/01/1998				699,855	699,855				11.570
000000-00-0	IMPACT WORKFORCE HOUSING	SAN FRANCISCO	DE	IMPACT COMMUNITY		11/28/2005				428,722	428,722				21.000
000000-00-0	LANDMARK REAL ESTATE FUND VI	SIMSBURY	CT	Landmark Prtnrs		12/18/1996				47,539	47,539	(1,962)			15.220
000000-00-0	LANDMARK REAL ESTATE FUND VII	SIMSBURY	CT	Landmark Prtnrs		10/20/1997				1,215,798	1,215,798	780			11.430
000000-00-0	MEADOWBROOK	ARLINGTON HEIGTHS	IL	Concord Homes		08/25/1993				90,433	90,433				30.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND I	NEW YORK	NY	Morgan Stanley RE GP		09/28/1994				2,687,048	2,687,048	3,999			12.000
000000-00-0	WESTMINSTER FUND II, LP	LAKE FOREST	IL	Westminster Advs		08/03/1998				822,981	822,981				18.670
1899999. Joint Venture Interests - Real Estate - Affiliated										5,992,376	5,992,376	2,817			XXX
000000-00-0	IMPACT COMMERCIAL OPPORTUNITIES LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY		09/21/2006				648,788	648,788	(16,707)			14.890
1999999. Joint Venture Interests - Other - Unaffiliated										648,788	648,788	(16,707)			XXX
02000#-AB-8	ALLSTATE COUNTY MUTUAL	Dallas	TX	ALL STATE COUNTY MUTUAL		12/31/2005				12,450,000	12,450,000				100.000
02008#-AA-2	ALLSTATE FLORIDIAN INS CO SURPLUS NOTE	Northbrook	IL	ALL STATE FLORIDIAN		09/30/2004				175,000,000	175,000,000				100.000
02004#-AA-8	ALLSTATE TEXAS LLOYDS	Irving	TX	ALL STATE TEXAS		12/31/2005				12,600,000	12,600,000				100.000
2299999. Surplus Debentures, etc - Affiliated										200,050,000	200,050,000				XXX
000000-00-0	CHICAGO EQUITY FUND (CEF)	Chicago	IL	CHICAGO EQUITY		05/29/1998				122,657	122,657	(14,418)			3.670
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										122,657	122,657	(14,418)			XXX
000000-00-0	ILLINOIS EQUITY FUND (IEF)	Chicago	IL	ILLINOIS EQUITY		05/28/1998				302,467	302,467	(20,362)			10.000
000000-00-0	LEHMAN HOUSING VII (LH7-a)	Dover	DE	LEHMAN HOUSING		11/20/1998				2,136,412	2,136,412	(212,504)			24.930
000000-00-0	LEHMAN HOUSING VIII (LH7-b)	Dover	DE	LEHMAN HOUSING		11/20/1998				1,506,695	1,506,695	(149,867)			24.930
000000-00-0	NATIONAL EQUITY FUND (NEF)	Chicago	IL	NATIOANL EQUITY PARTNERS		02/02/1998				4,475,842	4,475,842	(478,594)			28.500
000000-00-0	RELATED CORPORATE PARTNERS VII (RCP)	Dover	DE	RELATED CORP PARTNERS		07/01/1998				4,247,444	4,247,444	(379,155)			17.500
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated										12,668,859	12,668,859	(1,240,482)			XXX
000000-00-0	MOGA TAX CREDIT FUND II	NEW YORK	NY	MORGAN STANLEY		12/05/2006				16,581,232	16,581,232	(819,480)			51.960
000000-00-0	VIRGINIA TCF A/V-1, LLC (WACHOVIA)	CHARLOTTE	NC	WACHOVIA BANK		12/22/2006				8,749,306	8,749,306				78.000
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										25,330,538	25,330,538	(819,480)			XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC	NEW YORK	NY	CSFB		12/12/2006				4,400,929	4,400,929	(193,275)			80.000
000000-00-0	WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC	CHARLOTTE	NC	WACHOVIA BANK		10/31/2006				9,223,671	9,223,671	(25,596)			91.000

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4							Book/ Adjusted Carrying Value Less Encum-					
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encum- brances	brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit- ment for Additional Investment	Percen- tage of Owner- ship
3499999. State Low Income Housing Tax Credit - Affiliated										13,624,600	13,624,600	(218,871)			XXX
3999999. Total - Unaffiliated								125,804,941		916,522,831	916,522,831	46,273,667		565,669,081	XXX
4099999. Total - Affiliated								2,860,832		698,926,789	698,926,789	(355,900)		42,414,699	XXX
4199999 - Totals								128,665,773		1,615,449,619	1,615,449,619	45,917,767		608,083,780	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4			Book/Adjusted Carrying Value Less		Increase (Decrease) by Foreign	Book/Adjusted Carrying Value Less		Foreign Exchange Gain (Loss)			
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Exchange Adjustment	Encumbrances on Disposal	Consideration Received	on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	STARWOOD HOSPITALITY I	GREENWICH	CT	Starwood Capital	01/10/2006	7,758,138			2,918,355	2,918,355				(168,913)
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated						7,758,138			2,918,355	2,918,355				(168,913)
131388-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	09/03/2004	3,001,938			138,333	138,333				90,626
000000-00-0	HANCOCK MEZZANINE PARTNERS III LP -AIC	BOSTON	MA	Hancock Partners	12/30/2003	3,316,656			246,154	246,154				76,603
000000-00-0	MEZZANINE MANAGEMENT FUND III	HAMILTON	BE	Mezzanine Mgmnt	11/15/1999	13,665,505			781,273	781,273				7,706,409
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated						19,984,099			1,165,760	1,165,760				7,873,638
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	BOSTON	MA	ABRY Partners	03/19/1997	3,781,188			45,685	45,685				(14,374)
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG Highstar Prtnrs	05/24/2004	16,676,862			3,671,940	3,671,940				(187,186)
000000-00-0	AIG HIGHSTAR III	NEW YORK	NY	AIG Global Investmen	05/25/2007				3,536,935	3,536,935				(26,835)
000000-00-0	APAX CAPITAL RISQUE II	PARIS	FR	PATRICOF & COMPANY	09/01/1988	30,900	(6,314)		17,313	17,313				
000000-00-0	APAX VENTURES III	PARIS	EG	APAX PARTNERS	12/02/1987	12,664	16,423		47,432	47,432				(8,814)
000000-00-0	APOLLO INVESTMENT FUND VI	IRVINE	CA	Apollo Capital	05/11/2006	4,248,244			1,087,035	1,087,035				
000000-00-0	ARCH VENTURE FUND II L.P.	CHICAGO	IL	ARCH Partners	09/01/1994	210,214			13,025	13,025				630,119
000000-00-0	BIRCH HILL EQUITY PARTNERS III LP	TORONTO	ON	Birch Hill Equity Pa	03/17/2006	5,615,361			109,023	109,023				438,625
000000-00-0	BLACKSTONE CAPITAL PARTNERS V LP	NEW YORK	NY	Blackstone Group	01/30/2006	3,046,020			7,333	7,333				
000000-00-0	CALIFORNIA COMMUNITY FINANCIAL INSTITUTIONS FUND	SAN FRANCISCO	CA	Belvedere Prtnrs	04/13/1998	416,459	(12,980)							
000000-00-0	DOUGHTY HANSON & CO	LONDON	EG	DOUGHTY HANSON & CO	05/04/2007				1,987	1,987				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone	04/18/2006	861,012			209,215	209,215				
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone	04/18/2006	866,437			305,215	305,215				(39,871)
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY ALBERTA	AB	ENERVEST MANAGEMENT	06/22/2007				184,833	184,833				
000000-00-0	ETHOS PE FUND V	ILLOVO JOHANNESBURG	SF	Ethos Equity Ltd.	10/20/2006	1,288,328			1,041,842	1,041,842				
000000-00-0	FFC PARTNERS I L.P.	GREENWICH	CT	Ferrer Freeman & Co	12/23/1996	2,587,460			933,786	933,786				(11,588)
000000-00-0	GLOBAL PRIVATE EQUITY III	BOSTON	MA	Advent Group	03/19/1997	2,991,704			919,388	919,388				514,857
000000-00-0	KOHLBERG INVESTORS V LP	MOUNT KISCO	NY	Kohlberg & Co	12/28/2004	6,698,517			1,412,345	1,412,345				711
000000-00-0	LANDMARK EQUITY PARTNERS XI	SIMSBURY	CT	Landmark Prtnrs	07/01/2003	4,741,517			754,824	754,824				104,469
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III LP	NEW YORK	NY	Lehman Bros Inv Mgmt	11/17/2004	8,951,947			1,256,314	1,256,314				(47,615)
000000-00-0	LEXINGTON V LP	NEW YORK	NY	Lexington Prtnrs	06/27/2003	24,982,387			3,231,728	3,231,728				(3,767,858)
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II	CAMBRIDGE	MA	Monitor Clipper	12/05/2003	13,218,817			537,078	537,078				(37,470)
000000-00-0	OAK HILL CAPITAL PARTNERS II LP	FORT WORTH	TX	Oak Hill Prtnrs	12/28/2004	7,205,691			903,309	903,309				(17,675)
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	Oak Hill Prtnrs	12/19/2003	6,609,817			1,014,238	1,014,238				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 -B	ST. PETER PORT	GR	PARTNERS GROUP MGMT	06/27/2006	2,871,667			906,870	906,870				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II LP	NEW YORK	NY	Quadrangle Group	02/28/2006	4,999,481			448,861	448,861				505,962
000000-00-0	SENTINEL CAPITAL PARTNERS III LP	NEW YORK	NY	Sentinel Prtnrs	05/20/2005	2,882,601			1,148,424	1,148,424				263,814
000000-00-0	TENASKA POWER FUND LP	OMAHA	NE	Tenaska Inc.	03/25/2005	8,833,164			346,970	346,970				(351,725)
000000-00-0	TPG IV	FORTH WORTH	TX	Texas Pacific Grp	12/09/2003	9,763,550			786,777	786,777				479,903
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX LP	NEW YORK	NY	Warburg Pincus	07/26/2005	7,936,089			325,643	325,643				352,666
1599999. Joint Venture Interests - Common Stock - Unaffiliated						152,328,098	(2,871)		25,205,368	25,205,368				(1,219,885)
000000-00-0	BAIRD CAPITAL PARTNERS II, L.P.	MILWAUKEE	WI	Baird Capital Partne	10/01/1996				444,776	444,776				449,927
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	Brazos Partners	03/17/2006	6,482,553			182,544	182,544				(24,173)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4			Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired									
000000-00-0	FLEMING US DISCOVERY FUND III LP	NEW YORK	NY	Robert Fleming	06/02/1997	2,579,964			813,540	813,540				(832)
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL	01/31/1992	14,495,260			469,000	469,000				108,000
000000-00-0	LANDMARK EQUITY PARTNERS XII LP	SIMSBURY	CT	Landmark Prtnrs	12/13/2004	15,289,311			2,620,688	2,620,688				419,252
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	Lexington Prtnrs	06/25/2004	2,738,448			183,597	183,597				91,786
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	OMAHA	NB	TENASKA INC	12/13/2006	10,000,000			361,140	361,140				
1699999. Joint Venture Interests - Common Stock - Affiliated						51,585,536			5,075,285	5,075,285				1,043,960
000000-00-0	ASLAN REALTY PARTNERS	CHICAGO	IL	TRANSWESTERN INV	12/18/1998	120,798	257,187		553,000	553,000				257,187
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	NEW YORK	NY	Blackstone Group	10/22/2003	15,355,905			796,907	796,907				563,432
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	Blackstone Group	04/21/2006	10,399,263			2,215,703	2,215,703				94,515
000000-00-0	DRA GROWTH & INCOME IV	NEW YORK	NY	DRA Advisors	05/29/2003	9,527,100			1,620,941	1,620,941				
000000-00-0	EMERGING MARKETS I	LOS ANGELES	CA	TCW/Hines	09/16/1996				149,943	149,943				(9,479)
000000-00-0	IMPACT PCCP IV LLC	SAN FRANCISCO	CA	IMPACT COMMUNITY	10/18/2006	1,017,548			32,488	32,488				
000000-00-0	ING REALTY PARTNERS L.P.	NEW YORK	NY	ING Realty	10/02/1998	472,532	547,285		547,981	547,981				547,285
000000-00-0	JER FUND I	MCLEAN	VA	JER Realty	07/31/1997	90,136			13,377	13,377				(9,855)
000000-00-0	JER FUND II	MCLEAN	VA	JER Realty	06/04/1999	957,030			2,329	2,329				491,331
000000-00-0	JER FUND III	MCLEAN	VA	JER Realty	01/05/2005	10,764,535			1,064,482	1,064,482				107,351
000000-00-0	JER REAL ESTATE PARTNERS IV LP	MCLEAN	VA	JER Realty	07/09/2007				2,233,902	2,233,902				
000000-00-0	LANDMARK FUND IV	SIMSBURY	CT	Landmark Prtnrs	03/27/2002	517,742			75,873	75,873				21,155
000000-00-0	LASALLE GROWTH AND INCOME FUND III	CHICAGO	IL	LaSalle Inv Mgt	07/01/2003	5,598,985			302,888	302,888				59,835
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II LP	NEW YORK	NY	Lehman Bros Inv Mgmt	08/26/2005	3,429,311			446,855	446,855				182,230
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	Morgan Stanley RE GP	10/10/2006	3,892,752			465,740	465,740				
000000-00-0	MORGAN STANLEY REAL ESTATE IV	NEW YORK	NY	Morgan Stanley RE GP	11/06/2002	3,599,461			132,955	132,955				11,285
000000-00-0	RLJ URBAN LODGING FUND II LP	BETHESDA	MD	RLJ Cptl Prtnrs	06/12/2006	10,124,905			393,721	393,721				352,531
000000-00-0	RLJ URBAN LODGING FUND LP	BETHESDA	MD	RLJ Cptl Prtnrs	04/29/2005	5,153,698			304,451	304,451				
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II LP	DALLAS	TX	Rockpoint Group	09/29/2005	8,826,843			919,786	919,786				52,538
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	Rockwood Capital	04/15/2004	7,652,636			239,130	239,130				236,361
000000-00-0	WESTBROOK REAL ESTATE FUND IV	NEW YORK	NY	Westbrook Prtnrs	10/17/2000	2,104,076			273,984	273,984				(61,288)
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	Westbrook Prtnrs	05/04/2006	2,460,033			1,684,052	1,684,052				201,888
000000-00-0	WESTBROOK REAL ESTATE PARTNERS LP	NEW YORK	NY	Westbrook Prtnrs	10/01/2004	14,512,970			7,447,558	7,447,558				466,950
1799999. Joint Venture Interests - Real Estate - Unaffiliated						116,578,259	804,472		21,918,046	21,918,046				3,565,252
000000-00-0	LANDMARK REAL ESTATE FUND VII	SIMSBURY	CT	Landmark Prtnrs	10/20/1997	1,430,183			246,857	246,857				(36,100)
1899999. Joint Venture Interests - Real Estate - Affiliated						1,430,183			246,857	246,857				(36,100)
3999999. Total - Unaffiliated						296,648,594	801,601		51,207,529	51,207,529				10,050,092
4099999. Total - Affiliated						53,015,719			5,322,142	5,322,142				1,007,860
4199999 - Totals						349,664,313	801,601		56,529,671	56,529,671				11,057,952

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)
912828-AT-7	US TREASURY N/B 02/15/2008		07/20/2007	GREENWICH CAPITAL MARKETS, INC.		49,433,595	50,000,000	654,696	1
912828-CJ-7	US TREASURY N/B 05/15/2014		08/09/2007	HSBC SECURITIES, INC.		84,242,810	84,000,000	986,658	1
912828-EZ-9	US TREASURY N/B 03/31/2008		07/20/2007	Various		99,720,705	100,000,000	1,440,574	1
912828-FX-3	US TREASURY N/B 11/15/2009		08/17/2007	HSBC SECURITIES, INC.		46,586,204	46,200,000	563,219	1
912828-GJ-3	US TREASURY N/B 02/28/2009		08/16/2007	HSBC SECURITIES, INC.		122,316,334	121,500,000	2,666,067	1
912828-GV-6	US TREASURY N/B 06/30/2009		07/31/2007	HSBC SECURITIES, INC.		59,825,394	59,500,000	252,228	1
912828-GY-0	US TREASURY N/B 07/31/2009		08/24/2007	LEHMAN BROTHERS INC.		46,280,315	46,000,000	156,094	1
912828-GZ-7	US TREASURY N/B 07/31/2012		08/09/2007	BEAR STEARNS SECURITIES CORP.		100,234,380	100,000,000	125,679	1Z
0399999. Bonds - U.S. Governments						608,639,737	607,200,000	6,845,215	XXX
135087-YG-3	CANADIAN GOVERNMENT 06/01/2012	C	09/27/2007	SALOMON SMITH BARNEY		19,248,495	19,688,490	236,840	1FE
P0R829-AQ-8	ARGENTINA NOBAC 03/05/2008	D	07/26/2007	SALOMON SMITH BARNEY		4,997,451	4,968,944	74,549	1FE
D20658-R7-3	BUNDESOBLIGATION 10/14/2011	D	09/17/2007	GREENWICH CAPITAL MARKETS, INC.		6,791,452	6,930,760	236,595	1FE
D20658-ZM-1	BUNDESREPUB. DEUTSCHLAND 01/04/2015	D	09/21/2007	Various		13,624,404	14,081,340	382,655	1FE
D20659-BK-9	BUNDESREPUB. DEUTSCHLAND 07/04/2017	D	08/15/2007	TORONTO DOMINION SECURITIES (USA) INC.		5,352,210	5,391,840	54,539	1FE
105756-BJ-8	FED REPUBLIC OF BRAZIL 01/05/2016	D	08/10/2007	CHASE SECURITIES		5,392,600	4,624,872	64,234	3FE
X9379Q-PR-5	HUNGARY GOVERNMENT BOND 06/12/2012	D	08/14/2007	SALOMON SMITH BARNEY		10,791,780	10,647,496	147,638	1FE
J26160-VV-0	JAPAN-33 (15 YEAR ISSUE) 03/20/2020	D	09/06/2007	SALOMON SMITH BARNEY		11,927,548	12,793,575	39,700	1FE
P9767G-UU-3	MEXICAN FIXED RATE BONDS 12/20/2012	D	08/16/2007	Various		27,266,914	25,794,345	205,059	1FE
P9767G-WC-1	MEXICAN FIXED RATE BONDS 12/24/2009	D	09/17/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		5,075,925	4,936,056	103,657	2FE
Q6742T-AA-6	NEW ZEALAND GOVERNMENT 07/15/2009	D	08/28/2007	TORONTO DOMINION SECURITIES (USA) INC.		4,915,045	4,943,730	43,258	1FE
105756-BN-9	REPUBLIC OF BRAZIL 01/10/2028	D	08/15/2007	Various		1,003,088	992,361	11,302	3FE
S69124-CF-0	REPUBLIC OF SOUTH AFRICA 08/31/2010	D	08/16/2007	Various		18,950,312	17,269,692	713,880	1FE
W9478G-KJ-1	SWEDISH GOVERNMENT 03/15/2011	D	09/05/2007	Various		14,749,690	14,239,226	350,118	1FE
G92450-YY-8	TSY 4 2016 09/07/2016	D	07/06/2007	SALOMON SMITH BARNEY		8,967,915	10,065,000	137,847	1FE
91086Q-AS-7	UNITED MEXICAN STATES 09/27/2034	F	09/24/2007	WARBURG DILLION READ LLC		4,330,000	4,000,000	750	2FE
91086Q-AU-2	UNITED MEXICAN STATES 01/15/2017	F	09/24/2007	MERRILL LYNCH CAPITAL MARKETS		2,986,500	3,000,000	34,219	2FE
1099999. Bonds - All Other Governments						166,371,328	164,367,725	2,836,841	XXX
463020-LZ-8	IRONDALE AL G O WTS 2007D 10/01/2028		09/21/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,682,136	2,770,000	9,003	1FE
463020-MD-6	IRONDALE AL G O WTS 2007D 10/01/2032		09/21/2007	RAYMOND JAMES & ASSOCIATES, INC.		3,316,619	3,370,000	11,561	1FE
463020-MH-7	IRONDALE AL G O WTS 2007D 10/01/2036		09/21/2007	RAYMOND JAMES & ASSOCIATES, INC.		3,233,736	3,300,000	11,321	1FE
717316-WY-5	PHENIX CITY AL SCH WTS 07 B 08/01/2028		07/12/2007	STERNE AGEE & LEACH		2,066,783	2,010,000	21,217	1FE
722171-EE-1	PINAL CNTY AZ USD NO 21 COOLI 07/01/2026		09/14/2007	STONE & YOUNGBERG		935,957	955,000	3,104	1FE
041042-KM-3	ARKANSAS ST HIGHER ED G O 200 06/01/2023		07/13/2007	SAMCO		4,769,578	4,840,000	38,720	1FE
262387-AT-0	DRY CREEK CA JT ELEM SCH DIST 08/01/2030		07/19/2007	STONE & YOUNGBERG		2,450,757	2,485,000		1FE
630360-DW-2	NAPA VALLEY CA CMNTY CLGE 02 08/01/2029		07/19/2007	UNION BANK OF SWITZERLAND		3,962,532	12,075,000		1FE
630360-DY-8	NAPA VALLEY CA CMNTY CLGE 02 08/01/2031		07/19/2007	UNION BANK OF SWITZERLAND		3,732,298	12,645,000		1FE
63877N-EE-3	NATOMAS CA UNI SCH DIST G O 2 08/01/2025		08/16/2007	CITIGROUP GLOBAL MARKETS		1,623,508	4,300,000		1FE
63877N-EF-0	NATOMAS CA UNI SCH DIST G O 2 08/01/2026		08/16/2007	CITIGROUP GLOBAL MARKETS		1,625,717	4,580,000		1FE
63877N-EG-8	NATOMAS CA UNI SCH DIST G O 2 08/01/2027		08/16/2007	CITIGROUP GLOBAL MARKETS		1,653,845	4,950,000		1FE
672325-SM-0	OAKLAND CA UNI SCH DIST 2007 08/01/2023		08/16/2007	BEAR STEARNS SECURITIES CORP.		16,592,232	16,210,000	45,028	1FE
68304A-BW-6	ONTARIO CA IMPT ASSMT DIST NO 08/01/2032		09/14/2007	PRAGER MCCARTHY & SEALY		10,616,694	10,255,000		1FE
801686-KV-7	SANTA CLARITA CA CMNTY COLLEG 08/01/2028		07/19/2007	APEX PRYOR SECURITITES		971,460	2,800,000		1FE
926057-AW-0	VICTOR VALLEY CA TRAN AUTH CO 07/01/2027		08/01/2007	UNION BANK OF SWITZERLAND		3,546,503	3,595,000		1FE
926057-AX-8	VICTOR VALLEY CA TRAN AUTH CO 07/01/2031		08/01/2007	UNION BANK OF SWITZERLAND		5,632,653	5,665,000		1FE
988176-BW-2	YUBA CA CMNTY CLG DIST 06 ELE 08/01/2032		07/19/2007	APEX PRYOR SECURITITES		1,455,062	5,180,000		1FE
283484-BV-4	EL PASO CNTY CO SD NO 49 FALC 12/15/2019		07/26/2007	STIFEL NICOLAUS & CO, INC.		1,049,410	1,000,000		1FE
283484-BW-2	EL PASO CNTY CO SD NO 49 FALC 12/15/2020		07/26/2007	STIFEL NICOLAUS & CO, INC.		1,046,870	1,000,000		1FE
283484-BX-0	EL PASO CNTY CO SD NO 49 FALC 12/15/2021		07/26/2007	STIFEL NICOLAUS & CO, INC.		1,044,330	1,000,000		1FE
283484-BY-8	EL PASO CNTY CO SD NO 49 FALC 12/15/2022		07/26/2007	STIFEL NICOLAUS & CO, INC.		1,480,563	1,420,000		1FE
283484-BZ-5	EL PASO CNTY CO SD NO 49 FALC 12/15/2023		07/26/2007	STIFEL NICOLAUS & CO, INC.		2,123,558	2,040,000		1FE
283484-CA-9	EL PASO CNTY CO SD NO 49 FALC 12/15/2024		07/26/2007	STIFEL NICOLAUS & CO, INC.		1,257,529	1,210,000		1FE
283484-CB-7	EL PASO CNTY CO SD NO 49 FALC 12/15/2025		07/26/2007	STIFEL NICOLAUS & CO, INC.		2,453,948	2,365,000		1FE
283484-CC-5	EL PASO CNTY CO SD NO 49 FALC 12/15/2026		07/26/2007	STIFEL NICOLAUS & CO, INC.		2,626,083	2,535,000		1FE
283484-CD-3	EL PASO CNTY CO SD NO 49 FALC 12/15/2027		07/26/2007	STIFEL NICOLAUS & CO, INC.		2,595,993	2,510,000		1FE
283484-CE-1	EL PASO CNTY CO SD NO 49 FALC 12/15/2028		07/26/2007	STIFEL NICOLAUS & CO, INC.		2,981,815	2,890,000		1FE
283484-CF-8	EL PASO CNTY CO SD NO 49 FALC 12/15/2029		07/26/2007	STIFEL NICOLAUS & CO, INC.		3,180,419	3,085,000		1FE
45441R-BW-1	INDIAN RIVER CNTY FL SCH BRD 07/01/2025		08/14/2007	DAIN RAUSCHER INCORPORATED		6,029,928	5,915,000		1FE
684517-LR-4	ORANGE CNTY FL SCH BRD COP 20 08/01/2025		09/18/2007	BAIRD (ROBERT W.) & CO. INC.		1,561,530	1,500,000	17,083	1FE
164227-AA-8	CHEROKEE CNTY GA RRDA SLD WST 07/01/2026		09/19/2007	CITIGROUP GLOBAL MARKETS		969,500	1,000,000		1FE
164227-AB-6	CHEROKEE CNTY GA RRDA SLD WST 07/01/2031		09/19/2007	CITIGROUP GLOBAL MARKETS		965,400	1,000,000		1FE
164227-AC-4	CHEROKEE CNTY GA RRDA SLD WST 07/01/2037		09/19/2007	CITIGROUP GLOBAL MARKETS		1,488,390	1,500,000		1FE
45189F-ET-7	ILLINOIS DEV FIN LOC SD 304 G 01/01/2012		08/23/2007	PRE-REFUNDING		2,099,876	2,665,000		1FE
45189F-EU-4	ILLINOIS DEV FIN LOC SD 304 G 01/01/2013		08/23/2007	PRE-REFUNDING		1,882,684	2,540,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
45189F-EV-2	ILLINOIS DEV FIN LOC SD 304 G 01/01/2014		08/23/2007	PRE-REFUNDING		2,882,757	4,135,000		1FE
45189F-FB-5	ILLINOIS DEV FIN LOC SD 304 G 01/01/2012		08/23/2007	PRE-REFUNDING		3,750,623	4,760,000		1FE
45189F-FC-3	ILLINOIS DEV FIN LOC SD 304 G 01/01/2013		08/23/2007	PRE-REFUNDING		4,180,448	5,640,000		1FE
45189F-FD-1	ILLINOIS DEV FIN LOC SD 304 G 01/01/2014		08/23/2007	PRE-REFUNDING		2,276,228	3,265,000		1FE
452151-V4-2	ILLINOIS ST G O 1995 SER DECE 12/01/2020		07/27/2007	PRE-REFUNDING		3,095,744	3,395,000	27,726	1FE
452151-W2-5	ILLINOIS ST G O 1995 SER DECE 12/01/2020		07/27/2007	PRE-REFUNDING		1,189,969	1,305,000	10,658	1FE
452151-T7-8	ILLINOIS ST G O 1997 SER JULY 07/01/2015		07/27/2007	PRE-REFUNDING		993,108	990,000	3,682	1FE
452151-T8-6	ILLINOIS ST G O 1997 SER JULY 07/01/2015		07/27/2007	PRE-REFUNDING		912,857	910,000	3,385	1FE
054071-GF-6	AVON IN CMNTY SCH BLDG CORP 2 07/15/2024		07/11/2007	CITY SECURITIES CORPORATION		997,670	1,000,000		1FE
054071-GG-4	AVON IN CMNTY SCH BLDG CORP 2 07/15/2025		07/11/2007	CITY SECURITIES CORPORATION		2,692,016	2,705,000		1FE
228485-FZ-6	CROWN POINT IN MULTI SCH BLDG 01/15/2022		09/14/2007	CITY SECURITIES CORPORATION		1,682,007	1,595,000		1FE
228485-GB-8	CROWN POINT IN MULTI SCH BLDG 07/15/2025		09/14/2007	CITY SECURITIES CORPORATION		2,500,702	2,470,000		1FE
228485-GC-6	CROWN POINT IN MULTI SCH BLDG 01/15/2028		09/14/2007	CITY SECURITIES CORPORATION		3,448,419	3,430,000		1FE
353590-GA-4	FRANKLIN IN CMNTY MULTI SCH B 07/15/2024		09/27/2007	CITY SECURITIES CORPORATION		8,351,200	7,855,000		1FE
838783-AY-4	SOUTH MADISON IN MID SCH BLDG 07/15/2023		07/12/2007	HILLIARD LYONS		2,535,920	2,530,000		1FE
838783-AZ-1	SOUTH MADISON IN MID SCH BLDG 07/15/2024		07/12/2007	HILLIARD LYONS		2,652,041	2,650,000		1FE
838783-BA-5	SOUTH MADISON IN MID SCH BLDG 07/15/2025		07/12/2007	HILLIARD LYONS		2,771,615	2,775,000		1FE
838783-BB-3	SOUTH MADISON IN MID SCH BLDG 07/15/2026		07/12/2007	HILLIARD LYONS		2,904,098	2,915,000		1FE
48542K-RJ-0	KANSAS DEV FIN STATE PROJ 200 11/01/2027		08/22/2007	EDWARDS, A.G., & SONS, INC.		1,943,191	1,925,000		1FE
680454-RA-5	OLDHAM CNTY KY SCH DIST 2ND - 09/01/2025		09/14/2007	ABN AMRO SECURITIES (USA) INC.		2,655,599	2,685,000	11,076	1FE
680454-RB-3	OLDHAM CNTY KY SCH DIST 2ND - 09/01/2026		09/14/2007	ABN AMRO SECURITIES (USA) INC.		2,807,051	2,850,000	11,756	1FE
680454-RC-1	OLDHAM CNTY KY SCH DIST 2ND - 09/01/2027		09/14/2007	ABN AMRO SECURITIES (USA) INC.		11,850,793	12,085,000	49,851	1FE
546279-M8-0	LOUISIANA LOC GOVT ENVIR EAST 12/01/2020		09/14/2007	STERNE AGEE & LEACH		2,635,426	2,605,000	8,792	1FE
546279-M9-8	LOUISIANA LOC GOVT ENVIR EAST 12/01/2021		09/14/2007	STERNE AGEE & LEACH		2,791,468	2,770,000	9,349	1FE
546279-N2-2	LOUISIANA LOC GOVT ENVIR EAST 12/01/2022		09/14/2007	STERNE AGEE & LEACH		2,911,107	2,900,000	9,788	1FE
546279-N5-5	LOUISIANA LOC GOVT ENVIR EAST 12/01/2025		09/14/2007	STERNE AGEE & LEACH		3,262,511	3,295,000	11,121	1FE
546279-N6-3	LOUISIANA LOC GOVT ENVIR EAST 12/01/2026		09/14/2007	STERNE AGEE & LEACH		3,401,804	3,450,000	11,644	1FE
546279-N7-1	LOUISIANA LOC GOVT ENVIR EAST 12/01/2027		09/14/2007	STERNE AGEE & LEACH		3,534,192	3,600,000	12,150	1FE
188177-AW-9	CLINTON MO SCH DIST COP 2007 03/01/2028		07/24/2007	BAUM, GEORGE K. & COMPANY		3,408,265	3,500,000	3,938	1FE
68562P-CW-9	ORCHARD FARM R-V SCH DIST MO 03/01/2025		07/31/2007	STIFEL NICOLAUS & CO, INC.		1,498,142	1,520,000	380	1FE
68562P-CY-5	ORCHARD FARM R-V SCH DIST MO 03/01/2027		07/31/2007	STIFEL NICOLAUS & CO, INC.		1,141,187	1,165,000	291	1FE
85100L-CD-3	SPRINGFIELD MO PUB BLDG STORM 05/01/2027		09/28/2007	FAHNESTOCK & CO., INC.		3,431,568	3,360,000		1FE
681663-BQ-2	OMAHA NE CONV HOTEL CORP 1ST 02/01/2035		08/14/2007	LEHMAN BROTHERS INC.		10,000,000	10,000,000	133,333	1FE
698856-QZ-7	PAPILLION NE VAR PURP 2007 D 12/15/2027		09/19/2007	AMERITAS INVESTMENT CORP.		3,705,894	3,760,000		1FE
64966G-UR-1	NEW YORK NY G O FISCAL 2008 S 10/01/2023		09/19/2007	BEAR STEARNS SECURITIES CORP.		39,813,374	40,130,000		1FE
653424-CK-5	NIAGARA FALLS NY CITY SD HS C 06/15/2025		07/18/2007	STERNE AGEE & LEACH		3,471,065	3,365,000	17,760	1FE
120518-FQ-3	BUNCOMBE CNTY NC CTFS PARTN 2 04/01/2032		07/26/2007	EDWARDS, A.G., & SONS, INC.		1,131,661	1,130,000		1FE
224616-AW-2	CRAVEN CNTY NC COP 2007 06/01/2023		08/03/2007	BB&T CAPITAL MARKETS		5,219,750	5,000,000		1FE
752586-EW-3	RANDOLPH CNTY NC COP 2007 02/01/2024		09/07/2007	WACHOVIA SECURITIES		1,980,613	1,910,000		1FE
67755C-DR-7	OHIO ST BLDG AUTH ADULT CORRE 04/01/2015		09/20/2007	BAIRD (ROBERT W.) & CO. INC.		1,126,140	1,030,000	26,136	1FE
017292-WH-2	ALLEGHENY CNTY PA IND OFF BLD 11/01/2022		07/02/2007	PRE-REFUNDING		3,115,300	3,125,000	26,476	1FE
017292-WN-9	ALLEGHENY CNTY PA IND OFF BLD 11/01/2022		07/02/2007	PRE-REFUNDING		623,060	625,000	5,295	1FE
70914P-AJ-1	PENNSYLVANIA ST G O 2007 FIRS 11/01/2016		09/20/2007	LEHMAN BROTHERS INC.		14,426,936	13,295,000	199,425	1FE
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A 03/01/2025		09/12/2007	PRAGER MCCARTHY & SEALY		5,041,318	5,030,000		1FE
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A 03/01/2026		09/12/2007	PRAGER MCCARTHY & SEALY		5,462,998	5,470,000		1FE
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A 03/01/2027		09/12/2007	PRAGER MCCARTHY & SEALY		5,688,131	5,725,000		1FE
529063-LR-8	LEXINGTON CNTY SC SD NO 01 05 02/01/2029		09/12/2007	JANNEY MONTGOMERY SCOTT		5,748,962	5,580,000	35,650	1FE
011415-LS-3	ALAMO TX CMNTY COLLEGE DIST 2 08/15/2023		07/18/2007	POPULAR SECURITIES		1,928,039	1,860,000	9,300	1FE
011415-LT-1	ALAMO TX CMNTY COLLEGE DIST 2 08/15/2024		07/18/2007	POPULAR SECURITIES		2,023,347	1,955,000	9,775	1FE
011415-LU-8	ALAMO TX CMNTY COLLEGE DIST 2 08/15/2025		07/18/2007	POPULAR SECURITIES		2,118,347	2,050,000	10,250	1FE
104763-FW-2	BRADY TX ISD SCH BLDG 2007 08/15/2028		07/26/2007	SOUTHWEST SECURITIES, INC.		2,609,745	2,545,000	13,078	1FE
111664-CX-4	BROCK TX INDPT SCH DIST CAP A 08/15/2028		07/13/2007	FIRST SOUTHWEST COMPANY		671,620	2,000,000		1FE
111664-CY-2	BROCK TX INDPT SCH DIST CAP A 08/15/2029		07/13/2007	FIRST SOUTHWEST COMPANY		636,280	2,000,000		1FE
111664-CZ-9	BROCK TX INDPT SCH DIST CAP A 08/15/2030		07/13/2007	FIRST SOUTHWEST COMPANY		604,187	2,005,000		1FE
138555-KF-3	CANTON TX ISD SCH BLDG 2007 02/15/2028		07/20/2007	SOUTHWEST SECURITIES, INC.		2,919,438	2,950,000	14,402	1FE
217489-YG-2	COPPELL TX INDPT SCH DIST BLD 08/15/2014		08/15/2007	PRE-REFUNDING		335,315	435,000		1FE
217489-YH-0	COPPELL TX INDPT SCH DIST BLD 08/15/2012		08/15/2007	PRE-REFUNDING		154,860	215,000		1FE
217489-YJ-6	COPPELL TX INDPT SCH DIST BLD 08/15/2013		08/15/2007	PRE-REFUNDING		292,489	435,000		1FE
217489-YK-3	COPPELL TX INDPT SCH DIST BLD 08/15/2014		08/15/2007	PRE-REFUNDING		88,086	140,000		1FE
217489-YM-9	COPPELL TX INDPT SCH DIST BLD 08/15/2016		08/15/2007	PRE-REFUNDING		238,627	435,000		1FE
217489-YN-7	COPPELL TX INDPT SCH DIST BLD 08/15/2017		08/15/2007	PRE-REFUNDING		223,190	435,000		1FE
217489-YQ-0	COPPELL TX INDPT SCH DIST BLD 08/15/2011		08/15/2007	PRE-REFUNDING		2,921,990	5,695,000		1FE
217489-YR-8	COPPELL TX INDPT SCH DIST BLD 08/15/2012		08/15/2007	PRE-REFUNDING		2,005,980	2,785,000		1FE

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217489-YS-6	COPPELL TX INDPT SCH DIST BLD 08/15/2014		08/15/2007	PRE-REFUNDING		4,389,924	5,695,000		1FE
217489-YT-4	COPPELL TX INDPT SCH DIST BLD 08/15/2014		08/15/2007	PRE-REFUNDING		1,170,293	1,860,000		1FE
217489-YV-9	COPPELL TX INDPT SCH DIST BLD 08/15/2016		08/15/2007	PRE-REFUNDING		3,829,249	5,695,000		1FE
217489-YW-7	COPPELL TX INDPT SCH DIST BLD 08/15/2016		08/15/2007	PRE-REFUNDING		3,124,097	5,695,000		1FE
217489-C5-0	COPPELL TX INDPT SCH DIST BLD 08/15/2017		08/28/2007	PRE-REFUNDING		859,671	1,560,000		1FE
217489-ZZ-9	COPPELL TX INDPT SCH DIST BLD 08/15/2017		08/28/2007	PRE-REFUNDING		2,008,654	3,645,000		1FE
346805-CU-6	FORT BEND TX MUN UTIL DIST 35 09/01/2026		08/22/2007	WACHOVIA SECURITIES		2,375,000	2,375,000	7,587	1FE
375082-GU-2	GIDDINGS TX ISD SCH BLDG 2007 02/15/2028		07/27/2007	SOUTHWEST SECURITIES, INC.		6,308,429	6,325,000	35,051	1FE
446726-JE-2	HUNTINGTON TX ISD SCH BLDG 20 02/15/2036		07/24/2007	SAMCO		5,902,801	5,775,000	20,052	1FE
511408-NU-6	LAKE WORTH TX INDPT SCH DIST 02/15/2033		07/10/2007	DAIN RAUSCHER INCORPORATED		1,309,750	5,000,000		1FE
590759-2B-1	MESQUITE TX ISD SCH BLDG 2007 08/15/2023		07/31/2007	MORGAN KEEGAN & COMPANY, INC.		2,990,186	6,665,000		1FE
590759-2C-9	MESQUITE TX ISD SCH BLDG 2007 08/15/2024		07/31/2007	MORGAN KEEGAN & COMPANY, INC.		3,387,276	7,965,000		1FE
590759-2E-5	MESQUITE TX ISD SCH BLDG 2007 08/15/2026		07/31/2007	PRAGER MCCARTHY & SEALY		1,036,288	2,715,000		1FE
590759-2F-2	MESQUITE TX ISD SCH BLDG 2007 08/15/2027		07/31/2007	MORGAN KEEGAN & COMPANY, INC.		1,920,788	5,315,000		1FE
590759-2G-0	MESQUITE TX ISD SCH BLDG 2007 08/15/2028		07/31/2007	MORGAN KEEGAN & COMPANY, INC.		1,817,943	5,315,000		1FE
590759-2H-8	MESQUITE TX ISD SCH BLDG 2007 08/15/2029		07/31/2007	MORGAN KEEGAN & COMPANY, INC.		1,719,934	5,315,000		1FE
590759-2J-4	MESQUITE TX ISD SCH BLDG 2007 08/15/2030		07/31/2007	MORGAN KEEGAN & COMPANY, INC.		1,630,217	5,315,000		1FE
590759-2K-1	MESQUITE TX ISD SCH BLDG 2007 08/15/2031		07/31/2007	PRAGER MCCARTHY & SEALY		1,544,858	5,315,000		1FE
590759-2L-9	MESQUITE TX ISD SCH BLDG 2007 08/15/2032		07/31/2007	MORGAN KEEGAN & COMPANY, INC.		1,463,698	5,315,000		1FE
613910-MF-2	MONTGOMERY CNTY TX MUD 46 WTR 03/01/2028		09/27/2007	PRAGER MCCARTHY & SEALY		1,350,000	1,350,000	5,522	1FE
698482-BV-7	PANHANDLE TX ISD SCH BLDG 200 02/15/2037		08/21/2007	FIRST SOUTHWEST COMPANY		7,442,475	7,500,000	36,458	1FE
816826-BQ-3	SEMINOLE TX ISD SCH BLDG 2007 02/15/2031		09/18/2007	DAIN RAUSCHER INCORPORATED		5,131,800	5,000,000	55,556	1FE
867646-DE-8	SUNNYVALE TX SCH DIST SCH BLD 02/15/2022		07/24/2007	SOUTHWEST SECURITIES, INC.		1,055,534	1,050,000	6,234	1FE
867646-DF-5	SUNNYVALE TX SCH DIST SCH BLD 02/15/2023		07/24/2007	SOUTHWEST SECURITIES, INC.		1,139,268	1,135,000	6,739	1FE
947134-UD-2	WEATHERFORD TX ISD G O BLDG R 02/15/2028		06/25/2007	PRE-REFUNDING		50,294	165,000		1FE
950868-LZ-0	WESLACO TX COP WTR & SWR 2007 02/15/2025		08/23/2007	ESTRADA HINOJOSA & CO.		4,911,348	4,940,000	22,642	1FE
950868-MB-2	WESLACO TX COP WTR & SWR 2007 02/15/2027		08/23/2007	ESTRADA HINOJOSA & CO.		2,737,765	2,765,000	12,673	1FE
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX 02/15/2032		09/11/2007	GOLDMAN, SACHS & CO.		5,015,150	5,000,000	17,153	1FE
2499999. Bonds - Political Subdivisions						408,745,048	496,075,000	1,069,167	XXX
3128KW-MF-7	FED HOME LOAN MTG CORP GOLD # 09/01/2037		05/09/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2	2		1
31409T-UL-0	FED NATL MTG ASSOC #878187 08/01/2036		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		4,812	4,715	9	1
31411H-Y3-8	FED NATL MTG ASSOC #908930 03/01/2037		07/02/2007	BARCLAYS BANK		926,890	963,706	1,620	1
31411R-U5-5	FED NATL MTG ASSOC #913304 04/01/2037		07/02/2007	BARCLAYS BANK		7,354,072	7,646,180	12,850	1
31411W-DF-1	FED NATL MTG ASSOC #916402 05/01/2037		07/02/2007	BARCLAYS BANK		7,332,127	7,623,364	12,812	1
31411X-EF-8	FED NATL MTG ASSOC #917334 04/01/2037		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		(5,015)	(4,915)	(10)	1
31411X-YC-3	FED NATL MTG ASSOC #917907 05/01/2037		07/02/2007	BARCLAYS BANK		6,508,254	6,766,765	11,372	1
31412A-UR-3	FED NATL MTG ASSOC #919592 06/01/2037		07/02/2007	BARCLAYS BANK		1,923,595	2,000,002	3,361	1
31395W-K5-5	FHR 3005 ZG 02/15/2020		07/01/2007	SCHEDULED PAY UP		24,312	24,312		1
31395W-ZJ-9	FHR 3016 ZC 08/15/2035		09/01/2007	SCHEDULED PAY UP		421,014	421,014		1
31396G-T2-7	FHR 3098 ZH 01/15/2036		09/01/2007	SCHEDULED PAY UP		15,144	15,144		1
31396H-Z9-3	FHR 3116 ZB 02/15/2036		09/01/2007	SCHEDULED PAY UP		25	25		1
31397B-B8-3	FHR 3211 ZE 09/15/2036		07/16/2007	MERRILL LYNCH CAPITAL MARKETS		4,217,502	4,230,060	12,690	1
31397H-BB-3	FHR 3312 HZ 05/15/2027		09/21/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		3,012,064	3,105,220	11,860	1
31397H-CG-1	FHR 3312 TZ 05/15/2037		09/11/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		3,909,201	3,983,899	7,912	1
31397H-ZR-2	FHR 339 ZA 06/15/2037		07/11/2007	MERRILL LYNCH CAPITAL MARKETS		1,233,769	1,238,025	3,095	1
897721-KJ-4	TROY STATE UNIV SYS AL GEN ST 11/01/2023		07/12/2007	EDWARDS, A.G., & SONS, INC.		1,058,230	1,020,000	3,542	1FE
897721-KK-1	TROY STATE UNIV SYS AL GEN ST 11/01/2025		07/12/2007	EDWARDS, A.G., & SONS, INC.		1,034,290	1,000,000	3,472	1FE
897721-KL-9	TROY STATE UNIV SYS AL GEN ST 11/01/2027		07/12/2007	EDWARDS, A.G., & SONS, INC.		2,108,600	2,045,000	7,101	1FE
91928N-BD-8	VALLEY AL COOP DIST VENUE PRO 05/01/2037		08/07/2007	GARDNYR MICHAEL CAPITAL, INC		19,050,000	19,050,000		1Z
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM 07/01/2022		09/27/2007	STEPHENS, INC.		1,120,000	1,120,000		1FE
041083-RN-8	ARKANSAS DEV FIN AUTH SGL FAM 07/01/2027		09/27/2007	STEPHENS, INC.		1,330,000	1,330,000		1FE
041083-RP-3	ARKANSAS DEV FIN AUTH SGL FAM 07/01/2032		09/27/2007	STEPHENS, INC.		2,150,000	2,150,000		1FE
04109L-AV-7	ARKANSAS DEV FIN GAME FISH CO 07/15/2027		07/12/2007	STERNE AGEE & LEACH		2,154,789	2,100,000	4,667	1FE
312673-DW-3	FAYETTEVILLE AR SALES & USE T 11/01/2022		09/19/2007	STEPHENS, INC.		793,331	755,000	315	1FE
312673-DX-1	FAYETTEVILLE AR SALES & USE T 11/01/2023		09/19/2007	STEPHENS, INC.		1,356,241	1,295,000	540	1FE
537445-JK-5	LITTLE ROCK AR SWR 2007 10/01/2029		09/13/2007	MORGAN KEEGAN & COMPANY, INC.		2,533,525	2,500,000	7,587	1FE
007947-A@-3	SPRINGDALE AR INDL DEV AERT I 10/01/2008		06/08/2007	Various		13	(684,000)		4
13034P-FX-0	CALIFORNIA HSG FIN AGY HOME M 08/01/2027		09/14/2007	BEAR STEARNS SECURITIES CORP.		15,580,000	15,580,000		1FE
130795-CJ-4	CALIFORNIA STWIDE CMNTY ENERT 12/01/2033		07/26/2007	DEUTSCHE BANK SECURITIES		9,225,000	10,000,000	186,389	3FE
296344-DR-2	ESCONDIDO CA COP WSTWTR PROJ 09/01/2037		09/13/2007	STONE & YOUNGBERG		13,303,414	13,325,000		1FE
344610-BG-4	FONTANA CA PUB FING AUTH LEAS 09/01/2032		08/24/2007	DAIN RAUSCHER INCORPORATED		4,473,424	4,550,000		1Z
344610-BH-2	FONTANA CA PUB FING AUTH LEAS 09/01/2037		08/24/2007	DAIN RAUSCHER INCORPORATED		5,668,817	5,810,000		1Z
295017-BH-9	ERIE CO WTR ENTERPRISE 2007A 12/01/2025		07/26/2007	STIFEL NICOLAUS & CO, INC.		1,411,463	1,355,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
207743-MY-8	CONNECTICUT HIGHER ED FAM ED 11/15/2017		08/14/2007	GOLDMAN, SACHS & CO.		2,925,806	2,970,000		1FE
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED 11/15/2018		08/14/2007	GOLDMAN, SACHS & CO.		2,741,158	2,805,000		1FE
207743-NA-9	CONNECTICUT HIGHER ED FAM ED 11/15/2024		08/10/2007	GOLDMAN, SACHS & CO.		16,893,184	17,140,000		1FE
207900-CB-5	CONNECTICUT ST DEV AUTH WTR F 09/01/2037		09/26/2007	EDWARDS, A.G., & SONS, INC.		2,750,000	2,750,000	3,506	1FE
431022-GN-6	HIGHLANDS CNTY FL HOSP ADVENT 11/15/2030		08/01/2007	RAYMOND JAMES & ASSOCIATES, INC.		2,942,678	2,955,000	33,244	1FE
431022-HU-9	HIGHLANDS CNTY FL HOSP ADVENT 11/15/2036		08/06/2007	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	142,917	1FE
431022-JZ-6	HIGHLANDS CNTY FL HOSP ADVENT 11/15/2032		08/02/2007	Various		48,119,885	47,875,000	573,263	1FE
436150-AU-0	HOLLYWOOD FL BEACH REDEV AREA 03/01/2024		08/10/2007	CITIGROUP GLOBAL MARKETS		4,956,846	4,850,000		1FE
511665-HP-9	LAKELAND FL HOSP LAKELAND RGL 11/15/2032		08/02/2007	CITIGROUP GLOBAL MARKETS		13,847,540	14,000,000	176,944	1FE
52435P-AT-7	LEESBURG FL ELEC SYS REV 2007 10/01/2033		08/01/2007	CITIGROUP GLOBAL MARKETS		1,942,280	2,000,000		1FE
524390-MU-2	LEESBURG FL UTIL SYS REV 2007 10/01/2033		08/01/2007	CITIGROUP GLOBAL MARKETS		2,913,420	3,000,000		1FE
59333P-NK-0	MIAMI-DADE CNTY FL MIAMI INTL 10/01/2027		07/17/2007	SEIBERT BRANFORD		2,462,276	2,395,000	16,632	1FE
68803R-AS-5	OSCEOLA CNTY FL SCH DIST SLS 06/01/2024		09/18/2007	RAYMOND JAMES & ASSOCIATES, INC.		3,145,440	3,000,000	45,833	1FE
56036Y-DG-7	MAIN STREET NAT GAS INC GA 20 09/15/2025		09/07/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		12,874,625	12,500,000		1FE
591745-D5-0	METRO ATLANTA GA RAPID TRANS 07/01/2030		09/14/2007	CITIGROUP GLOBAL MARKETS		20,881,693	21,510,000		1FE
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAII 05/01/2026		09/10/2007	DAIN RAUSCHER INCORPORATED		4,817,800	5,000,000	84,333	1FE
153821-FC-2	CENTRAL LAKE CNTY IL JT ACT W 05/01/2025		07/02/2007	PRE-REFUNDING		825,000	825,000	7,164	1FE
153821-FD-0	CENTRAL LAKE CNTY IL JT ACT W 05/01/2025		07/02/2007	PRE-REFUNDING		1,790,000	1,790,000	15,544	1FE
167562-EH-6	CHICAGO IL MIDWAY ARPT REV 19 01/01/2018		09/20/2007	DAIN RAUSCHER INCORPORATED		3,451,763	3,115,000	44,259	1FE
45200B-7Y-8	ILLINOIS FIN AUTH OSF HLTHCAR 11/15/2033		08/17/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		23,573,189	23,075,000		1FE
45479Q-AT-6	INDIANA HLTH FAC CMNTY HLTH O 05/01/2025		08/08/2007	BANC AMERICA SECURITIES		6,059,773	5,980,000	84,717	1FE
48543B-JT-6	KANSAS DEV FIN HLTH STORMONT 11/15/2036		08/15/2007	PIPER JAFFRAY INC.		5,057,050	5,000,000		1FE
491501-AS-1	KENTUCKY MUN PWR AGY PRAIRIE 09/01/2032		08/29/2007	HILLIARD LYONS		19,914,600	20,000,000		1Z
546279-M7-2	LOUISIANA LOC GOVT ENVIR EAST 12/01/2019		09/14/2007	STERNE AGEE & LEACH		2,581,732	2,540,000	8,573	1FE
546398-UZ-9	LOUISIANA PUB FAC OCHSNER CLI 05/15/2038		08/17/2007	LEHMAN BROTHERS INC.		24,040,750	25,000,000		1FE
546279-L3-2	LOUISIANA TECH UNIV STUD HSG 10/01/2037		09/20/2007	MORGAN KEEGAN & COMPANY, INC.		12,449,716	13,175,000		1FE
574298-BD-6	MARYLAND TRANS ARPT PKG BALTI 03/01/2012		07/26/2007	FERRIS BAKER WATTS		522,295	500,000	10,938	1FE
57586C-ZR-9	MASSACHUSETTS HLTH ED PARTNER 07/01/2032		07/12/2007	PRE-REFUNDING		5,671,872	5,800,000	10,190	1FE
57586C-ZU-2	MASSACHUSETTS HLTH ED PARTNER 07/01/2032		07/12/2007	PRE-REFUNDING		195,582	200,000	351	1FE
59455T-RX-2	MICHIGAN MUN BD AUTH LOC GOVT 12/01/2026		07/12/2007	OHIO COMPANY (THE)		1,533,031	1,490,000		1FE
59455T-RY-0	MICHIGAN MUN BD AUTH LOC GOVT 12/01/2027		07/12/2007	OHIO COMPANY (THE)		1,463,888	1,425,000		1FE
594751-AF-6	MICHIGAN TOBACCO STLEMNT FIN 06/01/2034		08/15/2007	BEAR STEARNS SECURITIES CORP.		24,588,250	25,000,000		2FE
605360-QD-1	MISSISSIPPI HOSP EQUIP FACS B 08/15/2026		08/02/2007	BEAR STEARNS SECURITIES CORP.		14,890,650	15,000,000	331,250	1FE
606901-A7-1	MISSOURI HLTH & ED WASHINGTON 06/15/2041		07/31/2007	CABRERA CAPITAL MARKETS INC		10,598,951	10,125,000	69,188	1FE
606092-AN-4	MISSOURI JT MUN ELEC UTIL PLU 01/01/2024		08/21/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,137,789	3,100,000	22,819	1FE
606092-AT-1	MISSOURI JT MUN ELEC UTIL PLU 01/01/2034		09/28/2007	RAYMOND JAMES & ASSOCIATES, INC.		10,250,400	10,000,000	127,778	1FE
72770L-BA-7	PLATTE CNTY MO IND TRANSN ZON 12/01/2025		09/20/2007	FAHNESTOCK & CO., INC.		7,156,614	6,945,000		1FE
791676-AQ-2	ST LOUIS MO PKG 2006 A 12/15/2031		09/17/2007	BANC AMERICA SECURITIES		15,728,630	15,230,000	215,758	1FE
810143-DD-6	SCOTTS BLUFF NE REGL WEST MED 12/01/2028		09/27/2007	ZIEGLER, B.C., AND COMPANY		10,390,000	10,390,000	18,070	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T- 03/01/2019		07/25/2007	STONE & YOUNGBERG		2,760,691	2,650,000		1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T- 03/01/2020		07/25/2007	STONE & YOUNGBERG		2,889,254	2,780,000		1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T- 03/01/2021		07/25/2007	STONE & YOUNGBERG		3,022,389	2,915,000		1FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T- 03/01/2023		07/25/2007	STONE & YOUNGBERG		1,664,048	1,610,000		1FE
641279-CP-7	NEVADA HSG DIV SGL FAM PROG O 04/01/2028		09/27/2007	PRAGER MCCARTHY & SEALY		3,300,000	3,300,000		1FE
644614-SV-2	NEW HAMPSHIRE HLTH SOUTH MED 10/01/2032		08/03/2007	LEHMAN BROTHERS INC.		7,721,228	7,865,000		1FE
644614-SW-0	NEW HAMPSHIRE HLTH SOUTH MED 10/01/2037		08/03/2007	LEHMAN BROTHERS INC.		13,969,311	14,340,000		1FE
64469D-GG-0	NEW HAMPSHIRE HSG FIN SGL FAM 07/01/2025		07/20/2007	UNION BANK OF SWITZERLAND		1,725,000	1,725,000		1FE
64579F-RV-7	NEW JERSEY HLTH ATLANTIC CITY 07/01/2025		07/02/2007	PRE-REFUNDING		2,657,964	2,690,000	72,182	1FE
64579F-RZ-8	NEW JERSEY HLTH ATLANTIC CITY 07/01/2025		07/02/2007	PRE-REFUNDING		3,270,581	3,310,000	88,818	1FE
64971M-FZ-0	NEW YORK NY TRANSITIONAL FIN 11/01/2028		09/18/2007	CABRERA CAPITAL MARKETS INC		9,255,134	9,150,000	169,021	1FE
649883-EQ-4	NEW YORK ST MTG AGY HMEOWNER 10/01/2029		09/14/2007	BEAR STEARNS SECURITIES CORP.		1,000,000	1,000,000		1FE
649883-ER-2	NEW YORK ST MTG AGY HMEOWNER 10/01/2037		09/14/2007	BEAR STEARNS SECURITIES CORP.		1,500,000	1,500,000		1FE
658207-HG-3	NORTH CAROLINA HSG FIN HMEOWN 07/01/2027		09/21/2007	UNION BANK OF SWITZERLAND		5,700,000	5,700,000		1FE
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWN 07/01/2023		09/21/2007	UNION BANK OF SWITZERLAND		3,000,000	3,000,000		1FE
385492-FP-3	GRAND FORKS ND SALES TAX ALER 12/15/2029		07/24/2007	RAYMOND JAMES & ASSOCIATES, INC.		6,184,349	6,395,000	33,574	1FE
353174-DL-6	FRANKLIN CNTY OH CONV AUTH AN 12/01/2023		09/27/2007	RAYMOND JAMES & ASSOCIATES, INC.		6,919,610	6,640,000	111,589	1FE
678908-F3-3	OKLAHOMA DEV FIN ST JOHN HLTH 02/15/2029		08/21/2007	PRE-REFUNDING		1,444,087	1,470,000	12,059	1FE
678908-F8-2	OKLAHOMA DEV FIN ST JOHN HLTH 02/15/2029		07/02/2007	PRE-REFUNDING		1,488,234	1,515,000	34,593	1FE
708690-BB-7	PENNSYLVANIA ECON DEV COLVER 12/01/2018		08/03/2007	MORGAN STANLEY DEAN WITTER		9,934,100	10,000,000	86,076	1FE
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 12/01/2032		08/01/2007	DAIN RAUSCHER INCORPORATED		7,314,350	7,305,000	3,855	1FE
584633-BB-6	MEDICAL UNIV HOSP AUTH SC HOS 08/15/2031		08/09/2007	POPULAR SECURITIES		6,068,518	6,065,000	150,783	1FE
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH 11/01/2022		07/26/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,688,760	6,500,000		2FE
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH 11/01/2027		07/26/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		9,409,068	9,215,000		2FE

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86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH 11/01/2032		07/26/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		9,527,906	9,375,000		2FE
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 09/01/2047		08/09/2007	RAYMOND JAMES & ASSOCIATES, INC.		14,200,000	14,200,000		4Z
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 09/01/2017		08/09/2007	RAYMOND JAMES & ASSOCIATES, INC.		400,000	400,000		4Z
88283L-CU-8	TEXAS ST TRANS COMMN 2006A 04/01/2024		09/13/2007	RAYMOND JAMES & ASSOCIATES, INC.		5,871,002	5,790,000	127,581	1FE
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN 02/15/2026		08/02/2007	DAIN RAUSCHER INCORPORATED		2,380,074	2,305,000		1FE
74529J-AN-5	PUERTO RICO SALES TAX FING CO 08/01/2047	F	07/13/2007	GOLDMAN, SACHS & CO.		13,549,000	100,000,000		1FE
3199999. Bonds - Special Revenues						646,129,715	733,483,518	3,224,585	XXX
037735-CH-8	APPALACHIAN POWER CO 08/15/2012		08/14/2007	BARCLAYS BANK		3,992,800	4,000,000		2FE
15189T-AM-9	CENTERPOINT ENERGY INC 3.7500 05/15/2023		08/13/2007	Various		681,355	450,000	3,359	2FE
125896-AW-0	CMS ENERGY CORP 2.875000% 12/ 12/01/2024		09/24/2007	MCMAHAN SECURITIES CO LP		1,284,030	1,000,000	9,264	4FE
36962G-3A-0	GENERAL ELEC CAP CORP 08/07/2037		08/02/2007	MORGAN STANLEY DEAN WITTER		9,970,100	10,000,000		1FE
521615-AA-2	LEA POWER PARTNERS 2033 06/15/2033		07/18/2007	LEHMAN BROTHERS INC.		5,000,000	5,000,000		2FE
990789-9A-9	TPF GENERATION HOLDINGS LLC 1 12/15/2013		08/06/2007	MORGAN STANLEY DEAN WITTER		1,533,748	1,601,826		3FE
990789-9C-5	TPF GENERATION HOLDINGS LLC S 12/15/2013		08/06/2007	MORGAN STANLEY DEAN WITTER		290,261	303,145		3FE
990789-9D-3	TPF GENERATION HOLDINGS LLC S 12/15/2011		08/06/2007	MORGAN STANLEY DEAN WITTER		90,991	95,030		3FE
873168-AL-2	TXU CORP 11/15/2014		08/15/2007	MERRILL LYNCH CAPITAL MARKETS		2,878,750	3,500,000	51,260	3FE
909205-AB-2	UNISOURCE ENERGY CORP 4.50000 03/01/2035		08/14/2007	MCMAHAN SECURITIES CO LP		1,928,238	1,950,000	40,463	3
927804-FC-3	VIRGINIA ELECTRIC POWER 09/15/2017		09/06/2007	LEHMAN BROTHERS INC.		2,988,360	3,000,000		2FE
3899999. Bonds - Public Utilities						30,638,633	30,900,000	104,346	XXX
04541G-EU-2	ABSHE 2003-HE4 M1 08/15/2033		07/13/2007	BARCLAYS BANK		25,588,331	25,564,364	8,734	1FE
003890-AC-4	ACADEMIC FIN CORP SERIES 2005 06/01/2042		08/15/2007	CITIGROUP GLOBAL MARKETS		9,000,000	9,000,000		1FE
007903-AM-9	ADVANCED MICRO DEVICES 5.7500 08/15/2012		09/19/2007	LEHMAN BROTHERS INC.		13,253,688	13,200,000	65,965	5FE
007903-AL-1	ADVANCED MICRO DEVICES 6.0000 05/01/2015		07/19/2007	LEHMAN BROTHERS INC.		1,485,938	1,500,000	21,750	5FE
00817Y-AE-8	AETNA INC 06/15/2016		08/21/2007	SALOMON SMITH BARNEY		3,019,650	3,000,000	34,500	1FE
00845V-AA-8	AGERE SYSTEMS 6.500000% 12/15 12/15/2009		09/05/2007	MCMAHAN SECURITIES CO LP		4,524,375	4,500,000	64,368	4FE
02261W-AB-5	ALZA CORP 0% 07/28/2020 07/28/2020		07/30/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		414,375	500,000		1FE
030612-AA-3	AMCAR 2006-RM A1 10/06/2009		08/01/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		4,920,534	4,923,226		1FE
031162-AQ-3	AMGEN INC .375000% 02/01/2013 02/01/2013		09/12/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		907,500	1,000,000	479	1FE
032346-AE-8	AMYLIN PHARMACEUTICALS 3.0000 06/15/2014		07/05/2007	CITIGROUP GLOBAL MARKETS		1,984,400	2,000,000	5,333	5Z
032346-AF-5	AMYLIN PHARMACEUTICALS 3.0000 06/15/2014		08/21/2007	MORGAN STANLEY DEAN WITTER		2,150,580	2,000,000	12,667	4Z
041150-DG-5	ARKANSAS STUDENT LOAN AUTHORI 12/01/2040		08/22/2007	DAIN RAUSCHER INCORPORATED		17,200,000	17,200,000		1FE
04269Q-AC-4	ARRIS GROUP INC 2.000000% 11/ 11/15/2026		09/24/2007	BANK OF AMERICA SECURITIES LLC		786,932	750,000	5,500	3
043353-AF-8	ARVINMERITOR INC 4.625000% 03 03/01/2026		09/19/2007	Various		2,637,753	2,500,000	36,615	3FE
00206R-AD-4	AT&T CORP 09/01/2037		08/28/2007	BANK OF AMERICA		5,974,080	6,000,000		1FE
050705-30-0	BANK OF AMERICA - RITS 2007-2 08/21/2027		08/16/2007	J. P. MORGAN SECURITIES, INC.		4,243,500	4,500,000		1FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2 11/15/2026		07/03/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		5,430,770	5,000,000		1FE
067806-AD-1	BARNES GROUP INC 3.375000% 03 03/15/2027		08/02/2007	BANK OF AMERICA SECURITIES LLC		583,044	500,000	6,797	3
070101-AF-7	BASIN ELECTRIC POWER 06/10/2030		08/01/2007	OPPENHEIMER & CO., INC.		10,000,000	10,000,000		1FE
101137-AF-4	BOSTON SCIENTIFIC 11/15/2015		09/05/2007	MORGAN STANLEY DEAN WITTER		1,891,250	2,125,000	42,426	3FE
103304-BD-2	BOYD GAMING CORP 04/15/2014		07/19/2007	MORGAN STANLEY DEAN WITTER		1,458,750	1,500,000	27,844	4FE
10620N-BP-2	BRAZOS HIGHER ED AUTHORITY - 06/01/2043		09/06/2007	CITIGROUP GLOBAL MARKETS		2,400,000	2,400,000		1FE
10623P-DE-7	BRAZOS HIGHER ED AUTHORITY - 12/01/2042		09/07/2007	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000		1FE
106238-MA-3	BRAZOS HIGHR ED TRUST 1999 06/01/2042		08/24/2007	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000		1FE
10623P-CM-0	BRAZOS S.P.C. 07/01/2038		09/06/2007	BANK OF AMERICA		15,300,000	15,300,000		1FE
10623P-CZ-1	BRAZOS STUDENT FINANCE - TRUS 03/01/2040		08/17/2007	CITIGROUP GLOBAL MARKETS		9,850,000	9,850,000		1FE
110122-AN-8	BRISTOL-MYERS SQUIBB 2.510000 09/15/2023		08/08/2007	KBC FINANCIAL PRODUCTS USA INC		1,011,250	1,000,000	7,965	1FE
14040H-AR-6	CAPITAL ONE FINANCIAL CO 09/15/2017		08/28/2007	SALOMON SMITH BARNEY		2,991,480	3,000,000		2FE
140661-AE-9	CAPMARK FINANCIAL GROUP 05/10/2012		07/12/2007	J. P. MORGAN SECURITIES, INC.		5,845,020	6,000,000	65,604	2FE
13974D-AA-4	CARAT 2007-3, A1 09/15/2008		09/21/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		27,000,000	27,000,000		1FE
14312U-AA-5	CARMX 2007-3 A1 09/15/2008		09/07/2007	WACHOVIA SECURITIES		30,000,000	30,000,000		1FE
14911X-AA-4	CFAT 2007-A A1 09/25/2008		09/17/2007	MERRILL LYNCH CAPITAL MARKETS		10,000,000	10,000,000		1Z
161571-AD-6	CHAIT 2004-A10 A10 07/15/2010		09/10/2007	SALOMON SMITH BARNEY		29,991,798	30,000,000	136,089	1FE
165167-BN-6	CHESAPEAKE ENERGY CORP 01/15/2016		07/26/2007	MERRILL LYNCH CAPITAL MARKETS		4,662,500	5,000,000	14,722	3FE
991070-9A-3	CHRYSLER FINANCIAL FIRST LIEN 08/03/2012		08/24/2007	J. P. MORGAN SECURITIES, INC.		475,000	500,000		4Z
995481-9D-2	CHS COMMUNITY HEALTH SYS. INC 07/25/2014		08/02/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,814,385	2,814,385		3FE
171779-AE-1	CIENA CORP .875000% 06/15/201 06/15/2017		07/09/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,193,706	2,000,000	1,507	4FE
172967-DU-2	CITIGROUP INC 09/29/2011		08/23/2007	SALOMON SMITH BARNEY		6,909,000	7,000,000	147,758	1FE
172967-EC-1	CITIGROUP INC 05/29/2037		07/26/2007	WARBURG DILLION READ LLC		4,680,250	5,000,000	50,590	1FE
172967-EH-0	CITIGROUP INC 08/15/2017		08/08/2007	SALOMON SMITH BARNEY		9,964,400	10,000,000		1FE
17453B-AJ-0	CITIZENS COMMUNICATIONS 08/15/2031		07/30/2007	GOLDMAN, SACHS & CO.		2,824,594	3,025,000	126,294	3FE
17453B-AS-0	CITIZENS COMMUNICATIONS 01/15/2027		08/03/2007	GOLDMAN, SACHS & CO.		1,504,500	1,700,000	8,553	3FE
194262-BF-7	COLLEGE LOAN CORPORATION TRUS 03/01/2042		08/28/2007	OPPENHEIMER & CO., INC.		20,000,000	20,000,000	3,288	1FE
196777-KU-9	COLLEGEINVEST 1999IV (11-1-99 06/01/2040		07/05/2007	DAIN RAUSCHER INCORPORATED		2,300,000	2,300,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
19458L-AC-4	COLLEGIATE FUNDING SERV 03/01/2042		08/17/2007	OPPENHEIMER & CO., INC.		4,850,000	4,850,000		1FE
19458L-AD-2	COLLEGIATE FUNDING SERV 03/01/2042		08/28/2007	OPPENHEIMER & CO., INC.		7,000,000	7,000,000	4,550	1FE
19458L-AE-0	COLLEGIATE FUNDING SERV 03/28/2042		09/04/2007	OPPENHEIMER & CO., INC.		8,700,000	8,700,000		1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD 12/01/2037		08/23/2007	DAIN RAUSCHER INCORPORATED		2,900,000	2,900,000		1FE
20030N-AV-3	COMCAST CORP 08/15/2037		08/20/2007	GOLDMAN, SACHS & CO.		2,993,700	3,000,000		2FE
202795-HS-2	COMMONWEALTH EDISON 09/15/2017		09/04/2007	MORGAN STANLEY DEAN WITTER		3,988,720	4,000,000		2FE
12543D-AD-2	COMMUNITY HEALTH SYSTEMS 07/15/2015		07/26/2007	Various		2,242,406	2,275,000	1,479	4FE
207784-AT-6	CONNECTICUT STUDENT LOANS SER 06/01/2046		08/24/2007	OPPENHEIMER & CO., INC.		9,675,000	9,675,000		1FE
222372-AL-8	COUNTRYWIDE FINL CORP 1.86000 04/15/2037		08/30/2007	Various		8,940,125	9,900,000	14,028	2FE
222862-AH-7	COVENTRY HEALTH CARE INC 08/15/2014		08/22/2007	GOLDMAN, SACHS & CO.		3,983,000	4,000,000		3FE
225470-UM-3	CSMC 2006-1 1A5 02/25/2036		09/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,271,096	1,297,037	3,369	1FE
126408-GL-1	CSX CORP 03/15/2013		09/04/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		5,984,460	6,000,000		2FE
152314-DP-2	CXHE 2001-B A5 07/25/2032		06/29/2007	J. P. MORGAN SECURITIES, INC.		(43,892)	(44,002)		1FE
152314-NM-8	CXHE 2005-C AF3 06/25/2035		06/13/2007	J. P. MORGAN SECURITIES, INC.		(38,317)	(38,630)	(79)	1FE
23307*-AC-6	DC ARENA LP 11/30/2023		05/21/2007	EXCHANGE		5,000,000	5,000,000	153,425	2FE
245217-AP-9	DEL MONTE CORP 02/15/2015		07/26/2007	MORGAN STANLEY DEAN WITTER		2,301,375	2,550,000	79,369	4FE
252126-AD-9	DEX MEDIA FINANCE/WEST 08/15/2010		07/12/2007	MORGAN STANLEY DEAN WITTER		1,757,375	1,700,000	61,011	4FE
25388B-AB-0	DIGITAL RIVER INC 1.250000% 0 01/01/2024		09/26/2007	MCMAHAN SECURITIES CO LP		2,321,810	2,000,000	6,146	4
27876G-AN-8	ECHOSTAR DBS CORP 10/01/2008		08/03/2007	RBC DOMINION SECURITIES		695,625	700,000	14,199	3FE
27876G-AY-4	ECHOSTAR DBS CORP 10/01/2014		09/11/2007	Various		5,195,000	5,375,000	143,565	3FE
27876G-BE-7	ECHOSTAR DBS CORP 02/01/2016		07/31/2007	MORGAN STANLEY DEAN WITTER		831,797	875,000	346	3FE
280907-BM-7	ED LOANS SERIES C 12/01/2036		08/28/2007	DAIN RAUSCHER INCORPORATED		26,100,000	26,100,000		1FE
280850-AE-8	EDINVEST 06/01/2041		08/31/2007	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
28148N-AF-0	EDSOUTH 06/01/2032		08/22/2007	DAIN RAUSCHER INCORPORATED		3,500,000	3,500,000		1FE
28148N-AR-4	EDSOUTH 12/01/2035		09/14/2007	CITIGROUP GLOBAL MARKETS		5,200,000	5,200,000		1FE
28148N-AX-1	EDSOUTH 12/01/2035		08/16/2007	CITIGROUP GLOBAL MARKETS		4,600,000	4,600,000		1FE
28148N-BM-4	EDSOUTH 06/01/2038		09/18/2007	DAIN RAUSCHER INCORPORATED		3,600,000	3,600,000		1FE
28140E-AD-3	EDUCATION FUNDING CAPITAL TRU 03/15/2032		08/27/2007	DAIN RAUSCHER INCORPORATED		14,050,000	14,050,000		1FE
281486-AB-6	EDUCATIONAL FUNDING SERVICES 06/01/2041		08/24/2007	CITIGROUP GLOBAL MARKETS		10,600,000	10,600,000		1FE
29379V-AA-1	ENTERPRISE PRODUCTS OPER 09/15/2017		08/27/2007	SALOMON SMITH BARNEY		5,997,180	6,000,000		2FE
30161M-AE-3	EXELON GENERATION CO LLC 10/01/2017		09/25/2007	SALOMON SMITH BARNEY		2,992,680	3,000,000		1FE
303250-AD-6	FAIR ISAAC CORP 1.500000% 08/ 08/15/2023		08/28/2007	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	667	1
31428N-AF-5	FEDERATED STUDENT FINANCE COR 06/01/2040		09/19/2007	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000		1FE
30241L-AF-6	FEI COMPANY 2.875000% 06/01/2 06/01/2013		09/04/2007	CITIGROUP GLOBAL MARKETS		584,740	500,000	3,833	4
31397J-WL-4	FHR 3349 TZ 07/15/2037		09/11/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		8,722,481	8,900,491	19,284	1
34073M-7J-5	FLORIDA HSG FINANCIAL CORP 01/01/2047		08/24/2007	CITIGROUP GLOBAL MARKETS		32,000,000	32,000,000	107,546	1FE
341099-CH-0	FLORIDA POWER CORP 09/15/2037		09/13/2007	BANK OF AMERICA		2,996,040	3,000,000		1FE
36293Y-AD-7	GAMESTOP CORP 10/01/2012		08/01/2007	RBC DOMINION SECURITIES		3,698,938	3,650,000	100,489	3FE
369300-AD-0	GENERAL CABLE CORP .875000% 1 11/15/2013		08/02/2007	BANK OF AMERICA SECURITIES LLC		538,286	400,000	797	4FE
369300-AJ-7	GENERAL CABLE CORP 1.000000% 10/15/2012		09/26/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,500,000	2,500,000		4FE
36962G-P6-5	GENERAL ELEC CAP CORP 03/04/2015		08/28/2007	SALOMON SMITH BARNEY		13,486,760	14,000,000	335,563	1FE
370334-BE-3	GENERAL MILLS INC 09/10/2012		08/24/2007	SALOMON SMITH BARNEY		5,990,520	6,000,000		2FE
370334-BC-7	GENERAL MILLS INC 5.250000% 0 04/11/2037		07/10/2007	MORGAN STANLEY DEAN WITTER		1,200,000	1,200,000	350	2FE
373298-BU-1	GEORGIA-PACIFIC CORP 05/15/2031		07/30/2007	KBC FINANCIAL PRODUCTS USA INC		1,627,750	1,700,000	32,270	4FE
375558-AH-6	GILEAD SCIENCES INC .625000% 05/01/2013		08/14/2007	MORGAN STANLEY DEAN WITTER		2,306,115	2,000,000	3,177	2
379336-AD-2	GLOBAL INDUS LTD 2.750000% 08 08/01/2027		07/23/2007	LEHMAN BROTHERS INC.		2,000,000	2,000,000		3Z
36156H-AG-3	GMAC EDUCATION LOAN FUNDING T 09/01/2040		08/28/2007	DAIN RAUSCHER INCORPORATED		76,550,000	76,550,000	5,665	1FE
991018-9A-2	GOLDEN NUGGET, INC. FIRST LIE 06/30/2014		09/18/2007	WACHOVIA SECURITIES		636,364	636,364		4FE
38141G-FD-1	GOLDMAN SACHS GROUP INC 10/01/2037		09/26/2007	GOLDMAN, SACHS & CO.		4,972,650	5,000,000		1Z
362341-KA-6	GSAMP 2005-HE4 A2B 08/25/2035		07/17/2007	GOLDMAN, SACHS & CO.		7,040,936	7,071,875	27,354	1FE
44920N-AA-2	HART 2007-A A1 10/15/2008		09/19/2007	BARCLAYS BANK		15,000,000	15,000,000		1FE
44920N-AB-0	HART 2007-A A2A 01/15/2010		09/19/2007	BARCLAYS BANK		14,999,996	15,000,000		1FE
418056-AP-2	HASBRO INC 09/15/2017		09/12/2007	SALOMON SMITH BARNEY		9,967,100	10,000,000		2FE
40431C-AB-4	HAT 2006-3 A2 12/17/2009		08/29/2007	DEUTSCHE BANK SECURITIES		7,953,653	7,963,920	20,233	1FE
404119-AV-1	HCA INC 11/15/2016		07/26/2007	Various		8,750,350	8,370,000	150,192	4FE
404119-AY-5	HCA INC 11/15/2016		07/09/2007	MORGAN STANLEY DEAN WITTER		1,612,500	1,500,000	22,859	4FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN 11/17/2013		07/10/2007	BANK OF AMERICA		3,000,000	3,000,000		3FE
127914-AB-5	HELIX ENERGY SOLUTIONS 3.2500 12/15/2025		09/17/2007	DEUTSCHE BANK CAPITAL CORP.		880,158	600,000	5,146	2
428303-AG-6	HEXION US FIN/NOVA SCOTI 11/15/2014		08/01/2007	MORGAN STANLEY DEAN WITTER		875,500	850,000	19,323	4FE
44108E-AW-8	HOST MARRIOTT LP 08/15/2012		07/27/2007	BARCLAYS BANK		822,375	850,000	27,436	3FE
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6 06/13/2014		07/02/2007	MORGAN STANLEY DEAN WITTER		57,516	57,516		4FE
991022-9B-2	HUB INTL. (US SUB) TERM B 06/13/2014		06/12/2007	MORGAN STANLEY DEAN WITTER		816,993	816,993		4FE
459200-GJ-4	IBM CORP 09/14/2017		09/11/2007	BARCLAYS BANK		9,965,400	10,000,000		1FE

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451663-AC-2	IDEARC INC 11/15/2016		07/26/2007	KBC FINANCIAL PRODUCTS USA INC		960,000	1,000,000	16,889	4FE
452277-AC-0	ILLINOIS STUDENT ASSISTANCE 03/01/2013		07/06/2007	CITIGROUP GLOBAL MARKETS		3,500,000	3,500,000		1FE
45256#-AA-0	IMPACT C.I.L. PARENT, LLC 08/22/2013		08/29/2007	DIRECT		4,666,763	4,666,763		2FE
459902-AP-7	INTL GAME TECHNOLOGY 2.600000 12/15/2036		07/26/2007	MCMAHAN SECURITIES CO LP		483,438	500,000	1,661	2FE
46185R-AM-2	INVITROGEN CORPORATION 3.2500 06/15/2025		06/18/2007	EXCHANGE		3			2
469815-AG-9	JACOBS ENTERTAINMENT 06/15/2014		09/11/2007	BNP CAPITAL MARKETS		592,025	595,000	14,342	4FE
478160-AP-9	JOHNSON & JOHNSON 08/15/2012		08/13/2007	J. P. MORGAN SECURITIES, INC.		29,962,200	30,000,000		1FE
478160-AQ-7	JOHNSON & JOHNSON 08/15/2017		08/13/2007	J. P. MORGAN SECURITIES, INC.		6,000,000	6,000,000		1FE
46631V-AA-9	JPM CHASE CAPITAL XXV 10/01/2037		09/21/2007	J. P. MORGAN SECURITIES, INC.		5,964,960	6,000,000		1FE
442488-AU-6	K HOVNANIAN ENTERPRSIES 01/15/2015		09/28/2007	GREENWICH CAPITAL MARKETS, INC.		546,000	700,000	9,479	3FE
488044-AF-5	KELLWOOD CO 3.500000% 06/15/2 06/15/2034		09/07/2007	MCMAHAN SECURITIES CO LP		1,724,850	1,992,000	16,830	3FE
488360-AB-4	KEMET CORP 2.250000% 11/15/20 11/15/2026		09/28/2007	Various		2,202,613	2,250,000	18,172	4Z
49130N-AF-6	KENTUCKY HIGHER EDUCATION 05/01/2030		07/17/2007	OPPENHEIMER & CO., INC.		250,000	250,000		1FE
49130N-AH-2	KENTUCKY HIGHER EDUCATION 05/01/2030		08/28/2007	OPPENHEIMER & CO., INC.		4,650,000	4,650,000		1FE
494550-AX-4	KINDER MORGAN ENER PART 09/15/2012		08/23/2007	LEHMAN BROTHERS INC.		2,997,030	3,000,000		2FE
48248A-AA-6	KKR FINANCIAL HOLDINGS 7.0000 07/15/2012		07/18/2007	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		3Z
50075N-AS-3	KRAFT FOODS INC 08/11/2017		08/08/2007	DEUTSCHE BANK SECURITIES		14,912,100	15,000,000		2FE
501044-CG-4	KROGER CO. 08/15/2017		09/24/2007	J. P. MORGAN SECURITIES, INC.		6,025,410	6,000,000	24,533	2FE
502413-AJ-6	L-3 COMMUNICATIONS CORP 06/15/2012		07/27/2007	MORGAN STANLEY DEAN WITTER		1,860,938	1,875,000	18,268	3FE
502413-AL-1	L-3 COMMUNICATIONS CORP 07/15/2013		07/27/2007	WARBURG DILLION READ LLC		1,035,000	1,125,000	3,063	3FE
502413-AU-1	L-3 COMMUNICATIONS CORP 10/15/2015		07/10/2007	MORGAN STANLEY DEAN WITTER		1,211,250	1,275,000	19,869	3FE
512815-AH-4	LAMAR ADVERTISING CO 2.875000 12/31/2010		08/20/2007	MCMAHAN SECURITIES CO LP		898,230	750,000	3,174	4FE
52729N-AS-9	LEVEL 3 COMMUNICATIONS 03/15/2010		08/01/2007	MCMAHAN SECURITIES CO LP		1,860,000	2,000,000	47,000	5FE
530718-AF-2	LIBERTY MEDIA CORP .750000% 0 03/30/2023		08/28/2007	LEHMAN BROTHERS INC.		565,430	500,000	1,563	3FE
53219L-AH-2	LIFEPOINT HOSPITALS INC 3.500 05/15/2014		08/30/2007	Various		3,674,913	4,300,000	39,258	4FE
546398-HM-3	LOUISIANA PUBLIC FAC AUTH 12/01/2034		09/28/2007	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
548661-CN-5	LOWE'S COMPANIES INC 09/15/2017		09/06/2007	WACHOVIA SECURITIES		2,997,540	3,000,000		1FE
548661-CP-0	LOWE'S COMPANIES INC 09/15/2037		09/06/2007	MERRILL LYNCH CAPITAL MARKETS		2,987,610	3,000,000		1FE
502161-AJ-1	LSI LOGIC 05/15/2010		09/07/2007	MORGAN STANLEY DEAN WITTER		1,449,375	1,500,000	19,500	4FE
550785-AA-7	LVB ACQUISITION MERGER 10/15/2017		09/28/2007	Various		5,119,125	5,100,000	11,333	4FE
52524V-AL-3	LXS 2007-15N AF3 08/25/2047		08/27/2007	LEHMAN BROTHERS INC.		27,673,698	29,440,104	14,278	1FE
555904-AB-7	MACROVISION CORP 2.625000% 08 08/15/2011		09/11/2007	MCMAHAN SECURITIES CO LP		1,663,680	1,500,000	3,172	2
565849-AD-8	MARATHON OIL CORP 10/01/2017		09/20/2007	BANK OF AMERICA		2,979,960	3,000,000		2FE
576431-AJ-9	MARM 2007-1 2A1 11/25/2036		08/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		37,374,791	37,386,474	56,020	1FE
58470K-AA-2	MEDICIS PHARMACE 06/04/2032		07/16/2007	BANK OF AMERICA SECURITIES LLC		1,139,318	1,000,000	3,125	3
584690-AB-7	MEDICIS PHARMACEUTICAL 1.5000 06/04/2033		08/14/2007	KBC FINANCIAL PRODUCTS USA INC		985,000	1,000,000	3,042	3
59018Y-J3-6	MERRILL LYNCH & CO 08/15/2012		08/08/2007	MERRILL LYNCH CAPITAL MARKETS		12,981,800	13,000,000		1FE
59018Y-J6-9	MERRILL LYNCH & CO 08/28/2017		08/22/2007	MERRILL LYNCH CAPITAL MARKETS		5,991,240	6,000,000		1FE
59156R-AJ-7	METLIFE INC 06/15/2034		08/22/2007	BARCLAYS BANK		1,973,220	2,000,000	25,500	1FE
552953-AR-2	MGM MIRAGE INC 07/15/2015		07/23/2007	SALOMON SMITH BARNEY		1,523,625	1,700,000	3,441	3FE
598497-AA-3	MIDWESTERN UNIV. (ILL) 10/01/2037		08/22/2007	DAIN RAUSCHER INCORPORATED		3,800,000	3,800,000	11,189	1FE
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTA 09/01/2030		09/04/2007	CITIGROUP GLOBAL MARKETS		11,300,000	11,300,000		1FE
606072-GD-2	MISSOURI HIGHER ED 06/01/2031		09/04/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		5,000,000	5,000,000		1FE
606072-GF-7	MISSOURI HIGHER ED 06/01/2031		08/23/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		23,600,000	23,600,000		1FE
59020U-MA-0	MLMI 2004-WMC5 A1A 07/25/2035		07/18/2007	MERRILL LYNCH CAPITAL MARKETS		2,516,292	2,517,866	10,986	1FE
608328-AR-1	MOHEGAN TRIBAL GAMING 02/15/2015		07/06/2007	KBC FINANCIAL PRODUCTS USA INC		359,825	370,000	10,316	4FE
612130-GY-4	MONTANA HIGHER EDUCATION CORP 12/01/2034		09/27/2007	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
612130-HG-2	MONTANA HIGHER EDUCATION CORP 12/01/2037		09/14/2007	CITIGROUP GLOBAL MARKETS		2,650,000	2,650,000		1FE
612130-HQ-0	MONTANA HIGHER EDUCATION CORP 12/01/2040		08/24/2007	CITIGROUP GLOBAL MARKETS		7,800,000	7,800,000		1FE
617446-HC-6	MORGAN ST DEAN WITTER 04/01/2012		07/12/2007	MERRILL LYNCH CAPITAL MARKETS		6,176,640	6,000,000	116,600	1FE
617446-C2-3	MORGAN STANLEY 01/09/2017		08/30/2007	MORGAN STANLEY DEAN WITTER		2,877,630	3,000,000	25,433	1FE
617446-V7-1	MORGAN STANLEY 08/28/2017		08/23/2007	MORGAN STANLEY DEAN WITTER		2,995,590	3,000,000		1FE
628530-AG-2	MYLAN LABORATORIES INC 1.2500 03/15/2012		07/25/2007	MCMAHAN SECURITIES CO LP		1,909,170	2,000,000	9,792	3FE
62911*-9B-6	N.E.W. HOLDINGS TERM LOAN 05/22/2014		08/09/2007	Various		2,411,459	2,571,128		4FE
629568-AP-1	NABORS INDUSTRIES INC .940000 05/15/2011		07/13/2007	WARBURG DILLION READ LLC		478,244	500,000	823	1FE
640094-AF-5	NEFF CORP 06/01/2015		09/17/2007	Various		1,286,250	1,750,000	52,743	5FE
644616-AA-2	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2031		09/04/2007	OPPENHEIMER & CO., INC.		4,000,000	4,000,000		1FE
644616-AG-9	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2033		08/28/2007	OPPENHEIMER & CO., INC.		12,050,000	12,050,000		1FE
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2035		08/22/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,650,000	1,650,000		1FE
644616-AM-6	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2035		09/26/2007	OPPENHEIMER & CO., INC.		2,900,000	2,900,000		1FE
644616-AQ-7	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2036		09/19/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		5,700,000	5,700,000		1FE
644616-AS-3	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2038		07/18/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,500,000	2,500,000		1FE
645916-V8-7	NEW JERSEY ECONOMIC DEV AUTH 11/01/2011		09/13/2007	CITIGROUP GLOBAL MARKETS		1,985,000	1,985,000		1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
647110-DC-6	NEW MEXICO STUDENT LOANS 04/01/2036		09/21/2007	BANK OF AMERICA		6,000,000	6,000,000		1FE
649787-UF-3	NEW YORK ST 03/15/2011		09/26/2007	CITIGROUP GLOBAL MARKETS		15,550,000	15,550,000		1FE
651639-AF-3	NEWMONT MINING CORP 1.250000% 07/15/2014		09/26/2007	Various		2,669,912	2,500,000	3,472	2FE
651639-AG-1	NEWMONT MINING CORP 1.625000% 07/15/2017		09/05/2007	Various		3,905,644	3,750,000	3,047	2FE
62913F-AG-7	NII HOLDINGS INC 3.125000% 06 06/15/2012		08/21/2007	DEUTSCHE BANK CAPITAL CORP.		475,245	500,000	3,429	3Z
658262-CY-4	NORTH CAROLINA STATE EDUCATIO 07/01/2028		08/16/2007	DAIN RAUSCHER INCORPORATED		16,700,000	16,700,000		1FE
658262-CZ-1	NORTH CAROLINA STATE EDUCATIO 07/01/2028		09/20/2007	DAIN RAUSCHER INCORPORATED		15,000,000	15,000,000		1FE
658262-EJ-5	NORTH CAROLINA STATE EDUCATIO 07/01/2036		08/15/2007	DAIN RAUSCHER INCORPORATED		3,150,000	3,150,000		1FE
68268N-AD-5	ONEOK PARTNERS LP 10/15/2037		09/25/2007	WACHOVIA SECURITIES		2,990,730	3,000,000		2FE
671040-AF-0	OSI PHARMACEUTICALS INC 2.000 12/15/2025		08/28/2007	DEUTSCHE BANK CAPITAL CORP.		657,935	500,000	2,111	5
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST 06/01/2036		09/20/2007	CITIGROUP GLOBAL MARKETS		22,200,000	22,200,000		1FE
698476-DA-3	PANHANDLE TEX SERIES A-3 04/01/2031		09/19/2007	CITIGROUP GLOBAL MARKETS		12,000,000	12,000,000		1FE
704549-AD-6	PEABODY ENERGY CORP 04/15/2016		09/12/2007	MORGAN STANLEY DEAN WITTER		1,606,500	1,700,000	42,169	3FE
704549-AE-4	PEABODY ENERGY CORP 11/01/2016		09/13/2007	BANK OF AMERICA		879,750	850,000	23,856	3FE
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION 07/25/2042		09/21/2007	CITIGROUP GLOBAL MARKETS		23,750,000	23,750,000		1FE
71722T-AG-9	PENNSYLVANIA HIGHER EDUCATION 04/25/2044		07/19/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,300,000	4,300,000		1FE
71343P-AE-1	PEPSIAMERICAS INC 07/31/2012		07/11/2007	SALOMON SMITH BARNEY		4,487,625	4,500,000		1FE
69337R-AC-3	PHHMC 2007-5 A3 08/18/2037		08/02/2007	W.J. MAYER & COMPANY		5,849,702	6,080,563	29,407	1FE
69337R-AD-1	PHHMC 2007-5 A4 08/18/2037		08/02/2007	W.J. MAYER & COMPANY		3,928,936	4,139,417	20,019	1FE
72447X-AC-1	PITNEY BOWES INC 09/15/2017		09/06/2007	BANK OF AMERICA		5,928,180	6,000,000		1FE
743410-AP-7	PROLOGIS TRUST 2.250000% 04/0 04/01/2037		07/17/2007	MORGAN STANLEY DEAN WITTER		485,000	500,000	3,563	2FE
744320-AG-7	PRUDENTIAL FINANCIAL INC 2.94 12/12/2036		09/21/2007	CITIGROUP GLOBAL MARKETS		2,021,230	2,000,000	4,656	1FE
749121-BR-9	QWEST COMMUNICATIONS INT 02/15/2014		09/20/2007	SALOMON SMITH BARNEY		2,518,750	2,500,000	20,833	4FE
749121-BV-0	QWEST COMMUNICATIONS INT 02/15/2014		09/20/2007	SALOMON SMITH BARNEY		6,045,000	6,000,000	50,000	3FE
74955W-AJ-8	R.H. DONNELLEY CORP 10/15/2017		09/19/2007	J. P. MORGAN SECURITIES, INC.		1,700,000	1,700,000		4Z
75971E-AD-8	RAMC 2006-3 AF1 11/25/2036		07/20/2007	J. P. MORGAN SECURITIES, INC.		10,839,261	10,880,914	42,922	1FE
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOT 08/23/2017		07/25/2007	BANK OF AMERICA		7,000,000	7,000,000		2Z
76010R-AC-2	RENTAL SERVICE CORP 12/01/2014		09/12/2007	GOLDMAN, SACHS & CO.		1,361,250	1,500,000	41,958	5FE
990750-9B-9	RENTAL SERVICES CORPORATION T 11/30/2013		09/12/2007	DEUTSCHE BANK SECURITIES		913,754	969,500		4FE
76113B-AF-6	RESIDENTIAL CAPITAL CORP 06/30/2010		09/18/2007	MORGAN STANLEY DEAN WITTER		1,436,500	1,700,000	25,990	3FE
74957V-AM-1	RFMSI 2006-S6 A12 07/25/2036		08/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		22,031,492	21,979,975	32,970	1FE
990985-9A-3	RITE AID CORP. TRANCHE 2 TERM 06/04/2014		07/09/2007	SALOMON SMITH BARNEY		2,000,000	2,000,000		3FE
991053-9A-9	RIVIERA HOLDINGS CORP. TERM L 06/08/2014		08/08/2007	WACHOVIA SECURITIES		500,000	500,000		4FE
78108L-AA-8	RTP STUDENT LOAN TRUST II 08/01/2047		08/30/2007	DAIN RAUSCHER INCORPORATED		15,000,000	15,000,000		1FE
786514-BP-3	SAFEWAY INC 08/15/2017		08/13/2007	BANK OF AMERICA		5,996,520	6,000,000		2FE
797398-BS-2	SAN DIEGO CNTY CA TAXABLE PEN 08/15/2032		09/20/2007	CITIGROUP GLOBAL MARKETS		1,575,000	1,575,000	8,435	1FE
80004C-AC-5	SANDISK CORP 1.000000% 05/15/ 05/15/2013		09/05/2007	KBC FINANCIAL PRODUCTS USA INC		1,406,780	1,500,000	4,639	3FE
86364C-AB-8	SARM 2007-6 1A2 07/25/2037		08/20/2007	LEHMAN BROTHERS INC.		10,439,007	11,346,747	51,186	1FE
806605-AH-4	SCHERING-PLOUGH 09/15/2037		09/12/2007	GOLDMAN, SACHS & CO.		2,981,700	3,000,000		2FE
806605-AJ-0	SCHERING-PLOUGH 09/15/2017		09/12/2007	GOLDMAN, SACHS & CO.		2,985,330	3,000,000		2FE
808627-AA-1	SCIELE PHARMA INC 2.625000% 0 05/15/2027		08/08/2007	BANK OF AMERICA SECURITIES LLC		995,679	1,000,000	6,490	2
80874P-AD-1	SCIENTIFIC GAMES CORP .750000 12/01/2024		08/16/2007	GOLDMAN, SACHS & CO.		901,178	750,000	1,250	4FE
81211K-AG-5	SEALED AIR CORP 3.000000% 06/ 06/30/2033		07/26/2007	KBC FINANCIAL PRODUCTS USA INC		502,760	500,000	1,250	2FE
81744L-AL-8	SEMT 2007-2 2AA1 01/20/2038		08/13/2007	JEFFERIES & COMPANY, INC.		11,915,730	12,081,855	25,360	1FE
83568G-AA-2	SONOSITE INC 3.750000% 07/15/ 07/15/2014		07/11/2007	J. P. MORGAN SECURITIES, INC.		750,000	750,000		4Z
83714R-AU-7	SOUTH CAROLINA STUDENT LOAN 06/01/2043		09/24/2007	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000		1FE
840555-CJ-3	SOUTH TEXAS HIGHER ED AUTH IN 12/01/2041		08/22/2007	DAIN RAUSCHER INCORPORATED		25,000,000	25,000,000	69,931	1FE
790849-AC-7	ST JUDE MEDICAL INC 1.220000% 12/15/2008		07/18/2007	KBC FINANCIAL PRODUCTS USA INC		1,023,670	1,000,000	1,288	2FE
991056-9A-2	STALLION OILFIELD SERVICES TE 08/01/2012		08/10/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,470,000	1,500,000		5FE
855244-AC-3	STARBUCKS CORP 08/15/2017		08/20/2007	GOLDMAN, SACHS & CO.		2,994,330	3,000,000		2FE
85590A-AK-0	STARWOOD HOTELS & RESORT 02/15/2013		09/06/2007	J. P. MORGAN SECURITIES, INC.		2,996,640	3,000,000		2FE
86386M-AD-6	STUDENT LOAN CONSOLIDATION CE 03/01/2042		08/31/2007	OPPENHEIMER & CO., INC.		24,000,000	24,000,000		1FE
871503-AF-5	SYMANTEC CORP 1.000000% 06/15 06/15/2013		08/24/2007	CITIGROUP GLOBAL MARKETS		1,119,510	1,000,000	2,056	2Z
871543-AB-0	SYMMETRICOM INC 3.250000% 06/ 06/15/2025		07/27/2007	THOMAS WEISEL PARTNERS		486,250	500,000	2,076	4
879131-AG-5	TEKTRONIX 1.625000% 07/15/201 07/15/2012		07/27/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,007,500	1,000,000	1,444	3FE
882384-AA-8	TEXAS EASTERN TRANSMISSI 09/15/2017		09/06/2007	BARCLAYS BANK		2,987,940	3,000,000		2FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/20 02/13/2021		08/24/2007	Various		2,110,553	2,150,000		2FE
896522-AF-6	TRINITY INDUSTRIES INC 3.8750 06/01/2036		08/17/2007	CIBC WORLD MARKETS		469,425	500,000	4,359	4FE
907818-CY-2	UNION PACIFIC CORP 01/31/2013		08/21/2007	BANK OF AMERICA		6,489,990	6,500,000		2FE
911365-AL-8	UNITED RENTALS NA INC 11/15/2013		07/23/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,319,625	1,275,000	19,488	4FE
990846-9A-7	UNIVISION COMMUNICATIONS FIRS 09/29/2014		07/02/2007	DEUTSCHE BANK SECURITIES		932,550	939,597		4FE
902973-AT-3	US BANCORP 3.605630% 02/06/20 02/06/2037		09/26/2007	Various		10,432,025	10,500,000	61,944	1FE
91730E-AA-3	US EDUCATION LOAN TRUST III 06/01/2039		08/15/2007	DAIN RAUSCHER INCORPORATED		10,100,000	10,100,000		1FE

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903293-AS-7	USG CORP 01/15/2018		09/24/2007	BANK OF AMERICA		2,992,560	3,000,000		3FE
917546-EZ-2	UTAH ST BRD REGENTS STUDENT L 11/01/2033		07/19/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		250,000	250,000		1FE
917546-GC-1	UTAH ST BRD REGENTS STUDENT L 05/01/2045		09/04/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		10,750,000	10,750,000		1FE
917546-GG-2	UTAH ST BRD REGENTS STUDENT L 11/01/2045		08/24/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		5,000,000	5,000,000		1FE
92276M-AH-8	VENTAS REALTY LP/CAP CRP 10/15/2014		07/27/2007	MERRILL LYNCH CAPITAL MARKETS		1,753,125	1,875,000	36,576	3FE
92342Y-AA-7	VERIFONE HOLDINGS INC 1.37500 06/15/2012		07/20/2007	J. P. MORGAN SECURITIES, INC.		2,044,364	2,000,000	2,521	4
92343E-AC-6	VERISIGN INC 3.250000% 08/15/ 08/15/2037		09/21/2007	J. P. MORGAN SECURITIES, INC.		4,298,643	3,800,000	10,472	4Z
991076-9A-0	VERTRUE, INC. FIRST LIEN TERM 08/16/2014		08/30/2007	LEHMAN BROTHERS INC.		1,940,000	2,000,000		4FE
92555U-AA-7	VIANT HOLDINGS INC 07/15/2017		06/25/2007	EXCHANGE		2,358,000	2,358,000		5FE
928298-AF-5	VISHAY INTERTECHNOLOGY 3.6250 08/01/2023		08/09/2007	Various		1,502,080	1,500,000	9,717	4FE
94973V-AM-9	WELLPOINT INC 06/15/2017		07/24/2007	WACHOVIA SECURITIES		2,974,230	3,000,000	23,990	2FE
95082P-AG-0	WESCO INTERNATIONAL INC 1.750 11/15/2026		08/09/2007	J. P. MORGAN SECURITIES, INC.		510,000	600,000	2,596	4
955306-AA-3	WEST PHARMACEUTICAL SRVC 4.00 03/15/2047		09/06/2007	Various		981,755	1,000,000	17,222	4Z
96946R-AB-1	WILLIAMS COS 10/01/2010		07/25/2007	MORGAN STANLEY DEAN WITTER		5,118,750	5,000,000	28,622	3FE
97381W-AC-8	WINDSTREAM CORP 08/01/2013		07/27/2007	MERRILL LYNCH CAPITAL MARKETS		2,985,000	3,000,000		3FE
977100-AD-8	WISCONSIN STATE GENERAL REVEN 05/01/2032		08/22/2007	OPPENHEIMER & CO., INC.		17,800,000	17,800,000		1FE
977100-AE-6	WISCONSIN STATE GENERAL REVEN 05/01/2032		09/21/2007	OPPENHEIMER & CO., INC.		1,700,000	1,700,000		1FE
977100-AJ-5	WISCONSIN STATE GENERAL REVEN 05/01/2032		08/22/2007	OPPENHEIMER & CO., INC.		7,000,000	7,000,000	12,833	1FE
98156D-AA-5	WOART 2007-B A1 10/15/2008		09/17/2007	WACHOVIA SECURITIES		35,000,000	35,000,000		1FE
983024-AD-2	WYETH 2.390000% 01/15/2024 01/15/2024		08/20/2007	MCMAHAN SECURITIES CO LP		1,070,000	1,000,000	5,293	1FE
983919-AD-3	XILINX INC 3.125000% 03/15/20 03/15/2037		09/20/2007	Various		5,656,758	5,715,000	28,572	3FE
98385X-AM-8	XTO ENERGY INC 08/01/2037		08/21/2007	LEHMAN BROTHERS INC.		3,005,370	3,000,000	19,688	2FE
136375-BP-6	CANADIAN NATL RAILWAY 11/15/2017	T	09/19/2007	SALOMON SMITH BARNEY		2,492,075	2,500,000		1FE
136375-BQ-4	CANADIAN NATL RAILWAY 11/15/2037	T	09/19/2007	J. P. MORGAN SECURITIES, INC.		3,491,005	3,500,000		1FE
74819R-AH-9	QUEBECOR MEDIA 03/15/2016	T	09/26/2007	SALOMON SMITH BARNEY		796,875	850,000	20,128	4FE
74820Q-AA-3	QUEBECOR WORLD CAP CORP 03/15/2016	T	07/11/2007	MORGAN STANLEY DEAN WITTER		960,000	1,000,000	29,410	4FE
046353-AB-4	ASTRAZENECA PLC 09/15/2017	F	09/05/2007	J. P. MORGAN SECURITIES, INC.		5,995,920	6,000,000		1FE
046353-AD-0	ASTRAZENECA PLC 09/15/2037	F	09/05/2007	SALOMON SMITH BARNEY		2,987,340	3,000,000		1FE
06738G-UZ-1	BARCLAYS BANK PLC 09/12/2012	F	09/06/2007	BARCLAYS BANK		8,983,260	9,000,000		1FE
25152C-MN-3	DEUTSCHE BANK AG LONDON 09/01/2017	F	08/22/2007	DEUTSCHE BANK SECURITIES		3,979,800	4,000,000		1FE
29268B-AB-7	ENEL FINANCE INTERNATION 09/15/2017	F	09/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,994,330	3,000,000		1FE
29268B-AC-5	ENEL FINANCE INTERNATION 09/15/2037	F	09/13/2007	DEUTSCHE BANK SECURITIES		6,981,450	7,000,000		1FE
404280-AH-2	HSBC HOLDINGS PLC 09/15/2037	F	09/05/2007	HSBC SECURITIES, INC.		7,482,225	7,500,000		1FE
45822E-AC-4	INTELSAT SUB HLD CO LTD 01/15/2015	F	07/09/2007	SALOMON SMITH BARNEY		1,545,000	1,500,000	63,609	4FE
U4594T-NJ-2	INTL BK RECON & DEVELOP 08/02/2010	D	07/19/2007	TORONTO DOMINION SECURITIES (USA) INC.		4,992,835	5,017,270		1FE
D4085M-HT-7	KFW 10/27/2008	D	08/10/2007	TORONTO DOMINION SECURITIES (USA) INC.		4,396,544	4,547,522	366,294	1FE
Q8530#-AD-2	ONESTEEL LTD SER D SR NTS 07/30/2011	F	08/29/2007	EXCHANGE		7,026,602	7,000,000	31,803	2
Q8530#-ZZ-6	SMORGON STEEL GROUP LTD. SER. 07/30/2011	F	08/28/2007	VARIOUS		(7,000)			2
853250-AB-4	STANDARD CHARTERED BANK 09/26/2017	F	09/21/2007	J. P. MORGAN SECURITIES, INC.		4,490,145	4,500,000		1FE
902133-AB-3	TYCO ELECTRONICS GROUP S 10/01/2037	F	09/20/2007	GOLDMAN, SACHS & CO.		2,986,320	3,000,000		2FE
902133-AC-1	TYCO ELECTRONICS GROUP S 10/01/2017	F	09/20/2007	WARBURG DILLION READ LLC		2,989,950	3,000,000		2FE
92857W-AP-5	VODAFONE GROUP PLC 02/27/2017	F	08/17/2007	WARBURG DILLION READ LLC		5,732,760	6,000,000	164,063	1FE
4599999. Bonds - Industrial and Miscellaneous						1,647,504,983	1,654,964,235	4,355,342	XXX
6099997. Total - Bonds - Part 3						3,508,029,444	3,686,990,478	18,435,496	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
6099999. Total - Bonds						3,508,029,444	3,686,990,478	18,435,496	XXX
842400-75-6	SOUTHERN CAL ED		08/30/2007	LEHMAN BROTHERS INC.	50,000.000	5,075,000	0.00		P2LFE
6199999. Preferred Stocks - Public Utilities						5,075,000	XXX		XXX
17311U-20-0	CITIGROUP CAPITAL XIX		08/08/2007	SALOMON SMITH BARNEY	200,000.000	5,000,000	0.00		RP1LFE
74251V-30-0	PRINCIPAL FINANCIAL GROUP		08/30/2007	LEHMAN BROTHERS INC.	200,000.000	5,260,000	0.00		P2LFE
846048-20-5	SOVEREIGN CAP TRUST IV		07/16/2007	CITIGROUP GLOBAL MARKETS	20,000.000	941,000	0.00		RP3LFE
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						11,201,000	XXX		XXX
110394-40-0	BRISTOW GROUP INC		09/17/2007	LAZARD FRERES & COMPANY	7,000.000	401,800	0.00		P4LFE
28336L-40-6	EL PASO CORPORATION		09/10/2007	JEFFERIES & COMPANY, INC.	1,700.000	2,362,552	0.00		P4LFE
29250R-AK-2	ENBRIDGE ENERGY PARTNERS		09/24/2007	MERRILL LYNCH CAPITAL MARKETS	1,500,000.000	1,497,330	0.00		RP4UZ*
302570-AY-2	FPL GROUP CAPITAL INC		09/10/2007	WACHOVIA SECURITIES	3,000,000.000	2,993,250	0.00		RP2UZ*
35671D-78-2	FREEPORT-MCMORAN C & G		08/16/2007	Various	38,000.000	5,144,291	0.00		P4LFE
549462-30-7	LUCENT TECH CAP TRUST I		08/30/2007	Various	1,500.000	1,481,875	0.00		RP4L
743315-AM-5	PROGRESSIVE CORP		08/06/2007	SALOMON SMITH BARNEY	3,000,000.000	2,896,590	0.00	26,800	RP2UZ*
806605-70-5	SCHERING-PLOUGH		09/19/2007	Various	60,400.000	15,775,648	0.00		P2LFE
86800X-AA-6	SUNTRUST PREFERRED CAP I		08/06/2007	Various	6,000,000.000	5,838,150	0.00	52,677	P2UZ*
06739G-AD-1	BARCLAYS BANK PLC	F	09/20/2007	BARCLAYS BANK	3,000,000.000	3,000,000	0.00		P1UZ*

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225448-AA-7	CREDIT SUISSE GUERNSEY	F	07/25/2007	DEUTSCHE BANK SECURITIES	3,000,000.000	2,870,310	0.00	36,625	P2UZ*
D61577-10-8	PORSCHE AG PREFERRED	D	08/27/2007	ALLIANCE BERNSTEIN	1,563.000	2,913,698	0.00		RP1U
780097-AS-0	ROYAL BK SCOTLND GRP PLC	F	09/26/2007	MERRILL LYNCH CAPITAL MARKETS	3,000,000.000	3,000,000	0.00		P1UZ*
780097-AU-5	ROYAL BK SCOTLND GRP PLC	F	09/26/2007	MERRILL LYNCH CAPITAL MARKETS	3,000,000.000	3,000,000	0.00		P2UZ*
6399999. Preferred Stocks - Industrial and Miscellaneous						53,175,494	XXX	116,102	XXX
6599997. Total - Preferred Stocks - Part 3						69,451,494	XXX	116,102	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						69,451,494	XXX	116,102	XXX
210371-10-0	CONSTELLATION ENERG		09/14/2007	JEFFERIES & COMPANY, INC.	33,900.000	2,899,579			L
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00	D	09/26/2007	ALLIANCE BERNSTEIN	10,609.000	888,069			U
6699999. Common Stocks - Public Utilities						3,787,648	XXX		XXX
001055-10-2	AFLAC INC.		08/15/2007	J. P. MORGAN SECURITIES, INC.	196,100.000	10,273,875			L
024937-10-4	AMERICAN CAPITAL ST		07/19/2007	CANTOR, FITZGERALD & CO.	8,400.000	377,456			L
03076C-10-6	AMERIPRISE FINANCIA		07/09/2007	CITIGROUP GLOBAL MARKETS	120,600.000	7,899,334			L
060505-10-4	BANK OF AMERICA CORP		08/17/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	22,390.000	1,177,759			L
064058-10-0	BANK OF NEW YORK ME		07/19/2007	Various	184,855.680	8,152,486			L
084670-20-7	BERKSHIRE HATHAWAY INC - CL B		09/14/2007	CANTOR, FITZGERALD & CO.	1,800.000	7,152,458			L
09253U-10-8	BLACKSTONE GROUP		07/20/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	24,400.000	633,109			L
808513-10-5	CHARLES SCHWAB		09/14/2007	Various	500,200.000	10,742,501			L
12572Q-10-5	CME GROUP INC.		09/17/2007	Various	25,249.000	14,650,300			L
254709-10-8	DISCOVER FINANCIAL SVS		07/03/2007	Various	131,355.000	2,620,554			L
269246-20-3	E*TRADE FINANCIAL CORP		08/09/2007	LAZARD FRERES & COMPANY	20,000.000	457,450			L
313586-10-9	FANNIE MAE		08/17/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	32,770.000	2,263,050			L
81369Y-60-5	FINANCIAL SELECT SECTOR SPR FUND		09/19/2007	WARBURG DILLION READ LLC	100,180.000	3,544,799			L
31983B-10-1	FIRST CMNTY BANCORP CALIF		07/03/2007	CANTOR, FITZGERALD & CO.	7,700.000	448,430			L
320771-10-8	FIRST MARBLEHEAD CORP		09/19/2007	BANC OF AMERICA SECURITIES	36,800.000	1,484,398			L
354613-10-1	FRANKLIN RESOURCES		09/14/2007	BANK OF AMERICA SECURITIES LLC	33,300.000	4,173,685			L
37247D-10-6	GENWORTH FINL INC		08/17/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	22,850.000	683,215			L
38141G-10-4	GOLDMAN SACHS GROUP		09/14/2007	JONES TRADING	44,200.000	8,381,407			L
446150-10-4	HUNTINGTON BANCSHARES, INC.		07/03/2007	CANTOR, FITZGERALD & CO.	5,700.000	130,530			L
45865V-10-0	INTERCONTINENTALEXC		09/25/2007	Various	85,869.000	13,688,259			U
47102X-10-5	JANUS CAPITAL FUNDING		07/05/2007	MORGAN STANLEY DEAN WITTER	163,800.000	4,952,948			L
46625H-10-0	JP MORGAN CHASE & CO		07/10/2007	FRANKEL, STUART, & CO., INC	10,300.000	490,634			L
635405-10-3	NATIONAL CITY CORP.		09/04/2007	MERGER	16,948.150	456,075			L
629491-10-1	NYSE EURONEXT		07/11/2007	BERNSTEIN (SANFORD C.) & CO., INC.	179,783.000	14,737,064			L
684010-10-1	OPTIONSXPRESS HLDGS INC		09/28/2007	CANTOR, FITZGERALD & CO.	11,400.000	298,338			L
74251V-10-2	PRINCIPAL FINANCIAL		09/14/2007	WACHOVIA SECURITIES	56,400.000	3,250,789			L
744320-10-2	PRUDENTIAL FINANCIA		09/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	41,500.000	3,804,649			L
78464A-69-8	SPDR KBW REGIONAL EXCHANGE		08/17/2007	WARBURG DILLION READ LLC	20,677.000	968,304			L
857477-10-3	STATE STREET CORP.		09/14/2007	Various	74,500.000	4,832,266			L
891777-10-4	TOWER GROUP INC		08/01/2007	CANTOR, FITZGERALD & CO.	6,000.000	159,316			L
89417E-10-9	TRAVELERS COMPANIES INC		08/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	18,090.000	907,610			L
902973-30-4	U.S. BANCORP		08/22/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	87,770.000	2,900,003			L
939322-10-3	WASH MUTUAL INC		08/07/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	33,910.000	1,234,829			L
G88473-11-4	3I GROUP PLC GBP .738636	D	08/01/2007	Various	1,765.000	73,602			U
G03815-11-8	ANGLO IRISH BANK EURO.16	D	07/17/2007	ALLIANCE BERNSTEIN	1,214.000	21,990			L
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1	D	09/13/2007	ALLIANCE BERNSTEIN	482,000.000	425,068			L
D17922-12-7	DEUTSCHE BANK A. G.	D	08/31/2007	ALLIANCE BERNSTEIN	15,100.000	1,872,501			U
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	09/26/2007	ALLIANCE BERNSTEIN	34,510.000	4,278,408			U
G54050-11-0	LAZARD LTD	F	08/02/2007	CITIGROUP GLOBAL MARKETS	30,000.000	1,034,400			L
Q6077P-11-9	MACQUARIE AIRPORTS NPV STAPLED F/PAID	D	08/20/2007	ALLIANCE BERNSTEIN	12,829.000	43,691			U
Q56993-16-7	MACQUARIE BANK NPV	D	05/16/2007	ALLIANCE BERNSTEIN	3,056.000	322,093			L
G5790V-11-5	MAN GROUP ORD USD0.03	D	09/26/2007	ALLIANCE BERNSTEIN	89,437.000	962,043			L
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	09/21/2007	ALLIANCE BERNSTEIN	246.000	2,206,451			U
Q65336-11-9	NATIONAL AUSTRALIA BANK NPV	D	07/12/2007	ALLIANCE BERNSTEIN	321.000	11,248			U
J61933-12-3	ORIX CORP	D	08/30/2007	ALLIANCE BERNSTEIN	1,970.000	399,894			U
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	09/27/2007	ALLIANCE BERNSTEIN	118,705.000	3,892,960			L
6799999. Common Stocks - Banks, Trust and Insurance Companies						153,472,230	XXX		XXX
000361-10-5	A A R CORP.		09/04/2007	WEEDEN & COMPANY	15,100.000	474,149			L
002824-10-0	ABBOTT LABS		09/14/2007	Various	149,730.000	7,796,985			L
00724F-10-1	ADOBE SYSTEMS		09/14/2007	KNIGHT SECURITIES, L.P.	111,200.000	4,828,949			L
00817Y-10-8	AETNA INC.		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	95,800.000	4,942,006			L

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009158-10-6	AIR PRODUCTS & CHEMICALS, INC.		09/06/2007	Various	94,390.000	8,636,916			L
00971T-10-1	AKAMAI TECHNOLOGIES		07/18/2007	Various	24,500.000	1,212,740			L
012653-10-1	ALBEMARLE CORP		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	40,130.000	1,508,768			L
018490-10-2	ALLERGAN INC.		08/07/2007	MORGAN STANLEY DEAN WITTER	192,211.000	12,505,050			L
020520-10-2	ALON USA ENERGY INC		09/19/2007	BANC OF AMERICA SECURITIES	37,000.000	1,469,555			L
023135-10-6	AMAZON CORP.		09/18/2007	Various	231,055.000	19,500,198			L
029712-10-6	AMERICAN STANDARD		05/30/2007	VARIOUS	0.000	459,790			L
03073T-10-2	AMERIGROUP CORPORATE		09/19/2007	BANC OF AMERICA SECURITIES	44,700.000	1,505,478			L
03073E-10-5	AMERISOURCEBERGEN CORP		09/19/2007	BANC OF AMERICA SECURITIES	31,800.000	1,463,245			L
031162-10-0	AMGEN INC		09/12/2007	BROWN BROTHERS HARRIMAN & COMPANY	215,900.000	12,115,488			L
035290-10-5	ANIXTER INTERNATIONAL INC		08/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	9,460.000	747,456			L
037833-10-0	APPLE INC.		09/18/2007	Various	319,719.000	42,154,318			L
038222-10-5	APPLIED MATERIALS		09/14/2007	Various	1,072,140.000	23,275,538			L
038336-10-3	APTARGROUP INC		09/19/2007	BANC OF AMERICA SECURITIES	42,800.000	1,540,873			L
04247X-10-2	ARMSTRONG WORLD IND		09/19/2007	Various	35,400.000	1,513,106			L
043136-10-0	ARTHROCARE CORP		08/06/2007	CANTOR, FITZGERALD & CO.	19,100.000	1,054,612			L
00206R-10-2	AT&T INC		08/28/2007	WARBURG DILLION READ LLC	16,300.000	633,092			L
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		09/19/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	27,800.000	1,511,692			L
053807-10-3	AVNET INC		09/19/2007	BANC OF AMERICA SECURITIES	36,900.000	1,507,313			L
057224-10-7	BAKER HUGHES		09/14/2007	CANTOR, FITZGERALD & CO.	58,800.000	5,120,081			L
06846N-10-4	BARRETT BILL CORP		07/17/2007	CANTOR, FITZGERALD & CO.	9,800.000	368,192			L
071813-10-9	BAXTER INTERNATIONA		09/14/2007	BANK OF AMERICA SECURITIES LLC	119,300.000	6,506,622			L
075887-10-9	BECTON DICKINSON		09/14/2007	BEAR STEARNS SECURITIES CORP.	45,100.000	3,550,416			L
09062X-10-3	BIOGEN IDEC INC		09/07/2007	BANK OF AMERICA SECURITIES LLC	51,600.000	3,408,410			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/06/2007	BANK OF AMERICA SECURITIES LLC	41,010.000	926,375			L
09067J-10-9	BIOVAIL CORP INT'L NEW		09/19/2007	BANC OF AMERICA SECURITIES	84,700.000	1,490,788			L
09578R-10-3	BLUE NILE INC		08/30/2007	KNIGHT SECURITIES, L.P.	107,092.000	8,725,042			L
104674-10-6	BRADY CORPORATION		09/19/2007	Various	40,900.000	1,533,994			L
109473-40-5	BRIGHTPOINT		08/08/2007	CANTOR, FITZGERALD & CO.	8,200.000	107,926			L
111320-10-7	BROADCOM CORPORATIO		09/14/2007	KNIGHT SECURITIES, L.P.	87,800.000	3,122,045			L
12189T-10-4	BURLINGTON NORTHERN		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	66,300.000	5,442,163			L
126408-10-3	C S X CORP.		09/14/2007	Various	150,200.000	6,390,218			L
126804-30-1	CABELAS INC		09/13/2007	CANTOR, FITZGERALD & CO.	10,500.000	258,860			L
13342B-10-5	CAMERON INTERNATIONAL CORP		08/03/2007	Various	115,560.000	9,117,784			L
14149Y-10-8	CARDINAL HEALTH IN		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	71,900.000	4,673,227			L
150870-10-3	CELANESE CORP		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	43,280.000	1,485,941			L
151020-10-4	CELGENE CORP.		08/30/2007	Various	199,123.000	12,438,443			L
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	65,080.000	1,508,717			L
169656-10-5	CHIPOTLE MEXICAN GRILL		08/03/2007	Various	142,920.000	13,157,261			L
171779-30-9	CIENA CORP.		07/16/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	146,000.000	5,657,192			L
125509-10-9	CIGNA CORP.		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	37,000.000	2,008,386			L
17275R-10-2	CISCO SYSTEMS		09/28/2007	Various	932,157.000	28,848,192			L
185896-10-7	CLEVELAND-CLIFFS, INC.		08/29/2007	CANTOR, FITZGERALD & CO.	100.000	7,063			L
189754-10-4	COACH INC.		09/14/2007	JONES TRADING	65,485.000	3,112,548			L
191216-10-0	COCA COLA CO.		08/16/2007	WARBURG DILLION READ LLC	134,300.000	7,241,416			L
192446-10-2	COGNIZANT TECHNOLOG		07/12/2007	Various	70,139.000	5,979,885			L
194162-10-3	COLGATE-PALMOLIVE		09/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	96,200.000	6,548,969			L
20030N-10-1	COMCAST CORP.		09/17/2007	JEFFERIES & COMPANY, INC.	269,700.000	6,710,271			L
201723-10-3	COMMERCIAL METALS CO.		07/17/2007	CANTOR, FITZGERALD & CO.	17,100.000	619,200			L
205887-10-2	CONAGRA FOODS INC		09/19/2007	BANC OF AMERICA SECURITIES	55,400.000	1,486,825			L
205944-10-1	CON-WAY INC		09/19/2007	BANC OF AMERICA SECURITIES	29,800.000	1,461,198			L
N22717-10-7	CORE LABORATORIES		08/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	26,990.000	2,811,619			L
219350-10-5	CORNING INC.		09/28/2007	Various	306,500.000	7,414,304			L
22160K-10-5	COSTCO WHOLESALE CORP		09/14/2007	CANTOR, FITZGERALD & CO.	84,100.000	5,057,295			L
222816-10-0	COVANCE INC		08/31/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	6,300.000	460,944			L
G2552X-10-8	COVIDIEN LTD.		09/11/2007	Various	132,513.250	3,910,515			L
227046-10-9	CROCS INC		08/21/2007	Various	248,230.000	13,369,843			L
126349-10-9	CSG SYSTEMS INTERNATION		08/08/2007	MCMAHAN SECURITIES CO LP	20,000.000	435,654			L
229669-10-6	CUBIC CORP.		09/06/2007	JONES TRADING	26,594.000	1,125,392			L
231021-10-6	CUMMINS INC		09/18/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	65,000.000	8,664,832			L
126650-10-0	CVS CAREMARK CORP.		08/07/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	331,648.000	12,649,486			L
23251J-10-6	CYBERSOURCE CORP		08/09/2007	CANTOR, FITZGERALD & CO.	8,200.000	100,106			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		09/06/2007	Various	308,600.000	7,886,539			L

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232946-10-3	CYTYC CORPORATION		09/26/2007	CIBC WORLD MARKETS	29,500.000	1,366,735			L
235851-10-2	DANAHER CORP.		09/14/2007	BEAR STEARNS SECURITIES CORP.	45,800.000	3,631,125			L
244199-10-5	DEERE & CO.		09/19/2007	Various	85,276.000	11,746,617			L
260003-10-8	DOVER CORP.		09/19/2007	BANC OF AMERICA SECURITIES	30,000.000	1,539,918			L
260543-10-3	DOW CHEMICAL CO.		09/17/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	34,530.000	1,445,147			L
Y2109Q-10-1	DRYSHIPS INC		09/05/2007	Various	26,203.000	1,704,035			L
264411-50-5	DUKE REALTY CORPORATION		09/28/2007	CANTOR, FITZGERALD & CO.	35,800.000	1,210,445			L
281347-10-4	E D O CORP.		09/06/2007	WACHOVIA SECURITIES	24,014.000	1,149,529			L
26852W-10-3	EHOUSE LIMITED		08/08/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	5,600.000	77,280			L
28336L-10-9	EL PASO CORPORATION		08/28/2007	JEFFERIES & COMPANY, INC.	30,000.000	479,674			L
285512-10-9	ELECTRONIC ARTS		09/14/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	58,000.000	3,181,625			L
268648-10-2	EMC CORP.		09/25/2007	Various	1,528,568.000	29,775,927			L
29084Q-10-0	EMCOR GROUP INC		09/19/2007	BANC OF AMERICA SECURITIES	46,900.000	1,558,947			L
291011-10-4	EMERSON ELECTRIC		09/14/2007	BEAR STEARNS SECURITIES CORP.	74,500.000	3,626,347			L
26875P-10-1	EOG RESOURCES		09/14/2007	JONES TRADING	44,900.000	3,252,192			L
300645-10-8	EXAR CORPORATION		08/29/2007	CANTOR, FITZGERALD & CO.	2,900.000	38,466			L
302182-10-0	EXPRESS SCRIPTS		08/22/2007	Various	113,223.000	6,104,404			L
30225X-10-3	EXTERRAN HOLDINGS INC		08/28/2007	Various	17,526.120	1,349,316			L
30231G-10-2	EXXON MOBIL CORP.		07/05/2007	CANTOR, FITZGERALD & CO.	5,800.000	492,073			L
315616-10-2	F5 NETWORKS INC		07/16/2007	LEHMAN BROTHERS INC.	109,049.000	9,505,441			L
303250-10-4	FAIR ISAAC INC		09/19/2007	BANC OF AMERICA SECURITIES	39,700.000	1,487,829			L
311642-10-2	FARO TECHNOLOGIES INC		08/17/2007	Various	23,191.000	896,759			L
31428X-10-6	FEDEX CORPORATION		09/14/2007	J. P. MORGAN SECURITIES, INC.	55,000.000	6,002,970			L
336433-10-7	FIRST SOLAR		09/24/2007	KNIGHT SECURITIES, L.P.	100,125.000	11,049,904			L
302445-10-1	FLIR SYSTEMS		09/04/2007	KNIGHT SECURITIES, L.P.	14,200.000	698,422			L
343389-10-2	FLOTEK INDUSTRIES INC		09/24/2007	KNIGHT SECURITIES, L.P.	8,600.000	401,329			L
343412-10-2	FLUOR CORP. (NEW)		09/19/2007	Various	165,791.000	21,209,799			L
35671D-85-7	FREEPORT-MCMORAN CP		09/21/2007	Various	149,833.000	14,937,863			L
302941-10-9	FTI CONSULTING INC		08/06/2007	Various	16,326.000	779,686			L
36467W-10-9	GAMESTOP CORP CLASS A		09/18/2007	Various	470,600.000	22,669,416			L
364730-10-1	GANNETT CO., INC.		08/30/2007	BANK OF AMERICA SECURITIES LLC	7,870.000	372,672			L
G37260-10-9	GARMIN LTD		09/18/2007	Various	264,279.000	26,197,133			L
368710-40-6	GENENTECH INC		09/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	90,400.000	7,126,946			L
369300-10-8	GENERAL CABLE CORP		09/12/2007	GOLDMAN, SACHS & CO.	36,300.000	2,074,545			L
369550-10-8	GENERAL DYNAMICS		07/25/2007	ISI GROUP	68,100.000	5,641,779			L
370021-10-7	GENL GROWTH PROPERT		07/03/2007	CANTOR, FITZGERALD & CO.	11,500.000	622,217			L
36866T-10-3	GEN-PROBE INC		08/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	19,480.000	1,292,936			L
372917-10-4	GENZYME CORP.		09/14/2007	WEEDEN & COMPANY	49,000.000	3,095,252			L
374276-10-3	GETTY IMAGES INC		09/28/2007	CANTOR, FITZGERALD & CO.	12,400.000	345,588			L
375558-10-3	GILEAD SCIENCES		08/15/2007	Various	97,843.000	3,788,070			L
379336-10-0	GLOBAL INDUSTRIES LTD		09/19/2007	BANC OF AMERICA SECURITIES	59,400.000	1,490,239			L
38239A-10-0	GOODMAN GLOBAL INC		09/19/2007	J. P. MORGAN SECURITIES, INC.	63,400.000	1,489,101			L
382388-10-6	GOODRICH CORPORATION		07/30/2007	Various	215,558.000	13,433,758			L
38259P-50-8	GOOGLE INC.		09/18/2007	Various	43,396.000	22,656,491			L
38821G-10-1	GRANT PRIDECO INC		09/19/2007	BANC OF AMERICA SECURITIES	27,200.000	1,521,497			L
397624-10-7	GREIF INC.		09/19/2007	BANC OF AMERICA SECURITIES	26,200.000	1,498,438			L
397888-10-8	GREY WOLF INC		09/19/2007	BANC OF AMERICA SECURITIES	222,800.000	1,494,632			L
401617-10-5	GUESS INC		09/05/2007	STIFEL CAPITAL MARKETS	25,821.000	1,326,665			L
402307-10-2	GULF ISLAND FABRICATION		08/14/2007	CANTOR, FITZGERALD & CO.	2,800.000	98,997			L
406216-10-1	HALLIBURTON CO.		09/14/2007	Various	210,490.000	7,661,965			L
413875-10-5	HARRIS CORP.		08/22/2007	CONVERSION	33,180.000	750,000			L
422819-10-2	HEIDRICK & STRUGGLES		08/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	17,660.000	942,651			L
G4412G-10-1	HERBALIFE LTD		09/19/2007	BANC OF AMERICA SECURITIES	34,900.000	1,495,252			L
427056-10-6	HERCULES INC.		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	78,250.000	1,509,137			L
427093-10-9	HERCULES OFFSHORE INC		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	53,530.000	1,491,667			L
428236-10-3	HEWLETT PACKARD		08/08/2007	Various	148,648.000	7,180,841			L
404251-10-0	HNI CORP		09/19/2007	WEEDEN & COMPANY	39,300.000	1,510,869			L
435758-30-5	HOLLY CORP		09/19/2007	BANC OF AMERICA SECURITIES	22,100.000	1,455,530			L
436440-10-1	HOLOGIC, INC.		07/10/2007	JONES TRADING	54,500.000	3,100,843			L
437076-10-2	HOME DEPOT INC		09/14/2007	FRANKEL, STUART, & CO., INC	208,900.000	7,430,949			L
440452-10-0	HORMEL (G.A.) CO.		09/19/2007	Various	41,200.000	1,467,200			L
45167R-10-4	IDEX CORP		08/03/2007	CANTOR, FITZGERALD & CO.	3,875.000	147,202			L
452308-10-9	ILLINOIS TOOL WORKS		09/14/2007	JEFFERIES & COMPANY, INC.	92,200.000	5,236,020			L

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

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45245W-10-9	IMCLONE SYSTEMS INC		09/19/2007	BANC OF AMERICA SECURITIES	35,300.000	1,461,981			L
452526-10-6	IMMUCOR INC		08/17/2007	JEFFERIES & COMPANY, INC.	20,748.000	700,826			L
458140-10-0	INTEL CORP.		09/06/2007	Various	240,169.000	6,239,734			L
459200-10-1	INTERNATIONAL BUS.		09/17/2007	Various	250,065.000	29,158,253			L
459902-10-2	INTERNATIONAL GAME		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	59,367.000	2,464,680			L
46120E-60-2	INTUITIVE SURGICAL INC		09/28/2007	Various	140,849.000	21,994,072			L
46122E-10-5	INVENTIV HEALTH INC		08/15/2007	CANTOR, FITZGERALD & CO.	1,300.000	51,693			L
06738C-78-6	IPATH GS CRUDE OIL TR IDX		08/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	18,790.000	785,610			L
464286-40-0	ISHARES MSCI BRAZIL		09/18/2007	JONES TRADING	6,800.000	461,453			L
46612H-40-2	J CREW GROUP INC		07/02/2007	WARBURG DILLION READ LLC	85,644.000	4,635,456			L
469814-10-7	JACOBS ENGINEERING GROUP INC		09/18/2007	Various	210,698.000	14,124,839			L
478160-10-4	JOHNSON & JOHNSON		09/14/2007	WEEDEN & COMPANY	176,000.000	11,104,949			L
478366-10-7	JOHNSON CONTROLS		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	37,201.000	4,131,145			L
480200-10-7	JONES LANG LASALLE INC.		09/10/2007	CANTOR, FITZGERALD & CO.	10,000.000	952,213			L
481165-10-8	JOY GLOBAL INC		07/11/2007	Various	76,482.000	4,680,405			L
48203R-10-4	JUNIPER NETWORKS		08/16/2007	Various	790,938.000	23,740,273			L
487836-10-8	KELLOGG CO.		09/14/2007	CANTOR, FITZGERALD & CO.	52,300.000	2,937,022			L
482480-10-0	KLA-TENCOR CORP		09/19/2007	BANC OF AMERICA SECURITIES	25,500.000	1,487,119			L
499184-10-9	KNOT INC		08/20/2007	CANTOR, FITZGERALD & CO.	7,200.000	157,981			L
500255-10-4	KOHL'S CORP.		09/14/2007	CANTOR, FITZGERALD & CO.	55,000.000	3,107,693			L
50075N-10-4	KRAFT FOODS INC-A		08/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	28,070.000	920,552			L
501577-10-0	KYPHON INC		08/10/2007	CANTOR, FITZGERALD & CO.	20,116.000	1,361,626			L
502424-10-4	L-3 COMMUNICATIONS		09/19/2007	BANC OF AMERICA SECURITIES	14,800.000	1,482,776			L
512807-10-8	LAM RESEARCH CORP.		07/27/2007	Various	159,486.000	9,202,688			L
517834-10-7	LAS VEGAS SANDS CORP		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	37,207.000	4,467,370			L
521050-10-4	LAYNE CHRISTENSEN CO		08/06/2007	Various	16,461.000	742,971			L
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		07/12/2007	Various	120,800.000	11,161,276			L
529771-10-7	LEXMARK INT'L INC		09/11/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	29,700.000	1,107,910			L
53217R-20-7	LIFE TIME FITNESS INC		08/29/2007	CANTOR, FITZGERALD & CO.	8,800.000	478,592			L
531927-10-1	LIFECELL CORP.		09/07/2007	CANTOR, FITZGERALD & CO.	8,000.000	268,354			L
532716-10-7	LIMITED BRANDS INC		08/17/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	23,830.000	532,124			L
532791-10-0	LINCARE HOLDINGS INC		09/19/2007	BANC OF AMERICA SECURITIES	39,900.000	1,467,075			L
539830-10-9	LOCKHEED MARTIN COR		08/02/2007	Various	174,100.000	17,817,855			L
548661-10-7	LOWE'S COS.		09/14/2007	FRANKEL, STUART, & CO., INC	278,800.000	8,542,627			L
550372-10-6	LUNDIN MINING CORP		09/19/2007	KNIGHT SECURITIES, L.P.	129,700.000	1,573,352			L
560305-10-4	MAIDENFORM BRANDS INC		07/09/2007	CANTOR, FITZGERALD & CO.	5,700.000	121,088			L
563571-10-8	MANITOWOC INC		07/11/2007	Various	118,086.000	9,965,681			L
565849-10-6	MARATHON OIL CORP		07/05/2007	CANTOR, FITZGERALD & CO.	7,900.000	492,463			L
574599-10-6	MASCO CORP.		08/17/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	19,040.000	508,939			L
580135-10-1	MCDONALD'S CORP.		09/18/2007	Various	188,320.000	10,032,544			L
58404W-10-9	MEDCATH CORP		07/26/2007	KNIGHT SECURITIES, L.P.	3,400.000	105,385			L
58405U-10-2	MEDCO HEALTH SOLUTI		09/18/2007	Various	157,002.000	13,407,253			L
585055-10-6	MEDTRONIC INC.		09/04/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.	13,400.000	711,440			L
589331-10-7	MERCK & CO.		08/06/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	12,680.000	646,104			L
59151K-10-8	METHANEX CORP		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	70,790.000	1,518,375			L
596278-10-1	MIDDLEBY CORP		09/19/2007	WARBURG DILLION READ LLC	22,300.000	1,488,523			L
600544-10-0	MILLER HERMAN, INC.		09/19/2007	Various	52,000.000	1,523,820			L
602675-10-0	MINDRAY MEDICAL INTL LTD		08/08/2007	CANTOR, FITZGERALD & CO.	21,300.000	754,766			L
609839-10-5	MONOLITHIC POWER SYSTEMS		09/11/2007	WARBURG DILLION READ LLC	17,863.000	384,735			L
61166W-10-1	MONSANTO CO.		09/18/2007	Various	96,783.000	6,633,420			L
61945A-10-7	MOSAIC COMPANY		09/18/2007	Various	306,095.000	12,236,037			L
628530-10-7	MYLAN INC		09/19/2007	BANC OF AMERICA SECURITIES	94,400.000	1,475,396			L
62855J-10-4	MYRIAD GENETICS INC		08/08/2007	CANTOR, FITZGERALD & CO.	17,400.000	769,790			L
63227W-20-3	NATCO GROUP INC		07/18/2007	CANTOR, FITZGERALD & CO.	4,500.000	223,658			L
637071-10-1	NATIONAL OILWELL VA		09/21/2007	Various	132,524.000	16,220,146			L
63936L-10-0	NAVTEQ CORP		09/25/2007	Various	88,963.000	6,767,855			L
64111N-10-1	NETEZZA CORP		07/18/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	8,400.000	100,800			L
64111Q-10-4	NETGEAR INC		07/11/2007	Various	135,300.000	5,256,437			L
651290-10-8	NEWFIELD EXPLORATION CORP		08/01/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	19,700.000	957,138			L
651639-10-6	NEWMONT MINING CORP		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	84,300.000	3,803,321			L
62913F-20-1	NII HOLDINGS INC		07/11/2007	BEAR STEARNS SECURITIES CORP.	13,513.000	1,158,207			L
654106-10-3	NIKE INC.		09/14/2007	JEFFERIES & COMPANY, INC.	68,300.000	3,886,639			L
670008-10-1	NOVELLUS SYSTEMS		09/19/2007	BANC OF AMERICA SECURITIES	53,900.000	1,496,965			L

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670346-10-5	NUCOR CORP.		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	53,700.000	3,052,990			L
67066G-10-4	NVIDIA CORP.		09/28/2007	Various	438,254.500	21,097,426			L
675232-10-2	OCEANEERING INTERNATIONAL INC		09/05/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	9,187.000	659,479			L
68213N-10-9	OMNICELL INC		09/17/2007	CANTOR, FITZGERALD & CO.	8,900.000	237,727			L
682189-10-5	ON SEMICONDUCTOR CORP		08/06/2007	Various	64,602.000	728,959			L
68389X-10-5	ORACLE CORP.		09/21/2007	CANTOR, FITZGERALD & CO.	32,353.000	712,436			L
693718-10-8	PACCAR, INC.		09/14/2007	Various	86,000.000	7,666,683			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		09/19/2007	BANC OF AMERICA SECURITIES	55,700.000	1,507,955			L
703481-10-1	PATTERSON UTI ENERGY INC		09/19/2007	BANC OF AMERICA SECURITIES	65,600.000	1,491,049			L
704549-10-4	PEABODY ENERGY		09/14/2007	JONES TRADING	47,100.000	2,211,953			L
705324-10-1	PEDIATRIX MEDICAL GROUP		09/19/2007	BANC OF AMERICA SECURITIES	22,500.000	1,463,121			L
708160-10-6	PENNEY (J.C.) CO., INC.		09/14/2007	CANTOR, FITZGERALD & CO.	39,800.000	2,566,009			L
71343P-20-0	PEPSIAMERICAS INC		08/06/2007	KNIGHT SECURITIES, L.P.	36,400.000	1,050,060			L
713448-10-8	PEPSICO INC.		08/16/2007	WARBURG DILLION READ LLC	76,700.000	5,192,398			L
71372U-10-4	PERFECT WORLD		07/25/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	1,000.000	16,000			L
71375U-10-1	PERFICIENT INC		08/16/2007	CANTOR, FITZGERALD & CO.	7,700.000	169,312			L
71714F-10-4	PHARMERICA CO		08/13/2007	Various	7,703.260	129,061			L
71721R-40-6	PHASE FORWARD INC		09/04/2007	CANTOR, FITZGERALD & CO.	11,100.000	202,147			L
723655-10-6	PIONEER DRILLING CO		08/17/2007	CANTOR, FITZGERALD & CO.	12,900.000	165,524			L
731738-10-0	POLYMEDICA GROUP		09/19/2007	BANC OF AMERICA SECURITIES	28,000.000	1,464,095			L
740189-10-5	PRECISION CASTPARTS		09/18/2007	Various	81,650.000	10,791,984			L
741503-10-6	PRICELINE.COM		09/24/2007	KNIGHT SECURITIES, L.P.	4,463.000	402,423			L
742718-10-9	PROCTER & GAMBLE		08/28/2007	Various	468,251.000	29,702,245			L
747525-10-3	QUALCOMM INC.		09/25/2007	Various	318,000.000	12,782,317			L
74762E-10-2	QUANTA SERVICES		08/31/2007	Various	187,400.000	5,884,234			L
755111-50-7	RAYTHEON CO COM NEW		09/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	64,100.000	3,992,808			L
758766-10-9	REGAL ENTMT GROUP A		07/10/2007	CANTOR, FITZGERALD & CO.	33,300.000	737,482			L
775371-10-7	ROHM & HAAS CO.		08/06/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	4,810.000	276,615			L
749685-10-3	RPM INTERNATIONAL INC		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	67,360.000	1,519,466			L
78464A-74-8	S&P OIL & GAS EQUIPMENT & SERVICES ETF		09/05/2007	Various	55,570.000	2,044,590			L
78390X-10-1	SAIC INC		09/19/2007	BANC OF AMERICA SECURITIES	79,200.000	1,471,314			L
80004C-10-1	SANDISK CORPORATION		07/09/2007	CANTOR, FITZGERALD & CO.	1,500.000	76,932			L
803111-10-3	SARA LEE CORP		08/14/2007	CANTOR, FITZGERALD & CO.	34,670.000	556,752			L
804098-10-1	SATYAM COMPUTER SERVICES LTD		08/09/2007	Various	414,300.000	11,347,030			L
806605-10-1	SCHERING-PLOUGH		09/14/2007	Various	477,500.000	14,415,720			L
806857-10-8	SCHLUMBERGER LTD.		09/19/2007	Various	189,857.000	18,585,834			L
810186-10-6	SCOTTS MIRACLE GRO CO		09/19/2007	BANC OF AMERICA SECURITIES	33,300.000	1,467,904			L
Y75638-10-9	SEASPAN CORP		08/06/2007	Various	24,125.000	804,586			L
817315-10-4	SEPRACOR INC		07/25/2007	THOMAS WEISEL PARTNERS	20,000.000	806,500			L
82568P-30-4	SHUTTERFLY INC		08/06/2007	Various	28,631.000	738,852			L
827048-10-9	SILGAN HOLDINGS INC		09/19/2007	Various	29,200.000	1,535,802			L
832154-10-8	SMITH MICRO SOFTWARE INC		09/11/2007	CANTOR, FITZGERALD & CO.	7,800.000	127,206			L
84265V-10-5	SOUTHERN COPPER CORP		08/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	9,040.000	947,042			L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		09/25/2007	Various	531,024.000	78,308,088			L
784635-10-4	SPX CORP		09/19/2007	BANC OF AMERICA SECURITIES	16,700.000	1,480,043			L
790849-10-3	ST JUDE MEDICAL		07/20/2007	J. P. MORGAN SECURITIES, INC.	6,472.000	292,474			L
855244-10-9	STARBUCKS CORP.		08/09/2007	WARBURG DILLION READ LLC	431,228.000	12,251,576			L
863307-10-4	STREETTRACKS GOLD TRUST		09/21/2007	Various	332,233.000	23,358,734			L
863667-10-1	STRYKER CORP.		08/09/2007	JONES TRADING	11,924.000	822,367			L
866810-10-4	SUN MICROSYSTEMS, INC.		09/14/2007	WILLIAM ONEIL & CO., INC.	671,300.000	3,858,834			L
867652-10-9	SUNPOWER		08/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	28,750.000	1,976,985			L
868157-10-8	SUPERIOR ENERGY SERVICES INC		08/06/2007	Various	18,843.000	723,347			L
871503-10-8	SYMANTEC CORP.		09/14/2007	MORGAN STANLEY DEAN WITTER	169,900.000	3,328,936			L
87157D-10-9	SYNAPTICS INC		08/31/2007	Various	27,852.000	1,199,369			L
87163F-10-6	SYNIVERSE HOLDINGS INC		09/19/2007	INVESTMENT TECHNOLOGY GROUP, INC.	94,100.000	1,502,626			L
87162W-10-0	SYNNEX CORP		08/07/2007	CANTOR, FITZGERALD & CO.	4,200.000	83,595			L
871829-10-7	SYSCO CORP.		09/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	116,500.000	3,881,594			L
87612E-10-6	TARGET CORP.		09/14/2007	FRANKEL, STUART, & CO., INC	150,000.000	9,636,705			L
880345-10-3	TENNANT CO		08/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	24,840.000	1,078,131			L
880779-10-3	TEREX CORP.		07/12/2007	Various	110,400.000	10,077,632			L
880915-10-3	TERRA INDUSTRIES INC		09/19/2007	BANC OF AMERICA SECURITIES	55,400.000	1,538,103			L
88164L-10-0	TESSERA TECHNOLOGIES INC		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	43,030.000	1,477,297			L
882508-10-4	TEXAS INSTRUMENTS		09/14/2007	WARBURG DILLION READ LLC	208,800.000	7,255,027			L

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883203-10-1	TEXTRON, INC.		07/20/2007	JONES TRADING	45,900.000	5,644,718			L
883556-10-2	THERMO FISHER SCIEN		09/19/2007	Various	107,500.000	6,173,110			L
886547-10-8	TIFFANY & CO.		07/12/2007	Various	164,756.000	9,126,889			L
887317-10-5	TIME WARNER INC.		09/14/2007	FRANKEL, STUART, & CO., INC	210,400.000	3,949,334			L
872540-10-9	TJX COS INC NEW		09/14/2007	CANTOR, FITZGERALD & CO.	83,200.000	2,567,011			L
896239-10-0	TRIMBLE NAVIGATION		09/18/2007	Various	307,999.000	11,779,496			L
899896-10-4	TUPPERWARE BRANDS CORP		08/06/2007	Various	23,820.000	751,779			L
902252-10-5	TYLER TECHNOLOGIES		08/23/2007	CANTOR, FITZGERALD & CO.	8,800.000	130,158			L
74347R-10-7	ULTRA SP500 PRSHARES		08/16/2007	WARBURG DILLION READ LLC	15,500.000	1,222,311			L
904311-10-7	UNDER ARMOUR INC		08/21/2007	Various	244,216.000	14,541,592			L
907818-10-8	UNION PAC CORP		07/20/2007	BERNSTEIN (SANFORD C.) & CO., INC.	44,600.000	5,613,173			L
91324P-10-2	UNITED HEALTH GROUP		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	179,300.000	8,954,529			L
911312-10-6	UNITED PARCEL SERVI		09/14/2007	MORGAN STANLEY DEAN WITTER	75,300.000	5,607,440			L
911363-10-9	UNITED RENTALS INC		08/23/2007	GOLDMAN, SACHS & CO.	18,000.000	578,700			L
913483-10-3	UNIVERSAL ELECTRONICS INC		08/03/2007	CANTOR, FITZGERALD & CO.	3,700.000	113,388			L
920253-10-1	VALMONT INDUSTRIES INC		08/30/2007	CANTOR, FITZGERALD & CO.	5,500.000	485,676			L
920355-10-4	VALSPAR CORP.		09/19/2007	Various	53,400.000	1,501,043			L
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		09/19/2007	Various	233,720.000	12,186,710			L
92230Y-10-4	VASCO DATA SECURITY INTL		09/05/2007	KNIGHT SECURITIES, L.P.	18,299.000	636,331			L
Y93691-10-6	VERIGY LTD		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	61,240.000	1,526,101			L
68370R-10-9	VIMPEL COMMUNICATIONS		09/28/2007	INVESTMENT TECHNOLOGY GROUP, INC.	218,600.000	5,923,776			U
928563-40-2	VM WARE INC		08/17/2007	J. P. MORGAN SECURITIES, INC.	188,000.000	9,613,284			L
92927K-10-2	WABCO HOLDINGS INC		08/13/2007	Various	11,133.580	489,244			L
929740-10-8	WABTEC		09/19/2007	Various	63,320.000	2,433,660			L
931422-10-9	WALGREEN CO.		09/14/2007	WEEDEN & COMPANY	187,300.000	8,481,787			L
931142-10-3	WAL-MART STORES		09/14/2007	MORGAN STANLEY DEAN WITTER	338,400.000	14,679,048			L
254687-10-6	WALT DISNEY CO.		09/14/2007	FRANKEL, STUART, & CO., INC	357,800.000	12,043,906			L
934390-40-2	WARNACO GROUP INC		07/23/2007	CANTOR, FITZGERALD & CO.	12,100.000	486,147			L
94946T-10-6	WELLCARE HEALTH PLANS		08/03/2007	Various	117,120.000	12,424,716			L
94973V-10-7	WELLPOINT INC.		09/14/2007	JEFFERIES & COMPANY, INC.	115,800.000	9,171,951			L
95082P-10-5	WESCO INTERNATIONAL INC		09/19/2007	BANC OF AMERICA SECURITIES	34,000.000	1,521,092			L
959319-10-4	WESTERN REFINING INC		09/19/2007	BANC OF AMERICA SECURITIES	30,200.000	1,453,194			L
959802-10-9	WESTERN UNION CO		09/14/2007	Various	222,660.000	4,420,153			L
969457-10-0	WILLIAMS COS.		09/14/2007	BANK OF AMERICA SECURITIES LLC	108,100.000	3,548,339			L
982526-10-5	WRIGLEY (WM) JR.		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	36,300.000	2,263,098			L
929352-10-2	WUXI PHARMATECH		08/08/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	2,800.000	39,200			L
983134-10-7	WYNN RESORTS LTD		08/15/2007	Various	98,600.000	11,429,513			L
984121-10-3	XEROX CORP.		08/21/2007	MCMAHAN SECURITIES CO LP	25,000.000	410,040			L
98385X-10-6	XTO ENERGY INC.		09/14/2007	BANK OF AMERICA SECURITIES LLC	67,200.000	4,064,767			L
984332-10-6	YAHOO INC.		09/14/2007	Various	246,700.000	6,082,359			L
988498-10-1	YUM! BRANDS INC		09/14/2007	JEFFERIES & COMPANY, INC.	96,891.000	3,134,569			L
98956P-10-2	ZIMMER HOLDINGS		09/14/2007	JEFFERIES & COMPANY, INC.	43,100.000	3,581,304			L
989817-10-1	ZUMIEZ INC		09/06/2007	Various	31,614.000	1,497,449			L
067901-10-8	BARRICK GOLD CORP	I	09/25/2007	WARBURG DILLION READ LLC	146,000.000	5,748,064			L
73755L-10-7	POTASH CORP OF SASKATCHEWAN	T	09/21/2007	Various	242,865.000	22,218,103			L
760975-10-2	RESEARCH IN MOTION	T	09/18/2007	Various	187,429.000	26,256,284			L
G88473-15-5	3I GROUP PLC INTERIM 'B' ORD GBP0.01	D	07/02/2007	DISTRIBUTION	231,805.800	569,438			U
G1150G-11-1	ACCENTURE LTD	F	08/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	17,960.000	745,952			L
H01301-10-2	ALCON, INC	F	07/13/2007	BEAR STEARNS SECURITIES CORP.	23,400.000	3,372,953			L
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	09/20/2007	ALLIANCE BERNSTEIN	31,655.000	1,898,502			U
N07045-10-2	ASM INTERNATIONAL	F	08/03/2007	Various	9,450.000	264,024			L
W10020-11-8	ATLAS COPCO AB-A S HS	D	09/25/2007	ALLIANCE BERNSTEIN	26,179.000	447,168			U
G14896-10-7	BAE SYSTEMS ORD GBP0.025	D	09/17/2007	ALLIANCE BERNSTEIN	110,809.000	1,094,636			U
056752-10-8	BAIDU.COM ADR	F	09/06/2007	WARBURG DILLION READ LLC	56,771.000	12,467,309			L
G1104A-10-3	BHP BILLITON PLC ORD USD0.50	D	09/26/2007	ALLIANCE BERNSTEIN	127,187.000	3,893,610			U
F80343-10-0	CIE. DE SAINT-GOBAIN	D	08/13/2007	ALLIANCE BERNSTEIN	8,899.000	992,285			U
Q3018U-10-9	CSL LTD.	D	08/13/2007	ALLIANCE BERNSTEIN	13,739.000	1,046,336			L
G36535-13-9	FOSTER WHEELER LTD	F	07/12/2007	Various	70,500.000	8,414,835			L
J15708-15-9	FUJITSU LTD	D	09/21/2007	ALLIANCE BERNSTEIN	221,000.000	1,515,283			U
438090-20-1	HON HAI PRECISION GDR(REP 2 SHS TWD10)RE	F	09/03/2007	ALLIANCE BERNSTEIN	46,087.000	684,519			U
G5221U-10-8	KAZAKHMYS ORD GBP0.20	D	08/30/2007	ALLIANCE BERNSTEIN	4,400.000	109,672			L
J35759-12-5	KOMATSU LTD NPV	D	08/24/2007	ALLIANCE BERNSTEIN	67,900.000	2,036,730			U
J36060-11-9	KONICA MINOLTA HOL NPV	D	09/28/2007	ALLIANCE BERNSTEIN	38,000.000	630,259			U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	09/03/2007	ALLIANCE BERNSTEIN	169,400.000	2,265,275			L
F5485U-10-0	LAGARDERE	D	07/26/2007	ALLIANCE BERNSTEIN	15,500.000	1,288,647			U
Q5701N-10-2	MACQUARIE INFRASTRUCTURE GROUP	D	08/14/2007	ALLIANCE BERNSTEIN	9,491.000	26,259			L
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	07/27/2007	ALLIANCE BERNSTEIN	9,000.000	81,642			U
J44690-13-9	MITSUI & CO NPV	D	08/23/2007	ALLIANCE BERNSTEIN	7,000.000	143,493			U
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	F	09/19/2007	INVESTMENT TECHNOLOGY GROUP, INC.	59,200.000	1,515,709			L
J57160-12-9	NISSAN MOTOR	D	08/30/2007	ALLIANCE BERNSTEIN	39,700.000	372,550			U
G65422-10-0	NOBLE CORPORATION	F	07/26/2007	Various	102,700.000	10,541,517			L
654902-20-4	NOKIA CORPORATION	F	09/18/2007	Various	522,600.000	17,682,353			L
X61873-13-3	NOKIA OYJ EURO.06	D	09/13/2007	ALLIANCE BERNSTEIN	12,890.000	436,138			U
71654V-40-8	PETROL BRASILEIROS S.A. ADR	F	09/13/2007	ALLIANCE BERNSTEIN	26,300.000	1,665,920			L
H6212L-10-6	PETROPLUS HLDS AG .	D	08/24/2007	ALLIANCE BERNSTEIN	12,864.000	1,348,780			U
R7199U-10-0	RENEWABLE ENERGY NOK1	D	08/24/2007	ALLIANCE BERNSTEIN	6,186.000	226,809			U
G75754-10-4	RIO TINTO ORD GBP0.10	D	08/28/2007	ALLIANCE BERNSTEIN	29,245.000	1,964,038			L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	D	07/12/2007	ALLIANCE BERNSTEIN	17,596.000	740,589			U
G7690A-10-0	ROYAL DUTCH SHELL 'A'SHS EURO.07	D	09/12/2007	ALLIANCE BERNSTEIN	27,517.000	1,074,382			U
D69671-11-9	SIEMANS AG	D	08/13/2007	ALLIANCE BERNSTEIN	18,655.000	2,542,871			U
X21349-11-7	STORA ENSO OYJ NPV SER'R'	D	08/17/2007	ALLIANCE BERNSTEIN	115,900.000	1,990,558			U
D82781-10-1	SUEDZUCKER AG NPV	D	07/23/2007	ALLIANCE BERNSTEIN	24,900.000	541,907			U
J76896-10-9	SUMCO CORPORATION CMN STK	D	08/16/2007	ALLIANCE BERNSTEIN	30,000.000	1,435,244			U
874039-10-0	TAIWAN SEMICONDUCTOR MAUFACTURING-ADR	F	07/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	59,300.000	700,612			L
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	07/03/2007	MERGER	259,873.000	1,883,894			U
F90676-10-1	TECHNIP NPV	D	07/05/2007	ALLIANCE BERNSTEIN	10,001.000	833,735			U
E90183-18-2	TELEFONICA DE ESPANA	D	09/13/2007	ALLIANCE BERNSTEIN	83,091.000	2,179,060			U
F92124-10-0	TOTAL SA EUR 2.5	D	07/13/2007	ALLIANCE BERNSTEIN	8,730.000	737,260			U
G90078-10-9	TRANSOCEAN INC.	F	08/14/2007	Various	130,184.000	14,327,081			L
G9144P-10-5	TYCO ELECTRONICS LTD SHS	F	07/03/2007	DISTRIBUTION	101,933.250	2,396,795			L
G93882-13-5	VODAFONE GROUP ORD USD 0.11428571	D	07/02/2007	ALLIANCE BERNSTEIN	92,506.000	309,834			L
G95089-10-1	WEATHERFORD INTERNA	F	09/06/2007	WILLIAM ONEIL & CO., INC.	86,700.000	5,503,534			L
6899999. Common Stocks - Industrial and Miscellaneous						1,694,101,276	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		09/04/2007	DIRECT	8.950	9			L
7199999. Money Market Mutual Funds						9	XXX		XXX
7299997. Total - Common Stocks - Part 3						1,851,361,164	XXX		XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						1,851,361,164	XXX		XXX
7399999. Total - Preferred and Common Stocks						1,920,812,658	XXX	116,102	XXX
7499999 - Totals						5,428,842,102	XXX	18,551,598	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 37

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		09/01/2007	SCHEDULED REDEMPTION		298	298	311	318		(20)		(20)		298				19	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		09/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8				1	03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		09/01/2007	SCHEDULED REDEMPTION		184	184	191	192		(8)		(8)		184				12	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		09/01/2007	SCHEDULED REDEMPTION		221	221	236	235		(14)		(14)		221				14	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		09/01/2007	SCHEDULED REDEMPTION		310	310	325	325		(15)		(15)		310				20	04/15/2020	1
362205-TM-8	GOVT NATL MTG ASSOC I #297656		09/01/2007	SCHEDULED REDEMPTION		6,110	6,110	6,002	5,975		134		134		6,110				330	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		09/01/2007	SCHEDULED REDEMPTION		60	60	62	62		(1)		(1)		60				4	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		09/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		09/01/2007	SCHEDULED REDEMPTION		27	27	27	27						27				1	11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		09/01/2007	SCHEDULED REDEMPTION		3,820	3,820	3,755	3,763		57		57		3,820				207	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		09/01/2007	SCHEDULED REDEMPTION		50,377	50,377	49,596	49,417		960		960		50,377				2,817	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		09/01/2007	SCHEDULED REDEMPTION		143	143	150	149		(5)		(5)		143				8	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		09/01/2007	SCHEDULED REDEMPTION		157	157	159	159		(2)		(2)		157				8	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		09/01/2007	SCHEDULED REDEMPTION		7,825	7,825	8,066	8,080		(255)		(255)		7,825				422	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		09/01/2007	SCHEDULED REDEMPTION		13,515	13,515	13,935	13,874		(359)		(359)		13,515				750	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		09/01/2007	SCHEDULED REDEMPTION		15,785	15,785	15,834	15,827		(41)		(41)		15,785				798	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		09/01/2007	SCHEDULED REDEMPTION		322	322	331	330		(9)		(9)		322				18	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		09/01/2007	SCHEDULED REDEMPTION		2,381	2,381	2,262	2,240		142		142		2,381				112	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		09/01/2007	SCHEDULED REDEMPTION		35,907	35,907	35,950	35,946		(39)		(39)		35,907				1,730	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		09/01/2007	SCHEDULED REDEMPTION		75	75	76	76		(1)		(1)		75				4	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2007	SCHEDULED REDEMPTION		7,152	7,152	7,041	7,033		118		118		7,152				344	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		09/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16				1	05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		09/01/2007	SCHEDULED REDEMPTION		66	66	67	67		(1)		(1)		66				3	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		09/01/2007	SCHEDULED REDEMPTION		120	120	121	121		(1)		(1)		120				6	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		09/01/2007	SCHEDULED REDEMPTION		71,021	71,021	67,536	68,103		2,918		2,918		71,021				3,360	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		09/01/2007	SCHEDULED REDEMPTION		20,889	20,889	21,227	21,174		(284)		(284)		20,889				1,026	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		09/01/2007	SCHEDULED REDEMPTION		3,676	3,676	3,493	3,462		213		213		3,676				172	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		09/01/2007	SCHEDULED REDEMPTION		3,235	3,235	3,185	3,195		40		40		3,235				151	12/15/2023	1
36204J-NW-2	GOVT NATL MTG ASSOC I #371305		09/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					02/15/2024	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		09/01/2007	SCHEDULED REDEMPTION		18,178	18,178	18,761	18,686		(509)		(509)		18,178				921	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		09/01/2007	SCHEDULED REDEMPTION		10,760	10,760	11,113	11,140		(380)		(380)		10,760				603	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		09/01/2007	SCHEDULED REDEMPTION		373	373	384	385		(12)		(12)		373				20	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		09/01/2007	SCHEDULED REDEMPTION		27,420	27,420	26,058	26,185		1,236		1,236		27,420				1,321	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		09/01/2007	SCHEDULED REDEMPTION		2,863	2,863	2,819	2,815		48		48		2,863				134	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		09/01/2007	SCHEDULED REDEMPTION		8,624	8,624	8,801	8,832		(208)		(208)		8,624				514	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		09/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		09/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		09/01/2007	SCHEDULED REDEMPTION		400	400	408	407		(6)		(6)		400				18	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		09/01/2007	SCHEDULED REDEMPTION		4,356	4,356	4,257	4,266		90		90		4,356				189	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		09/01/2007	SCHEDULED REDEMPTION		2,509	2,509	2,550	2,546		(37)		(37)		2,509				127	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		09/01/2007	SCHEDULED REDEMPTION		6,488	6,488	6,595	6,586		(98)		(98)		6,488				339	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		09/01/2007	SCHEDULED REDEMPTION		3,027	3,027	3,077	3,070		(43)		(43)		3,027				155	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		09/01/2007	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				3	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		09/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7				1	11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		09/01/2007	SCHEDULED REDEMPTION		558	558	558	555		3		3		558				26	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		09/01/2007	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				3	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		09/01/2007	SCHEDULED REDEMPTION		100	100	105	104		(4)		(4)		100				6	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		09/01/2007	SCHEDULED REDEMPTION		20	20	20	20						20				1	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		09/01/2007	SCHEDULED REDEMPTION		17	17	17	17						17				1	07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		09/01/2007	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				3	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		09/01/2007	SCHEDULED REDEMPTION		376	376	388	388		(12)		(12)		376				20	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		09/01/2007	SCHEDULED REDEMPTION		2,716	2,716	2,784	2,777		(61)		(61)		2,716				142	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		09/01/2007	SCHEDULED REDEMPTION		134	134	137	137		(3)		(3)		134				7	04/15/2028	1
36206H-XB-9	GOVT NATL MTG ASSOC I #412074		09/01/2007	SCHEDULED REDEMPTION		9,586	9,586	9,924	9,920		(334)		(334)		9,586				537	10/15/2029	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		09/01/2007	SCHEDULED REDEMPTION		157	157	164	164		(7)		(7)		157				10	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		09/01/2007	SCHEDULED REDEMPTION		706	706	737	738		(32)		(32)		706				41	05/15/2026	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		09/01/2007	SCHEDULED REDEMPTION		2,438	2,438	2,547	2,547		(108)		(108)		2,438				146	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		09/01/2007	SCHEDULED REDEMPTION		36	36	37	36		(1)		(1)		36				2	07/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		09/01/2007	SCHEDULED REDEMPTION		2,243	2,243	2,243	2,231		12		12		2,243				109	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		09/01/2007	SCHEDULED REDEMPTION		147	147	150	149		(2)		(2)		147				7	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		09/01/2007	SCHEDULED REDEMPTION		304	304	317	316		(12)		(12)		304				18	03/15/2026	1
36206S-YF-5	GOVT NATL MTG ASSOC I #420210		08/01/2007	SCHEDULED REDEMPTION		9,738	9,738	10,171	10,102		(364)		(364)		9,738				517	06/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		09/01/2007	SCHEDULED REDEMPTION		556	556	580	584		(28)		(28)		556				32	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		09/01/2007	SCHEDULED REDEMPTION		565	565	565	562		3		3		565				27	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		09/01/2007	SCHEDULED REDEMPTION		359	359	375	373		(14)		(14)		359				21	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		09/01/2007	SCHEDULED REDEMPTION		124	124	130	129		(5)		(5)		124				7	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		09/01/2007	SCHEDULED REDEMPTION		1,227	1,227	1,282	1,288		(61)		(61)		1,227				69	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		09/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		09/01/2007	SCHEDULED REDEMPTION		191	191	191	190		1		1		191				9	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		09/01/2007	SCHEDULED REDEMPTION		188	188	196	197		(10)		(10)		188				11	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		09/01/2007	SCHEDULED REDEMPTION		4,370	4,370	4,564	4,579		(209)		(209)		4,370				262	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		09/01/2007	SCHEDULED REDEMPTION		124	124	126	126		(2)		(2)		124				6	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		09/01/2007	SCHEDULED REDEMPTION		12,636	12,636	12,588	12,588		48		48		12,636				595	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		09/01/2007	SCHEDULED REDEMPTION		5,503	5,503	5,748	5,761		(259)		(259)		5,503				330	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		09/01/2007	SCHEDULED REDEMPTION		5,206	5,206	5,296	5,292		(86)		(86)		5,206				244	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		09/01/2007	SCHEDULED REDEMPTION		452	452	472	470		(18)		(18)		452				26	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		09/01/2007	SCHEDULED REDEMPTION		177	177	185	185		(8)		(8)		177				10	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		09/01/2007	SCHEDULED REDEMPTION		451	451	471	472		(21)		(21)		451				26	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		09/01/2007	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				3	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		09/01/2007	SCHEDULED REDEMPTION		224	224	227	227		(4)		(4)		224				11	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		09/01/2007	SCHEDULED REDEMPTION		312	312	317	317		(6)		(6)		312				16	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		09/01/2007	SCHEDULED REDEMPTION		2,251	2,251	2,290	2,291		(39)		(39)		2,251				118	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		09/01/2007	SCHEDULED REDEMPTION		3,521	3,521	3,481	3,650		(129)		(129)		3,521				185	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		09/01/2007	SCHEDULED REDEMPTION		127	127	125	124		2		2		127				6	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		09/01/2007	SCHEDULED REDEMPTION		1,524	1,524	1,541	1,541		(17)		(17)		1,524				80	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		09/01/2007	SCHEDULED REDEMPTION		16	16	17	16						16				1	12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		09/01/2007	SCHEDULED REDEMPTION		229	229	239	242		(13)		(13)		229				13	07/15/2026	1
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327		09/01/2007	SCHEDULED REDEMPTION		150	150	157	157		(6)		(6)		150				8	09/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		09/01/2007	SCHEDULED REDEMPTION		271	271	276	276		(5)		(5)		271				14	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		09/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10				1	11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		09/01/2007	SCHEDULED REDEMPTION		301	301	315	317		(16)		(16)		301				17	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		09/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		09/01/2007	SCHEDULED REDEMPTION		175	175	178	179		(3)		(3)		175				9	01/15/2028	1
36208C-L8-8	GOVT NATL MTG ASSOC I #446851		09/01/2007	SCHEDULED REDEMPTION		148	148	150	149		(1)		(1)		148				8	11/15/2027	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		09/01/2007	SCHEDULED REDEMPTION		16	16	17	17						16				1	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		09/01/2007	SCHEDULED REDEMPTION		239	239	243	244		(4)		(4)		239				12	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		09/01/2007	SCHEDULED REDEMPTION		209	209	212	212		(4)		(4)		209				11	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2007	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				2	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		09/01/2007	SCHEDULED REDEMPTION		732	732	725	726		7		7		732				37	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		09/01/2007	SCHEDULED REDEMPTION		3,906	3,906	3,964	3,957		(50)		(50)		3,906				205	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		09/01/2007	SCHEDULED REDEMPTION		9,756	9,756	9,924	9,932		(175)		(175)		9,756				512	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		09/01/2007	SCHEDULED REDEMPTION		158	158	161	160		(3)		(3)		158				8	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		09/01/2007	SCHEDULED REDEMPTION		8,789	8,789	8,927	8,901		(112)		(112)		8,789				460	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		09/01/2007	SCHEDULED REDEMPTION		7,529	7,529	7,641	7,640		(111)		(111)		7,529				395	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		09/01/2007	SCHEDULED REDEMPTION		2,672	2,672	2,644	2,648		24		24		2,672				126	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		09/01/2007	SCHEDULED REDEMPTION		154	154	157	157		(3)		(3)		154				8	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		09/01/2007	SCHEDULED REDEMPTION		196	196	200	199		(3)		(3)		196				9	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		09/01/2007	SCHEDULED REDEMPTION		386	386	393	392		(6)		(6)		386				20	09/15/2027	1
36208P-6E-3	GOVT NATL MTG ASSOC I #457269		09/01/2007	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				3	12/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2007	SCHEDULED REDEMPTION		122	122	116	116		6		6		122				6	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		09/01/2007	SCHEDULED REDEMPTION		12,744	12,744	12,362	12,397		347		347		12,744				512	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		09/01/2007	SCHEDULED REDEMPTION		5,578	5,578	5,674	5,672		(94)		(94)		5,578				261	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		09/01/2007	SCHEDULED REDEMPTION		357	357	363	363		(5)		(5)		357				18	01/15/2028	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		09/01/2007	SCHEDULED REDEMPTION		3,708	3,708	3,790	3,776		(68)		(68)		3,708				176	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		09/01/2007	SCHEDULED REDEMPTION		67	67	67	66		1		1		67				3	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		09/01/2007	SCHEDULED REDEMPTION		622	622	633	633		(11)		(11)		622				33	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		09/01/2007	SCHEDULED REDEMPTION		2,250	2,250	2,163	2,148		102		102		2,250				114	12/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		09/01/2007	SCHEDULED REDEMPTION		468	468	478	478		(9)		(9)		468				24	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		09/01/2007	SCHEDULED REDEMPTION		530	530	541	540		(9)		(9)		530				27	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		09/01/2007	SCHEDULED REDEMPTION		139	139	141	141		(3)		(3)		139				7	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		09/01/2007	SCHEDULED REDEMPTION		349	349	355	355		(6)		(6)		349				18	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		09/01/2007	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				5	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		09/01/2007	SCHEDULED REDEMPTION		2,247	2,247	2,285	2,289		(42)		(42)		2,247				117	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		09/01/2007	SCHEDULED REDEMPTION		108	108	109	110		(2)		(2)		108				5	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2007	SCHEDULED REDEMPTION		1,634	1,634	1,662	1,662		(28)		(28)		1,634				85	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		09/01/2007	SCHEDULED REDEMPTION		1,286	1,286	1,308	1,309		(23)		(23)		1,286				61	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		09/01/2007	SCHEDULED REDEMPTION		9,418	9,418	9,602	9,581		(162)		(162)		9,418				480	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		09/01/2007	SCHEDULED REDEMPTION		344	344	350	350		(5)		(5)		344				17	01/15/2028	1
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546		09/01/2007	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	02/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		09/01/2007	SCHEDULED REDEMPTION		3,086	3,086	3,054	3,057		29		29		3,086				160	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		09/01/2007	SCHEDULED REDEMPTION		731	731	739	738		(8)		(8)		731				37	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		09/01/2007	SCHEDULED REDEMPTION		558	558	572	569		(11)		(11)		558				28	12/15/2027	1
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673		09/01/2007	SCHEDULED REDEMPTION		430	430	437	439		(9)		(9)		430				22	03/15/2028	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		09/01/2007	SCHEDULED REDEMPTION		276	276	280	280		(5)		(5)		276				14	04/15/2029	1
36209A-H6-0	GOVT NATL MTG ASSOC I #465653		09/01/2007	SCHEDULED REDEMPTION		102	102	103	103		(1)		(1)		102				5	02/15/2028	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		09/01/2007	SCHEDULED REDEMPTION		246	246	250	250		(4)		(4)		246				12	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		09/01/2007	SCHEDULED REDEMPTION		744	744	756	757		(13)		(13)		744				38	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		09/01/2007	SCHEDULED REDEMPTION		4,986	4,986	5,042	5,044		(58)		(58)		4,986				233	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		09/01/2007	SCHEDULED REDEMPTION		641	641	656	654		(13)		(13)		641				32	07/15/2028	1
36209D-VA-9	GOVT NATL MTG ASSOC I #468709		09/01/2007	SCHEDULED REDEMPTION		540	540	534	535		5		5		540				27	02/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		09/01/2007	SCHEDULED REDEMPTION		92	92	95	95		(2)		(2)		92				5	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		09/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		09/01/2007	SCHEDULED REDEMPTION		23	23	24	24						23				1	03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		09/01/2007	SCHEDULED REDEMPTION		136	136	135	135		2		2		136				6	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		09/01/2007	SCHEDULED REDEMPTION		241	241	238	248		(8)		(8)		241				12	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		09/01/2007	SCHEDULED REDEMPTION		155	155	157	158		(3)		(3)		155				8	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		09/01/2007	SCHEDULED REDEMPTION		85	85	86	86		(1)		(1)		85				4	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		09/01/2007	SCHEDULED REDEMPTION		26	26	26	26						26				1	04/15/2029	1
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411		09/01/2007	SCHEDULED REDEMPTION		636	636	651	650		(14)		(14)		636				32	06/15/2028	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		09/01/2007	SCHEDULED REDEMPTION		525	525	536	536		(11)		(11)		525				26	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		09/01/2007	SCHEDULED REDEMPTION		399	399	408	406		(7)		(7)		399				20	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		09/01/2007	SCHEDULED REDEMPTION		5,864	5,864	6,010	5,979		(115)		(115)		5,864				307	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		09/01/2007	SCHEDULED REDEMPTION		217	217	221	221		(5)		(5)		217				11	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		09/01/2007	SCHEDULED REDEMPTION		115	115	114	113		1		1		115				6	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		09/01/2007	SCHEDULED REDEMPTION		260	260	247	246		14		14		260				12	06/15/2028	1
36209Q-J6-3	GOVT NATL MTG ASSOC I #478285		09/01/2007	SCHEDULED REDEMPTION		91	91	93	93		(2)		(2)		91				5	04/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		09/01/2007	SCHEDULED REDEMPTION		159	159	157	157		2		2		159				8	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		09/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12				1	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		09/01/2007	SCHEDULED REDEMPTION		130	130	133	133		(3)		(3)		130				7	12/15/2030	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		09/01/2007	SCHEDULED REDEMPTION		658	658	648	650		8		8		658				33	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		09/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10				1	09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		09/01/2007	SCHEDULED REDEMPTION		24	24	25	25						24				1	05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		09/01/2007	SCHEDULED REDEMPTION		4,524	4,524	4,524	4,503		21		21		4,524				220	09/15/2028	1
36210A-5N-3	GOVT NATL MTG ASSOC I #486953		09/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15				1	02/15/2029	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		09/01/2007	SCHEDULED REDEMPTION		426	426	420	421		5		5		426				20	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		09/01/2007	SCHEDULED REDEMPTION		4,623	4,623	4,561	4,564		59		59		4,623				201	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		09/01/2007	SCHEDULED REDEMPTION		18,162	18,162	16,731	17,375		787		787		18,162				741	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		09/01/2007	SCHEDULED REDEMPTION		13,833	13,833	12,744	13,221		612		612		13,833				563	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		09/01/2007	SCHEDULED REDEMPTION		167	167	173	175		(7)		(7)		167				9	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		09/01/2007	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				3	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		09/01/2007	SCHEDULED REDEMPTION		2,320	2,320	2,138	2,210		110		110		2,320				92	04/15/2014	1
36210H-RF-1	GOVT NATL MTG ASSOC I #492886		09/01/2007	SCHEDULED REDEMPTION		1,095	1,095	1,045	1,044		51		51		1,095				51	11/15/2028	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		09/01/2007	SCHEDULED REDEMPTION		24,121	24,121	22,222	23,009		1,112		1,112		24,121				991	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		09/01/2007	SCHEDULED REDEMPTION		13,152	13,152	12,117	12,505		647		647		13,152				536	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		09/01/2007	SCHEDULED REDEMPTION		7,958	7,958	7,331	7,564		394		394		7,958				318	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		09/01/2007	SCHEDULED REDEMPTION		68	68	71	71		(3)		(3)		68				4	08/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		09/01/2007	SCHEDULED REDEMPTION		6,012	6,012	5,539	5,703		309		309		6,012				239	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		09/01/2007	SCHEDULED REDEMPTION		81	81	82	82		(1)		(1)		81				4	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		09/01/2007	SCHEDULED REDEMPTION		7,380	7,380	7,532	7,536		(156)		(156)		7,380				388	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		09/01/2007	SCHEDULED REDEMPTION		49	49	49	49						49				2	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		09/01/2007	SCHEDULED REDEMPTION		151	151	154	155		(4)		(4)		151				8	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		09/01/2007	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				2	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		09/01/2007	SCHEDULED REDEMPTION		5,363	5,363	4,941	5,106		257		257		5,363				213	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		09/01/2007	SCHEDULED REDEMPTION		35,017	35,017	32,260	33,408		1,609		1,609		35,017				1,430	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		09/01/2007	SCHEDULED REDEMPTION		10,042	10,042	9,251	9,583		459		459		10,042				408	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		09/01/2007	SCHEDULED REDEMPTION		4,730	4,730	4,357	4,513		217		217		4,730				193	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		09/01/2007	SCHEDULED REDEMPTION		1,152	1,152	1,097	1,102		49		49		1,152				54	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		09/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14				1	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		09/01/2007	SCHEDULED REDEMPTION		411	411	379	392		19		19		411				17	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		09/01/2007	SCHEDULED REDEMPTION		94	94	97	98		(4)		(4)		94				5	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		09/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		09/01/2007	SCHEDULED REDEMPTION		2,231	2,231	2,257	2,256		(25)		(25)		2,231				117	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		09/01/2007	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				3	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		09/01/2007	SCHEDULED REDEMPTION		168	168	175	173		(5)		(5)		168				10	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		09/01/2007	SCHEDULED REDEMPTION		54,538	54,538	50,243	52,022		2,516		2,516		54,538				2,229	04/15/2014	1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935		09/01/2007	SCHEDULED REDEMPTION		2,914	2,914	2,685	2,775		139		139		2,914				116	05/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		09/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12				1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		09/01/2007	SCHEDULED REDEMPTION		18,229	18,229	16,793	17,395		834		834		18,229				724	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		09/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8				1	12/15/2029	1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079		09/01/2007	SCHEDULED REDEMPTION		5,033	5,033	4,637	4,812		221		221		5,033				200	07/15/2014	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		09/01/2007	SCHEDULED REDEMPTION		96	96	98	98		(2)		(2)		96				5	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		09/01/2007	SCHEDULED REDEMPTION		6,297	6,297	5,801	6,037		260		260		6,297				251	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		09/01/2007	SCHEDULED REDEMPTION		160	160	163	163		(3)		(3)		160				9	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2007	SCHEDULED REDEMPTION		44	44	44	44						44				2	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		09/01/2007	SCHEDULED REDEMPTION		87	87	90	90		(3)		(3)		87				5	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		09/01/2007	SCHEDULED REDEMPTION		112	112	116	117		(5)		(5)		112				6	07/15/2029	1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337		09/01/2007	SCHEDULED REDEMPTION		3,070	3,070	3,178	3,172		(102)		(102)		3,070				171	07/15/2029	1
36211L-XW-7	GOVT NATL MTG ASSOC I #516493		09/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					02/15/2030	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		09/01/2007	SCHEDULED REDEMPTION		1,533	1,533	1,597	1,588		(54)		(54)		1,533				79	09/15/2029	1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025		09/01/2007	SCHEDULED REDEMPTION		58	58	60	60		(2)		(2)		58				3	11/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		09/01/2007	SCHEDULED REDEMPTION		33	33	33	33						33				2	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		09/01/2007	SCHEDULED REDEMPTION		297	297	308	311		(14)		(14)		297				16	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		09/01/2007	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		09/01/2007	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		09/01/2007	SCHEDULED REDEMPTION		142	142	147	148		(7)		(7)		142				8	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		09/01/2007	SCHEDULED REDEMPTION		91	91	96	96		(5)		(5)		91				5	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		09/01/2007	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	02/15/2030	1
36212G-MA-7	GOVT NATL MTG ASSOC I #533253		09/01/2007	SCHEDULED REDEMPTION		65	65	68	70		(4)		(4)		65				4	07/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		09/01/2007	SCHEDULED REDEMPTION		95	95	98	97		(2)		(2)		95				5	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		09/01/2007	SCHEDULED REDEMPTION		138	138	144	143		(5)		(5)		138				8	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		09/01/2007	SCHEDULED REDEMPTION		203	203	208	207		(4)		(4)		203				10	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		09/01/2007	SCHEDULED REDEMPTION		119	119	121	121		(2)		(2)		119				6	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		09/01/2007	SCHEDULED REDEMPTION		54	54	56	56		(1)		(1)		54				3	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		09/01/2007	SCHEDULED REDEMPTION		102	102	104	103		(2)		(2)		102				5	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		09/01/2007	SCHEDULED REDEMPTION		400	400	408	408		(8)		(8)		400				20	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		09/01/2007	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	03/15/2031	1
36213B-N2-4	GOVT NATL MTG ASSOC I #549509		09/01/2007	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	02/15/2031	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		09/01/2007	SCHEDULED REDEMPTION		163,557	163,557	167,058	166,281		(2,724)		(2,724)		163,557				6,001	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		09/01/2007	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				3	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		09/01/2007	SCHEDULED REDEMPTION		61	61	63	63		(2)		(2)		61				3	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		09/01/2007	SCHEDULED REDEMPTION		86	86	88	87		(2)		(2)		86				4	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		09/01/2007	SCHEDULED REDEMPTION		310	310	320	318		(8)		(8)		310				16	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		09/01/2007	SCHEDULED REDEMPTION		73	73	71	71		2		2		73				3	06/15/2031	1
36213T-RX-3	GOVT NATL MTG ASSOC I #564002		09/01/2007	SCHEDULED REDEMPTION		156	156	159	159		(3)		(3)		156				8	07/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		09/01/2007	SCHEDULED REDEMPTION		7,873	7,873	8,092	8,062		(189)		(189)		7,873				411	11/15/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36213W-N9-3	GOVT NATL MTG ASSOC I #566616		05/14/2007	DEUTSCHE BANK SECURITIES		137	141	138							138		(1)	(1)	(5,020)	05/01/2037	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		09/01/2007	SCHEDULED REDEMPTION		63	63	64	63		(1)		(1)		63				3	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		09/01/2007	SCHEDULED REDEMPTION		243,542	243,542	250,543	249,195		(5,654)		(5,654)		243,542				12,307	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		09/01/2007	SCHEDULED REDEMPTION		641	641	673	668		(27)		(27)		641				30	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		09/01/2007	SCHEDULED REDEMPTION		180	180	179	179		1		1		180				7	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		09/01/2007	SCHEDULED REDEMPTION		153	153	158	157		(4)		(4)		153				8	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		09/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		09/01/2007	SCHEDULED REDEMPTION		411	411	409	409		1		1		411				16	12/15/2032	1
36201S-YT-0	GOVT NATL MTG ASSOC I #592122		09/01/2007	SCHEDULED REDEMPTION		7,873	7,873	8,262	8,144		(270)		(270)		7,873				384	10/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		09/01/2007	SCHEDULED REDEMPTION		78	78	82	81		(3)		(3)		78				4	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		09/01/2007	SCHEDULED REDEMPTION		1,100	1,100	1,096	1,097		4		4		1,100				44	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		09/01/2007	SCHEDULED REDEMPTION		316	316	315	315		1		1		316				13	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		09/01/2007	SCHEDULED REDEMPTION		1,172	1,172	1,168	1,168		4		4		1,172				45	02/15/2033	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		09/01/2007	SCHEDULED REDEMPTION		587	587	585	585		2		2		587				24	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		09/01/2007	SCHEDULED REDEMPTION		871	871	917	900		(29)		(29)		871				38	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		09/01/2007	SCHEDULED REDEMPTION		747	747	744	744		3		3		747				29	03/15/2033	1
36200M-M7-5	GOVT NATL MTG ASSOC I #604382		09/01/2007	SCHEDULED REDEMPTION		19,170	19,170	19,098	19,101		70		70		19,170				754	06/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		09/01/2007	SCHEDULED REDEMPTION		253,876	253,876	263,019	260,731		(6,855)		(6,855)		253,876				10,587	08/15/2034	1
36200N-Q2-0	GOVT NATL MTG ASSOC I #605373		09/01/2007	SCHEDULED REDEMPTION		10,000	10,000	9,964	9,965		35		35		10,000				375	09/15/2034	1
36201X-Z9-2	GOVT NATL MTG ASSOC I #606568		05/14/2007	DEUTSCHE BANK SECURITIES		151	156	152							152		(1)	(1)	(5,555)	05/01/2037	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		09/01/2007	SCHEDULED REDEMPTION		1,526	1,526	1,520	1,520		6		6		1,526				57	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		09/01/2007	SCHEDULED REDEMPTION		646	646	644	644		2		2		646				26	04/15/2033	1
36202X-5W-3	GOVT NATL MTG ASSOC I #612961		09/01/2007	SCHEDULED REDEMPTION		46,613	46,613	46,423	46,447		166		166		46,613				1,864	07/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		09/01/2007	SCHEDULED REDEMPTION		445,898	445,898	451,890	451,126		(5,228)		(5,228)		445,898				17,725	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		09/01/2007	SCHEDULED REDEMPTION		49,634	49,634	51,317	51,391		(1,756)		(1,756)		49,634				2,150	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		09/01/2007	SCHEDULED REDEMPTION		7,113	7,113	7,332	7,290		(178)		(178)		7,113				318	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		09/01/2007	SCHEDULED REDEMPTION		2,147	2,147	2,213	2,200		(54)		(54)		2,147				93	08/15/2033	1
36290U-AP-1	GOVT NATL MTG ASSOC I #617514		05/14/2007	DEUTSCHE BANK SECURITIES		1,261	1,300	1,272							1,272		(11)	(11)	(46,221)	05/15/2037	1
36290V-L2-8	GOVT NATL MTG ASSOC I #618745		09/01/2007	SCHEDULED REDEMPTION		7,386	7,386	7,397			(10)		(10)		7,386				255	12/15/2036	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		09/01/2007	SCHEDULED REDEMPTION		2,612	2,612	2,603	2,603		9		9		2,612				105	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		09/01/2007	SCHEDULED REDEMPTION		1,837	1,837	1,894	1,883		(46)		(46)		1,837				80	08/15/2033	1
36290Y-EM-6	GOVT NATL MTG ASSOC I #621240		05/14/2007	DEUTSCHE BANK SECURITIES		495	510	499							499		(4)	(4)	(18,151)	05/15/2037	1
36290Y-EN-4	GOVT NATL MTG ASSOC I #621241		05/14/2007	DEUTSCHE BANK SECURITIES		189	195	191							191		(2)	(2)	(6,944)	05/15/2037	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		09/01/2007	SCHEDULED REDEMPTION		99,742	99,742	103,358	102,495		(2,753)		(2,753)		99,742				4,299	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		09/01/2007	SCHEDULED REDEMPTION		1,389	1,389	1,384	1,384		5		5		1,389				57	04/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		09/01/2007	SCHEDULED REDEMPTION		52	52	51	51		1		1		52				2	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		09/01/2007	SCHEDULED REDEMPTION		784	784	781	782		3		3		784				32	01/15/2035	1
36291X-SD-2	GOVT NATL MTG ASSOC I #641416		09/01/2007	SCHEDULED REDEMPTION		17,404	17,404	17,340	17,342		61		61		17,404				717	04/15/2035	1
36292F-Q8-3	GOVT NATL MTG ASSOC I #647679		05/14/2007	DEUTSCHE BANK SECURITIES		31	32	31							31				(1,140)	05/15/2037	1
36292H-QK-2	GOVT NATL MTG ASSOC I #649458		09/01/2007	SCHEDULED REDEMPTION		7,256	7,256	7,231	7,231		25		25		7,256				288	09/15/2035	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		09/01/2007	SCHEDULED REDEMPTION		14,142	14,142	14,385			(243)		(243)		14,142				478	09/15/2036	1
36294W-RD-2	GOVT NATL MTG ASSOC I #662084		05/14/2007	DEUTSCHE BANK SECURITIES		31	32	31							31				(1,148)	01/15/2037	1
36294Y-RN-6	GOVT NATL MTG ASSOC I #663893		05/14/2007	DEUTSCHE BANK SECURITIES		265	273	267							267		(2)	(2)	(9,712)	03/15/2037	1
36295B-CV-3	GOVT NATL MTG ASSOC I #665284		05/14/2007	DEUTSCHE BANK SECURITIES		8	8	8							8				(286)	05/15/2037	1
36295D-QK-8	GOVT NATL MTG ASSOC I #667458		05/14/2007	DEUTSCHE BANK SECURITIES		7	7	7							7				(249)	05/15/2037	1
36295D-Q3-6	GOVT NATL MTG ASSOC I #667474		05/14/2007	DEUTSCHE BANK SECURITIES		228	235	230							230		(2)	(2)	(8,344)	05/15/2037	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		09/01/2007	SCHEDULED REDEMPTION		4,648	4,648	4,881	4,837		(189)		(189)		4,648				268	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		09/01/2007	SCHEDULED REDEMPTION		80,600	80,600	84,952	84,420		(3,820)		(3,820)		80,600				5,266	11/15/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		09/01/2007	SCHEDULED REDEMPTION		22,074	22,074	23,145	23,161		(1,087)		(1,087)		22,074				1,389	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		09/01/2007	SCHEDULED REDEMPTION		519	519	540	539		(20)		(20)		519				30	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		09/01/2007	SCHEDULED REDEMPTION		6,568	6,568	6,896	6,845		(277)		(277)		6,568				385	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		09/01/2007	SCHEDULED REDEMPTION		112	112	113	113		(1)		(1)		112				6	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		09/01/2007	SCHEDULED REDEMPTION		4,144	4,144	3,983	3,995		149		149		4,144				211	06/15/2027	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		09/01/2007	SCHEDULED REDEMPTION		102,702	102,702	106,425	103,600		(897)		(897)		102,702				6,676	10/15/2009	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		09/01/2007	SCHEDULED REDEMPTION		5,097	5,097	5,211	5,197		(100)		(100)		5,097				254	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		09/01/2007	SCHEDULED REDEMPTION		4,561	4,561	4,654	4,646		(86)		(86)		4,561				230	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		09/01/2007	SCHEDULED REDEMPTION		2,899	2,899	2,949	2,951		(52)		(52)		2,899				149	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		09/01/2007	SCHEDULED REDEMPTION		1,450	1,450	1,466	1,467		(17)		(17)		1,450				74	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		09/01/2007	SCHEDULED REDEMPTION		240	240	250	246		(6)		(6)		240				14	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		09/01/2007	SCHEDULED REDEMPTION		1,158	1,158	1,154	1,154		4		4		1,158				46	07/15/2033	1
36241K-K3-1	GOVT NATL MTG ASSOC I #782114		09/01/2007	SCHEDULED REDEMPTION		29,560	29,560	28,918			642		642		29,560				944	09/15/2036	1
690353-MR-5	OVERSEAS PRIVATE INVESTMENT CORP 2014		07/15/2007	Various		9,350,000	9,350,000	9,350,000	9,350,000						9,350,000				345,869	04/15/2014	1
912828-BM-1	US TREASURY N/B		06/14/2007	BANK OF AMERICA					15,913				15,913							10/15/2008	1Z
912828-FX-3	US TREASURY N/B		09/25/2007	GREENWICH CAPITAL MARKETS, INC.		29,561,578	29,200,000	29,444,094			(10,468)		(10,468)		29,433,626		127,952	127,952	491,758	11/15/2009	1
912828-GS-3	US TREASURY N/B		07/20/2007	Various		144,853,520	150,000,000	141,771,480			76,318		76,318		141,837,719		3,015,801	3,015,801	1,265,625	05/15/2017	1
912828-GV-6	US TREASURY N/B		08/07/2007	CHASE SECURITIES		59,809,120	59,500,000	59,825,394			(3,122)		(3,122)		59,822,272		(13,151)	(13,151)	307,403	06/30/2009	1
912828-GZ-7	US TREASURY N/B		08/15/2007	Various		100,606,799	100,000,000	100,234,380			(615)		(615)		100,233,765		373,034	373,034	192,666	07/31/2012	1Z
0399999. Bonds - U.S. Governments						346,625,633	350,494,703	343,091,887	11,761,184		57,955		57,955		343,122,022		3,503,611	3,503,611	2,612,235	XXX	XXX
P0R829-AQ-8	ARGENTINA NOBAC	D	07/30/2007	SALOMON SMITH BARNEY		1,479,555	1,506,211	1,514,852			(76)		(76)		1,514,777	19,054	(54,276)	(35,222)	23,945	03/05/2008	1FE
105756-BJ-8	FED REPUBLIC OF BRAZIL	D	09/20/2007	JEFFERIES & COMPANY, INC.		5,510,517	4,624,872	5,392,600			(6,125)		(6,125)		5,386,475	155,515	(31,473)	124,042	125,791	01/05/2016	3FE
105756-BN-9	REPUBLIC OF BRAZIL	D	09/20/2007	MERRILL LYNCH CAPITAL MARKETS		1,110,519	992,361	1,003,088			(16)		(16)		1,003,072	73,609	33,839	107,448	22,747	01/10/2028	3FE
D20659-BK-9	BUNDESREPUB. DEUTSCHLAND	D	08/24/2007	SALOMON SMITH BARNEY		5,448,184	5,391,840	5,352,210			81		81		5,352,291	59,719	36,174	95,893	60,846	07/04/2017	1FE
X93790-PR-5	HUNGARY GOVERNMENT BOND	D	09/19/2007	SALOMON SMITH BARNEY		11,298,392	10,647,496	10,791,780			(2,415)		(2,415)		10,789,364	444,342	64,685	509,028	228,383	06/12/2012	1FE
J26160-VV-0	JAPAN-33 (15 YEAR ISSUE)	D	08/16/2007	SALOMON SMITH BARNEY		5,485,609	5,398,444	5,030,810			3,413		3,413		5,034,223	445,699	5,687	451,386	16,720	03/20/2020	1FE
P9767G-UU-3	MEXICAN FIXED RATE BONDS	D	08/31/2007	SALOMON SMITH BARNEY		11,773,699	11,478,465	12,166,634			(11,508)		(11,508)		12,155,126	(329,016)	(52,410)	(381,426)	180,191	12/20/2012	2FE
P9767G-WC-1	MEXICAN FIXED RATE BONDS	D	09/27/2007	SALOMON SMITH BARNEY		5,183,615	4,936,056	5,075,925			(1,684)		(1,684)		5,074,241	109,419	(45)	109,374	119,759	12/24/2009	2FE
06742T-AA-6	NEW ZEALAND GOVERNMENT	D	09/13/2007	TORONTO DOMINION SECURITIES (USA) INC.		5,088,324	4,943,730	4,915,045			706		706		4,915,751	141,902	30,671	172,573	61,922	07/15/2009	1FE
S69124-CF-0	REPUBLIC OF SOUTH AFRICA	D	09/13/2007	SALOMON SMITH BARNEY		17,523,776	15,927,987	17,478,571			(29,078)		(29,078)		17,449,493	71,131	3,152	74,283	538,435	08/31/2010	1FE
W9478G-KJ-1	SWEDISH GOVERNMENT	D	09/13/2007	SALOMON SMITH BARNEY		15,162,042	14,239,226	14,749,690			(4,274)		(4,274)		14,745,416	407,949	8,678	416,627	384,107	03/15/2011	1FE
G92450-YY-8	TSY 4 2016	D	07/30/2007	SALOMON SMITH BARNEY		9,284,719	10,065,000	8,967,915			5,494		5,494		8,973,409	51,616	259,695	311,311	162,847	09/07/2016	1FE
G92450-NU-8	TSY 5 2014	D	08/28/2007	SALOMON SMITH BARNEY		9,996,712	9,970,000	9,622,047			7,460		7,460		9,629,507	113,487	253,718	367,205	(9,594)	09/07/2014	1FE
1099999. Bonds - All Other Governments						104,345,663	100,121,687	102,061,166			(38,022)		(38,022)		102,023,144	1,764,425	558,094	2,322,519	1,916,098	XXX	XXX
258489-TS-2	DOTHAN AL G O WARRANTS 2005		09/24/2007	PRAGER MCCARTHY & SEALY		308,107	300,000	321,927	311,551		(2,784)		(2,784)		308,767		(660)	(660)	19,986	09/01/2009	1FE
258489-UB-7	DOTHAN AL G O WARRANTS 2005		08/28/2007	PRAGER MCCARTHY & SEALY		1,051,836	1,000,000	1,044,550	1,042,803		(2,741)		(2,741)		1,040,062		11,774	11,774	49,944	09/01/2018	1FE
556583-NU-2	MADISON AL WARRANTS 2006 A		08/29/2007	PRAGER MCCARTHY & SEALY		523,975	530,000	536,811	536,771		(361)		(361)		536,409		(12,434)	(12,434)	17,493	12/01/2023	1FE
556583-NV-0	MADISON AL WARRANTS 2006 A		08/13/2007	PRAGER MCCARTHY & SEALY		199,240	200,000	202,246	202,233		(114)		(114)		202,118		(2,878)	(2,878)	6,375	12/01/2024	1FE
556583-NY-4	MADISON AL WARRANTS 2006 A		08/21/2007	PRAGER MCCARTHY & SEALY		531,449	550,000	553,960	553,937		(209)		(209)		553,728		(22,280)	(22,280)	18,081	12/01/2027	1FE
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF		09/21/2007	PRAGER MCCARTHY & SEALY		211,802	200,000	211,440	211,087		(745)		(745)		210,342		1,460	1,460	11,139	02/15/2022	1FE
627338-EQ-5	MUSCLE SHOALS AL REF WTS SER 1978		08/01/2007	MATURED		1,020,000	1,020,000	1,032,648	1,020,000						1,020,000				64,260	08/01/2007	1
821534-FP-4	SHELBY CNTY AL BRD ED CAP OUTLAY 98A		08/21/2007	BAIRD (ROBERT W.) & CO. INC.		2,031,900	2,000,000	2,010,720	2,006,170		(1,223)		(1,223)		2,004,947		26,953	26,953	102,133	02/01/2017	1FE
821534-FQ-2	SHELBY CNTY AL BRD ED CAP OUTLAY 98A		08/28/2007	PRAGER MCCARTHY & SEALY		253,583	250,000	250,353	250,203		(41)		(41)		250,162		3,421	3,421	13,000	02/01/2018	1FE
033161-SL-5	ANCHORAGE AK G O SCH 2006 C		09/11/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		969,858	900,000	947,313	945,800		(2,791)		(2,791)		943,009		26,849	26,849	49,250	07/01/2021	1FE
04057P-DP-0	ARIZONA SCH FACS BRD COP 2004 C		08/17/2007	Various		310,953	300,000	317,727	313,695		(847)		(847)		312,849		(1,896)	(1,896)	12,574	09/01/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
04057P-DQ-8	ARIZONA SCH FACS BRD COP 2004 C		09/07/2007	Various		3,064,761	2,940,000	3,094,321	3,059,478		(8,696)		(8,696)		3,050,782		13,978	13,978	136,924	09/01/2017	1FE
040588-TA-3	ARIZONA ST COP 2001 A REF		09/25/2007	PRAGER MCCARTHY & SEALY		875,066	835,000	887,522	861,396		(3,344)		(3,344)		858,052		17,014	17,014	54,636	03/01/2011	1FE
040588-UG-8	ARIZONA ST COP 2002 A		07/12/2007	PRAGER MCCARTHY & SEALY		501,125	480,000	518,050	497,400		(2,665)		(2,665)		494,735		6,390	6,390	18,712	05/01/2010	1FE
040588-UH-6	ARIZONA ST COP 2002 A		08/02/2007	Various		2,751,458	2,605,000	2,814,442	2,715,849		(12,686)		(12,686)		2,703,163		48,295	48,295	101,139	05/01/2011	1FE
040588-UJ-2	ARIZONA ST COP 2002 A		08/27/2007	PRAGER MCCARTHY & SEALY		107,390	100,000	107,994	104,693		(525)		(525)		104,168		3,222	3,222	4,568	05/01/2012	1FE
040660-HQ-8	ARIZONA STATE UNIV COP RESEARCH 2005		09/20/2007	PRAGER MCCARTHY & SEALY		105,644	100,000	106,353	105,337		(408)		(408)		104,929		715	715	5,333	09/01/2022	1FE
567031-RJ-0	MARICOPA CNTY AZ ESD 06 WASHINGTON 04		08/29/2007	PRAGER MCCARTHY & SEALY		268,335	250,000	275,895	270,854		(1,083)		(1,083)		269,771		(1,436)	(1,436)	14,583	07/01/2017	1FE
567505-KE-1	MARICOPA CNTY AZ UHSD 210 PHOENIX 06C		09/06/2007	PRAGER MCCARTHY & SEALY		102,538	100,000	100,392	100,377		(22)		(22)		100,355		2,183	2,183	5,528	07/01/2023	1FE
567235-FD-3	MARICOPA CNTY AZ USD 44 AVONDALE 06		07/20/2007	PRAGER MCCARTHY & SEALY		102,871	100,000	103,787	103,710		(182)		(182)		103,528		(657)	(657)	3,879	07/01/2022	1FE
567235-FE-1	MARICOPA CNTY AZ USD 44 AVONDALE 06		08/21/2007	PRAGER MCCARTHY & SEALY		101,240	100,000	103,545	103,473		(195)		(195)		103,278		(2,038)	(2,038)	4,262	07/01/2023	1FE
567313-AE-1	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		09/20/2007	PRAGER MCCARTHY & SEALY		469,474	450,000	473,553	465,754		(1,319)		(1,319)		464,434		5,039	5,039	26,178	07/01/2019	1FE
567313-AF-8	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		09/07/2007	Various		924,800	900,000	939,411	928,376		(1,827)		(1,827)		926,549		(1,750)	(1,750)	45,343	07/01/2020	1FE
639149-FT-5	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		08/27/2007	PRAGER MCCARTHY & SEALY		246,450	250,000	252,233	252,102		(121)		(121)		251,982		(5,532)	(5,532)	15,906	07/01/2022	1FE
639149-FU-2	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		09/10/2007	Various		353,022	350,000	352,265	352,133		(126)		(126)		352,006		1,016	1,016	14,725	07/01/2023	1FE
718814-UJ-3	PHOENIX AZ G O VAR PURP 2004		09/07/2007	PRAGER MCCARTHY & SEALY		101,087	100,000	101,306	100,536		(43)		(43)		100,493		594	594	5,388	07/01/2022	1FE
718814-VB-9	PHOENIX AZ G O VAR PURP 2004 REF		09/06/2007	PRAGER MCCARTHY & SEALY		204,901	200,000	200,750	200,584		(43)		(43)		200,542		4,359	4,359	10,250	07/01/2018	1FE
71883V-DS-0	PHOENIX AZ INDL DEV CAPITOL MALL 05		09/07/2007	PRAGER MCCARTHY & SEALY		108,587	100,000	106,498	105,853		(394)		(394)		105,459		3,128	3,128	7,458	09/15/2017	1FE
721799-TN-4	PIMA CNTY AZ USD NO 1 TUCSON 1997 REF		08/28/2007	Various		587,384	570,000	618,712	597,098		(6,943)		(6,943)		590,155		(2,771)	(2,771)	35,535	07/01/2009	1FE
76716N-AQ-7	RIO NUEVO AZ MULTI PURP TUSCON CONV COP		07/31/2007	CRONIN & COMANY		104,528	100,000	102,821	101,525		(182)		(182)		101,342		3,186	3,186	5,444	07/01/2011	1FE
04108K-RU-4	ARKANSAS DEV FIN CORRECTIONS 05B		09/04/2007	PRAGER MCCARTHY & SEALY		106,398	100,000	106,495	105,924		(385)		(385)		105,539		859	859	4,250	11/01/2018	1FE
041039-S4-1	ARKANSAS ST FED HWY GRANT ANTIC GO 00A		09/14/2007	PRAGER MCCARTHY & SEALY		207,280	200,000	217,750	206,102		(1,622)		(1,622)		204,480		2,800	2,800	12,436	08/01/2010	1FE
041039-Z7-6	ARKANSAS ST FED HWY GRANT ANTIC GO 01A		08/28/2007	RAYMOND JAMES & ASSOCIATES, INC.		4,258,296	4,080,000	4,335,775	4,193,771		(19,850)		(19,850)		4,173,921		84,375	84,375	232,050	08/01/2011	1FE
041042-KM-3	ARKANSAS ST HIGHER ED G O 2007B		08/28/2007	BERGHOFF & CO		1,720,530	1,750,000	1,724,538			128		128		1,724,666		(4,136)	(4,136)	23,188	06/01/2023	1FE
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B		08/17/2007	PRAGER MCCARTHY & SEALY		98,116	100,000	100,802			(17)		(17)		100,785		(2,669)	(2,669)	1,213	06/01/2026	1FE
537428-ZC-1	LITTLE ROCK AR SCH DIST 2006		09/05/2007	PRAGER MCCARTHY & SEALY		196,502	200,000	198,914	198,917		30		30		198,947		(2,445)	(2,445)	6,745	02/01/2024	1FE
537428-ZE-7	LITTLE ROCK AR SCH DIST 2006		08/09/2007	PRAGER MCCARTHY & SEALY		1,078,612	1,100,000	1,086,580	1,086,612		252		252		1,086,864		(8,252)	(8,252)	54,141	02/01/2026	1FE
537428-ZF-4	LITTLE ROCK AR SCH DIST 2006		09/05/2007	Various		1,065,923	1,100,000	1,100,440	1,100,435		(50)		(50)		1,100,385		(34,462)	(34,462)	35,988	02/01/2027	1FE
537428-ZK-3	LITTLE ROCK AR SCH DIST 2006		08/14/2007	APEX PRYOR SECURITITES		2,557,041	2,665,000	2,670,916	2,670,891		(658)		(658)		2,670,233		(113,192)	(113,192)	85,280	02/01/2031	1FE
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C		09/05/2007	PRAGER MCCARTHY & SEALY		313,104	300,000	310,872	305,194		(815)		(815)		304,380		8,724	8,724	16,625	02/01/2011	1FE
660631-SF-0	NORTH LITTLE ROCK AR SD NO 1 06 REF		08/23/2007	APEX PRYOR SECURITITES		1,060,661	1,095,000	1,075,914	1,076,212		317		317		1,076,529		(15,868)	(15,868)	37,561	06/01/2029	1FE
660631-SG-8	NORTH LITTLE ROCK AR SD NO 1 06 REF		08/20/2007	STEPHENS, INC.		1,108,200	1,145,000	1,122,959	1,123,279		333		333		1,123,612		(15,412)	(15,412)	38,540	06/01/2030	1FE
722460-PD-8	PINE BLUFF AR SCH DIST NO 3 G O 2006		09/18/2007	PRAGER MCCARTHY & SEALY		217,494	215,000	213,549	213,600		62		62		213,663		3,831	3,831	5,950	02/01/2019	1FE
722460-PF-3	PINE BLUFF AR SCH DIST NO 3 G O 2006		08/22/2007	PRAGER MCCARTHY & SEALY		300,384	300,000	299,505	299,519		16		16		299,536		848	848	11,408	02/01/2021	1FE
722460-PH-9	PINE BLUFF AR SCH DIST NO 3 G O 2006		09/11/2007	PRAGER MCCARTHY & SEALY		151,875	150,000	148,871	148,898		33		33		148,931		2,944	2,944	9,501	02/01/2023	1FE
722460-PJ-5	PINE BLUFF AR SCH DIST NO 3 G O 2006		08/23/2007	PRAGER MCCARTHY & SEALY		298,047	300,000	296,943	297,011		77		77		297,088		959	959	18,384	02/01/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
850272-RJ-6	SPRINGDALE AR SCH DIST NO 50 2003 B		08/22/2007	PRAGER MCCARTHY & SEALY		245,458	250,000	247,388	247,757		74		74		247,831		(2,374)	(2,374)	8,082	06/01/2021	1FE
850272-RM-9	SPRINGDALE AR SCH DIST NO 50 2003 B		08/24/2007	PRAGER MCCARTHY & SEALY		293,691	300,000	298,785	298,931		30		30		298,961		(5,270)	(5,270)	10,050	06/01/2024	1FE
004284-VY-8	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/08/2007	PRAGER MCCARTHY & SEALY		418,439	585,000	323,523	385,771		11,715		11,715		397,486		20,953	20,953		08/01/2015	1FE
010836-AL-8	ALAMEDA-CONTRA COSTA CA CUPERTINO 05		09/12/2007	PRAGER MCCARTHY & SEALY		204,653	200,000	204,640	202,649		(213)		(213)		202,436		2,217	2,217	10,113	08/01/2021	1FE
13068G-RR-9	CALIFORNIA PUB WKS BRD FOOD & AG 93A		06/01/2007	CALLED @ 100.00000000					830,083		4,978		4,978		571		(571)	(571)	22,260	06/01/2008	1FE
130684-Q5-5	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		08/27/2007	PRAGER MCCARTHY & SEALY		98,359	100,000	100,115	100,109		(6)		(6)		100,102		(1,743)	(1,743)	4,227	04/01/2022	1FE
13062N-XW-2	CALIFORNIA ST G O BDS 2001 NOV		08/28/2007	PRAGER MCCARTHY & SEALY		626,445	600,000	627,840	614,990		(1,654)		(1,654)		613,336		13,109	13,109	22,583	11/01/2013	1FE
13062R-X9-4	CALIFORNIA ST G O BDS 2005 DEC REF		09/27/2007	FAHNESTOCK & CO., INC.		1,007,380	1,000,000	991,030	991,268		186		186		991,454		15,926	15,926	50,233	03/01/2028	1FE
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC		09/11/2007	Various		1,598,996	1,600,000	1,579,648	1,580,347		488		488		1,580,835		18,161	18,161	85,025	03/01/2025	1FE
134141-XY-1	CAMPBELL CA UNI SCH DIST G O 2007		09/07/2007	BANC AMERICA SECURITIES		4,881,300	5,000,000	4,954,050			526		526		4,954,576		(73,276)	(73,276)	129,375	08/01/2033	1FE
171294-DR-9	CHULA VISTA CA COPS POLICE FAC 2002		07/25/2007	PRAGER MCCARTHY & SEALY		418,116	400,000	406,700	405,019		(323)		(323)		404,696		13,420	13,420	19,944	08/01/2021	1FE
190335-BA-6	COAST CMNTY CLG DIST CA G O 2003 A		09/05/2007	PRAGER MCCARTHY & SEALY		107,069	100,000	103,149	102,280		(209)		(209)		102,072		4,997	4,997	5,542	08/01/2021	1FE
204709-AU-3	COMPTON CA CMNTY CLG DIST G O 04A		08/30/2007	WEDBUSH MORGAN SECURITIES		2,209,903	2,090,000	2,165,972	2,149,923		(4,593)		(4,593)		2,145,330		64,573	64,573	129,232	07/01/2021	1FE
250375-CA-8	DESERT CA CMNTY CLG DIST G O 06 REF		09/13/2007	PRAGER MCCARTHY & SEALY		132,771	125,000	129,244	129,043		(280)		(280)		128,763		4,008	4,008	7,066	08/01/2024	1FE
275281-V6-7	EAST SIDE CA UHSD G O 2003 B REF		09/06/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,014,947	925,000	1,009,943	992,844		(3,818)		(3,818)		989,026		25,921	25,921	52,417	02/01/2017	1FE
283059-DV-2	EL DORADO CA IRR DIST COP 2004 A REF		08/29/2007	Various		2,600,297	2,485,000	2,648,836	2,623,406		(10,974)		(10,974)		2,612,432		(12,135)	(12,135)	122,362	03/01/2018	1FE
358232-QY-5	FRESNO CA UNIFIED SCH DIST G O 2002 A RE		09/19/2007	PRAGER MCCARTHY & SEALY		123,809	105,000	121,355	117,648		(739)		(739)		116,910		6,899	6,899	7,228	02/01/2017	1FE
366658-NK-4	GARVEY CA SCH DIST G O 2006 CAP		09/24/2007	PRAGER MCCARTHY & SEALY		394,870	1,000,000	401,240	401,734		13,370		13,370		415,103		(20,233)	(20,233)		08/01/2027	1FE
366658-NP-3	GARVEY CA SCH DIST G O 2006 CAP		07/02/2007	POPULAR SECURITIES		63,736	200,000	66,570	66,653		1,549		1,549		68,201		(4,465)	(4,465)		08/01/2031	1FE
378460-PU-7	GLENDALE CA USD G O 2004 G		09/11/2007	Various		916,858	900,000	912,321	910,083		(784)		(784)		909,299		7,559	7,559	42,961	09/01/2023	1FE
54438C-CJ-9	LOS ANGELES CA CMNTY CLG DIST 03 B		09/05/2007	SEATTLE NORTHWEST SECURITIES CORP.		1,729,227	1,655,000	1,731,924	1,709,307		(5,001)		(5,001)		1,704,306		24,921	24,921	91,715	08/01/2020	1FE
544587-KG-2	LOS ANGELES CA MUN IMPT CENT LIBRARY 03A		09/05/2007	Various		1,219,031	1,125,000	1,253,295	1,220,426		(5,560)		(5,560)		1,214,867		4,165	4,165	38,948	06/01/2015	1FE
620220-BF-9	MOULTON-NIGUEL CA WTR DIST COP 03 REF		09/07/2007	PRAGER MCCARTHY & SEALY		364,323	335,000	349,355	346,413		(666)		(666)		345,747		18,576	18,576	17,262	09/01/2018	1FE
620220-BG-7	MOULTON-NIGUEL CA WTR DIST COP 03 REF		07/10/2007	PRAGER MCCARTHY & SEALY		412,651	390,000	403,221	400,525		(467)		(467)		400,058		12,593	12,593	16,900	09/01/2019	1FE
672240-PA-0	OAKLAND CA G O MEASURE DD 2003 A		09/04/2007	PRAGER MCCARTHY & SEALY		102,464	100,000	98,470	98,590		27		27		98,617		3,847	3,847	5,722	01/15/2028	1FE
684124-CT-5	ORANGE CA UNI SCH DIST COP 2003		09/06/2007	PRAGER MCCARTHY & SEALY		900,147	875,000	870,030	870,863		168		168		871,031		29,116	29,116	29,494	06/01/2019	1FE
684228-FR-5	ORANGE CNTY CA COP CIVIC CTR PKG 91		07/25/2007	PRAGER MCCARTHY & SEALY		144,366	240,000	126,154	134,014		3,663		3,663		137,676		6,690	6,690		12/01/2018	1FE
69666H-AX-0	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B		09/02/2007	MATURED		115,000	115,000	115,000		115,000			115,000		115,000				5,980	09/02/2007	1Z
697511-AU-7	PALOMAR CA CMNTY CLG DIST 06 ELECT 07A		09/18/2007	Various		1,713,505	1,700,000	1,701,343			(40)		(40)		1,701,303		12,202	12,202	28,038	05/01/2026	1FE
699211-FZ-6	PARAMOUNT CA USD G O 2005 REF		08/27/2007	WEDBUSH MORGAN SECURITIES		327,818	320,000	340,342	330,454		(678)		(678)		329,776		(1,958)	(1,958)	14,360	09/01/2017	1FE
738756-FG-5	POWAY CA COP OFFICE BLDG PROJ 03		07/09/2007	PRAGER MCCARTHY & SEALY		148,635	145,000	144,548	144,579		5		5		144,583		4,052	4,052	7,472	01/01/2033	1FE
76904K-BP-6	RIVERSIDE CA REDEV AGY DEPT GEN SVC 03A		08/28/2007	CITIGROUP GLOBAL MARKETS		518,185	500,000	527,840	519,697		(1,701)		(1,701)		517,996		189	189	22,917	10/01/2019	1FE
768861-FT-8	RIVERSIDE CITY CA COP CAP IMPT PROJ 03		09/07/2007	UNION BANK OF SWITZERLAND		1,822,236	1,735,000	1,794,146	1,778,373		(3,946)		(3,946)		1,774,427		47,808	47,808	89,401	09/01/2021	1FE
773756-EZ-0	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04		08/28/2007	PRAGER MCCARTHY & SEALY		101,532	100,000	99,424	99,461		10		10		99,471		2,061	2,061	7,500	09/01/2029	1FE

SCHEDULE D - PART 4

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

1	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)
785870-NK-8	SACRAMENTO CA CITY USD G O 2003 A		09/10/2007	Various		2,378,876	2,345,000	2,309,192	2,313,955		981		981		2,314,936		63,940	63,940	126,630	07/01/2022	1FE
785849-VP-2	SACRAMENTO CA FIN CAP IMPT 911 CTR 03		09/07/2007	PRAGER MCCARTHY & SEALY		154,104	150,000	149,343			21		21		149,364		4,740	4,740	5,503	12/01/2021	1FE
798135-UQ-0	SAN JOSE CA G O LIBRARY PARKS 2002		07/18/2007	PRAGER MCCARTHY & SEALY		103,595	100,000	102,456	101,824		(160)		(160)		101,664		1,931	1,931	4,472	09/01/2023	1FE
798186-VG-4	SAN JOSE CA USD G O 2006 C		09/25/2007	PRAGER MCCARTHY & SEALY		202,507	200,000	198,578	198,607		41		41		198,648		3,859	3,859	11,738	08/01/2023	1FE
798681-CW-0	SAN LUIS OBISPO CNTY CA COP 2002 A		07/05/2007	UNION BANK OF SWITZERLAND		1,380,912	1,330,000	1,356,826	1,347,268		(1,381)		(1,381)		1,345,887		35,025	35,025	48,951	10/15/2019	1FE
801577-DM-6	SANTA CLARA CNTY CA FING AUTH LSE 03C		07/10/2007	STONE & YOUNGBERG		722,872	690,000	726,011	717,121		(1,686)		(1,686)		715,435		7,436	7,436	22,808	05/15/2018	1FE
801577-DN-4	SANTA CLARA CNTY CA FING AUTH LSE 03C		08/02/2007	Various		738,376	705,000	736,394	728,671		(1,521)		(1,521)		727,150		11,225	11,225	23,988	05/15/2019	1FE
801577-DP-9	SANTA CLARA CNTY CA FING AUTH LSE 03C		09/07/2007	PRAGER MCCARTHY & SEALY		527,135	500,000	518,885	514,254		(1,156)		(1,156)		513,098		14,037	14,037	20,625	05/15/2020	1FE
870470-CR-0	SWEETWATER CA UNION HIGH SD COP 01		09/10/2007	STONE & YOUNGBERG		689,091	650,000	674,973	668,127		(1,658)		(1,658)		666,469		22,622	22,622	33,583	09/01/2020	1FE
873884-DB-3	TAHOE TRUCKEE CA USD NO 1 IMPT 01 REF		09/06/2007	Various		453,084	410,000	452,189	442,328		(1,830)		(1,830)		440,497		12,587	12,587	23,144	08/01/2016	1FE
874857-ED-3	TAMALPAIS CA UNION HIGH SCH DIST G O 02		08/30/2007	BEAR STEARNS SECURITIES CORP.		2,501,893	2,420,000	2,429,341	2,425,794		(622)		(622)		2,425,172		76,721	76,721	132,428	08/01/2021	1FE
928346-LA-1	VISTA CA UNI SCH DIST G O 2005 REF		09/06/2007	PRAGER MCCARTHY & SEALY		278,149	275,000	281,248	280,295		(358)		(358)		279,937		(1,788)	(1,788)	13,673	08/01/2020	1FE
009008-BY-8	AIMS CO JR CLG DIST COP 2006		09/17/2007	PRAGER MCCARTHY & SEALY		106,404	100,000	104,243	104,133		(242)		(242)		103,891		2,513	2,513	3,819	12/15/2024	1FE
038681-Y5-5	ARAPAHOE CNTY CO SD 5 CHERRY G O 05		08/07/2007	PRAGER MCCARTHY & SEALY		750,716	775,000	772,264	740,028		1,111		1,111		741,139		9,577	9,577	20,069	12/15/2020	1FE
038681-Z6-2	ARAPAHOE CNTY CO SD 5 CHERRY G O 05B		07/25/2007	PRAGER MCCARTHY & SEALY		105,654	100,000	111,992	107,235		(1,001)		(1,001)		106,234		(580)	(580)	3,438	12/15/2010	1FE
101565-TE-9	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		09/26/2007	Various		425,297	400,000	426,516	418,623		(1,504)		(1,504)		417,119		8,178	8,178	13,736	12/15/2016	1FE
101565-TF-6	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		09/05/2007	PRAGER MCCARTHY & SEALY		211,803	200,000	211,498	208,088		(655)		(655)		207,433		4,370	4,370	6,903	12/15/2017	1FE
101565-TL-3	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		09/06/2007	UNION BANK OF SWITZERLAND		203,800	195,000	199,516	198,197		(275)		(275)		197,922		5,878	5,878	7,204	12/15/2022	1FE
101565-TY-5	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		07/27/2007	Various		2,740,690	2,580,000	2,700,770	2,675,881		(5,936)		(5,936)		2,669,944		70,746	70,746	80,740	12/15/2017	1FE
101565-UB-3	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		08/03/2007	PRAGER MCCARTHY & SEALY		1,200,049	1,140,000	1,175,864	1,168,530		(1,804)		(1,804)		1,166,726		33,323	33,323	36,600	12/15/2020	1FE
101565-VX-4	BOULDER CNTY CO ST VRAIN SCH DIST RE-1J		08/16/2007	Various		1,978,967	2,000,000	2,020,200	2,019,082		(989)		(989)		2,018,093		(39,126)	(39,126)	58,966	12/15/2021	1FE
148471-DJ-1	CASTLE PINES CO NORTH METRO DIST G O 06		09/06/2007	UNION BANK OF SWITZERLAND		208,924	200,000	206,584	206,237		(401)		(401)		205,836		3,088	3,088	7,778	12/01/2025	1FE
148471-DK-8	CASTLE PINES CO NORTH METRO DIST G O 06		07/26/2007	PRAGER MCCARTHY & SEALY		104,871	100,000	103,135	102,970		(160)		(160)		102,810		2,061	2,061	3,333	12/01/2026	1FE
196711-JT-3	COLORADO COP UCDHSC FITZSIMONS 05B		09/04/2007	PRAGER MCCARTHY & SEALY		446,668	420,000	445,477	443,291		(1,389)		(1,389)		441,902		4,765	4,765	16,711	11/01/2018	1FE
19679R-EE-6	COLORADO WTR RES PWR PARKER WTR 04D		08/14/2007	SOUTHWEST SECURITIES, INC.		1,332,605	1,275,000	1,336,774	1,324,281		(3,442)		(3,442)		1,320,838		11,766	11,766	61,271	09/01/2019	1FE
249183-TM-6	DENVER CO COP HUMAN SVCS CTR 05 A		09/21/2007	PRAGER MCCARTHY & SEALY		363,117	355,000	377,397	367,614		(3,623)		(3,623)		363,991		(874)	(874)	15,188	05/01/2009	1FE
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A		09/17/2007	PRAGER MCCARTHY & SEALY		105,130	100,000	107,880	105,633		(876)		(876)		104,756		374	374	4,431	05/01/2011	1FE
249168-CV-5	DENVER CO COP WTR COMMRS 2001		08/03/2007	PRAGER MCCARTHY & SEALY		104,387	100,000	101,592	100,858		(96)		(96)		100,762		3,625	3,625	3,653	11/15/2015	1FE
249174-FS-7	DENVER CO SCH DIST NO 1 G O 04		09/07/2007	Various		1,023,339	1,000,000	1,018,040	1,013,483		(1,175)		(1,175)		1,012,308		11,031	11,031	36,958	12/01/2022	1FE
283365-BZ-6	EL PASO CNTY CO COP JUDL BLDG 02 A		09/11/2007	PRAGER MCCARTHY & SEALY		109,173	100,000	110,190	106,555		(699)		(699)		105,856		3,317	3,317	4,225	12/01/2014	1FE
283365-GK-4	EL PASO CNTY CO COP JUDL BLDG 07 A		07/18/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,895,856	3,915,000	3,971,259			(1,426)		(1,426)		3,969,832		(73,977)	(73,977)	60,193	12/01/2024	1FE
283365-FA-7	EL PASO CNTY CO COP PIKES PEAK CTR 03		07/19/2007	PRAGER MCCARTHY & SEALY		350,286	335,000	349,258	345,051		(709)		(709)		344,341		5,945	5,945	10,841	12/01/2019	1FE
283365-FC-3	EL PASO CNTY CO COP PIKES PEAK CTR 03		09/07/2007	PRAGER MCCARTHY & SEALY		158,060	150,000	155,232	153,693		(322)		(322)		153,371		4,688	4,688	5,854	12/01/2020	1FE
283483-GJ-8	EL PASO CNTY CO SD NO 49 FALCON 02-96R		09/12/2007	PRAGER MCCARTHY & SEALY		322,583	300,000	323,298	315,740		(1,349)		(1,349)		314,391		8,192	8,192	11,375	12/01/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
283484-AX-1	EL PASO CNTY CO SD NO 49 FALCON COP 06A		08/31/2007	PRAGER MCCARTHY & SEALY		107,063	100,000	103,782	103,648		(201)		(201)		103,447		3,616	3,616	3,625	12/15/2018	1FE
283484-BG-7	EL PASO CNTY CO SD NO 49 FALCON COP 06A		09/06/2007	PRAGER MCCARTHY & SEALY		103,467	100,000	101,130	101,091		(60)		(60)		101,030		2,437	2,437	3,694	12/15/2030	1FE
283484-CD-3	EL PASO CNTY CO SD NO 49 FALCON COP 07A		09/17/2007	PRAGER MCCARTHY & SEALY		106,116	100,000	103,426			(31)		(31)		103,395		2,721	2,721	597	12/15/2027	1FE
283484-CE-1	EL PASO CNTY CO SD NO 49 FALCON COP 07A		09/17/2007	PRAGER MCCARTHY & SEALY		105,860	100,000	103,177			(29)		(29)		103,148		2,712	2,712	597	12/15/2028	1FE
34511L-ED-2	FOOTHILLS CO PK & REC BLDG AUTH COP 02		09/25/2007	STONE & YOUNGBERG		207,770	200,000	202,839	202,568		(284)		(284)		202,284		5,486	5,486	8,250	12/01/2026	1FE
357178-CN-0	FREMONT CNTY CO FIN COP 03 A REF		08/27/2007	COMMERCE CAPITAL		1,569,105	1,500,000	1,570,800	1,551,096		(4,206)		(4,206)		1,546,890		22,215	22,215	55,781	12/15/2022	1FE
357281-CU-6	FREMONT CNTY CO SD NO RE-2 FREMONT 04		08/22/2007	Various		1,113,784	1,045,000	1,162,886	1,125,341		(6,063)		(6,063)		1,119,277		(5,494)	(5,494)	37,071	12/01/2017	1FE
365653-JG-0	GARFIELD CNTY CO SD RE-2 G O 2007		09/14/2007	PRAGER MCCARTHY & SEALY		1,954,913	1,895,000	1,951,964			(2,984)		(2,984)		1,948,980		5,933	5,933	56,994	12/01/2025	1FE
37850N-BE-1	GLENDALE CO COP 2006		07/19/2007	CITIGROUP GLOBAL MARKETS		264,415	250,000	263,538	262,755		(589)		(589)		262,166		2,249	2,249	8,090	12/01/2022	1FE
385835-AT-0	GRAND JUNCTION CO LSE CBI LAB 06		08/24/2007	UNION BANK OF SWITZERLAND		205,468	200,000	212,454	212,377		(717)		(717)		211,660		(6,192)	(6,192)	7,444	06/15/2025	1FE
385835-AV-5	GRAND JUNCTION CO LSE CBI LAB 06		09/04/2007	WELLS FARGO		103,312	100,000	105,905	105,868		(351)		(351)		105,517		(2,205)	(2,205)	3,833	06/15/2027	1FE
385835-AY-9	GRAND JUNCTION CO LSE CBI LAB 06		09/27/2007	PRAGER MCCARTHY & SEALY		523,627	500,000	528,320	528,145		(1,612)		(1,612)		526,533		(2,906)	(2,906)	18,472	06/15/2030	1FE
472723-FC-4	JEFFERSON CNTY CO COP 2004		08/13/2007	PRAGER MCCARTHY & SEALY		332,251	325,000	338,068	332,979		(541)		(541)		332,438		(187)	(187)	10,359	12/01/2017	1FE
472723-FE-0	JEFFERSON CNTY CO COP 2004		09/05/2007	CITIGROUP GLOBAL MARKETS		1,450,422	1,425,000	1,462,093	1,447,639		(1,692)		(1,692)		1,445,947		4,475	4,475	49,697	12/01/2019	1FE
472723-FH-3	JEFFERSON CNTY CO COP 2004		07/19/2007	CITIGROUP GLOBAL MARKETS		250,763	250,000	251,400	251,151		(69)		(69)		251,082		(319)	(319)	7,281	12/01/2022	1FE
503768-JR-5	LA PLATA CNTY CO SD NO 9-R DURANGO 03		08/15/2007	PRAGER MCCARTHY & SEALY		261,455	250,000	253,450	252,496		(199)		(199)		252,297		9,158	9,158	10,286	11/01/2023	1FE
51252A-CJ-2	LAKEWOOD CO COP 2006 A REF		08/29/2007	PRAGER MCCARTHY & SEALY		267,700	250,000	271,930	270,809		(970)		(970)		269,839		(2,139)	(2,139)	9,375	06/01/2018	1FE
948903-DZ-9	WELD CNTY CO COP 2006		08/22/2007	PRAGER MCCARTHY & SEALY		103,393	100,000	106,658	106,621		(358)		(358)		106,263		(2,870)	(2,870)	3,625	12/15/2026	1FE
949289-MP-4	WELD CNTY CO SD NO 6 GREELEY REF 02		08/30/2007	Various		1,702,323	1,600,000	1,752,048	1,705,744		(8,683)		(8,683)		1,697,061		5,262	5,262	58,061	12/01/2014	1FE
949255-FT-5	WELD CNTY CO SD NO RE-2 EATON 02 REF		07/10/2007	PRAGER MCCARTHY & SEALY		103,591	100,000	100,000	100,000						100,000		3,591	3,591	3,083	12/01/2021	1FE
108151-D8-1	BRIDGEPORT CT G O 2004 C		08/10/2007	PRAGER MCCARTHY & SEALY		227,817	210,000	235,349	229,646		(1,120)		(1,120)		228,526		(709)	(709)	10,544	08/15/2015	1FE
108151-D9-9	BRIDGEPORT CT G O 2004 C		08/14/2007	PRAGER MCCARTHY & SEALY		327,106	300,000	333,360	328,948		(1,432)		(1,432)		327,516		(410)	(410)	14,992	08/15/2016	1FE
108151-E3-1	BRIDGEPORT CT G O 2004 C		08/22/2007	PRAGER MCCARTHY & SEALY		445,262	400,000	453,276	446,256		(1,756)		(1,756)		444,500		762	762	20,671	08/15/2018	1FE
108151-E4-9	BRIDGEPORT CT G O 2004 C		08/21/2007	PRAGER MCCARTHY & SEALY		138,754	125,000	141,461	139,492		(569)		(569)		138,924		(170)	(170)	7,047	08/15/2019	1FE
108151-E6-4	BRIDGEPORT CT G O 2004 C		09/20/2007	PRAGER MCCARTHY & SEALY		115,032	100,000	112,050	110,855		(393)		(393)		110,461		4,571	4,571	6,111	08/15/2021	1FE
108151-L5-8	BRIDGEPORT CT G O 2006 B		09/24/2007	PRAGER MCCARTHY & SEALY		965,915	950,000	943,930	944,132		206		206		944,338		21,577	21,577	32,113	12/01/2020	1FE
108151-L6-6	BRIDGEPORT CT G O 2006 B		09/14/2007	PRAGER MCCARTHY & SEALY		616,932	600,000	594,666	594,828		177		177		595,005		21,927	21,927	21,600	12/01/2021	1FE
108151-L7-4	BRIDGEPORT CT G O 2006 B		09/19/2007	PRAGER MCCARTHY & SEALY		102,279	100,000	98,844	98,876		36		36		98,912		3,367	3,367	3,663	12/01/2022	1FE
20772E-U9-2	CONNECTICUT ST G O 1999 SER A		08/29/2007	PRAGER MCCARTHY & SEALY		1,763,149	1,700,000	1,853,510	1,786,841		(16,069)		(16,069)		1,770,771		(7,622)	(7,622)	11,375	06/15/2011	1FE
20772F-4D-9	CONNECTICUT ST G O 2001 SER C REF		09/28/2007	PRAGER MCCARTHY & SEALY		918,988	875,000	964,285	932,828		(8,695)		(8,695)		924,132		(5,144)	(5,144)	30,953	12/15/2010	1FE
20772F-JN-1	CONNECTICUT ST G O 2001 SER C REF		09/28/2007	PRAGER MCCARTHY & SEALY		109,641	100,000	112,441	109,751		(1,125)		(1,125)		108,626		1,015	1,015	4,400	12/15/2012	1FE
20772F-SV-3	CONNECTICUT ST G O 2001 SER E REF		07/12/2007	PRAGER MCCARTHY & SEALY		167,526	160,000	166,576	163,695		(374)		(374)		163,321		4,205	4,205	5,512	11/15/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
20772F-XQ-8	CONNECTICUT ST G O 2001 SER G		09/28/2007	PRAGER MCCARTHY & SEALY		6,479,929	6,300,000	6,692,994	6,461,494		(29,466)		(29,466)		6,432,028		47,901	47,901	192,181	12/15/2009	1FE
20772F-J6-8	CONNECTICUT ST G O 2002 SER D		08/21/2007	PRAGER MCCARTHY & SEALY		514,200	500,000	553,910	521,781		(4,413)		(4,413)		517,367		(3,167)	(3,167)	18,306	11/15/2009	1FE
20772G-EC-8	CONNECTICUT ST G O 2004 SER A		09/25/2007	PRAGER MCCARTHY & SEALY		1,653,394	1,635,000	1,686,830	1,643,477		(648)		(648)		1,642,828		10,566	10,566	71,260	03/01/2020	1FE
20772G-WW-4	CONNECTICUT ST G O 2007 SER A		08/28/2007	Various		4,891,200	5,000,000	5,060,100			(1,474)		(1,474)		5,058,626		(167,426)	(167,426)	68,063	05/01/2026	1FE
416414-4J-6	HARTFORD CT G O 2007 A		08/30/2007	Various		3,881,529	3,685,000	3,854,731			(2,453)		(2,453)		3,852,278		29,251	29,251	33,909	08/15/2021	1FE
645020-CA-4	NEW HAVEN CT G O 2002 C		07/26/2007	PRAGER MCCARTHY & SEALY		268,070	250,000	279,418	269,459		(1,535)		(1,535)		267,924		146	146	9,609	11/01/2013	1FE
645020-QE-1	NEW HAVEN CT G O 2003 A REF		09/26/2007	Various		1,090,100	1,005,000	1,100,263	1,090,564		(6,165)		(6,165)		1,084,399		5,702	5,702	42,109	11/01/2015	1FE
759049-JJ-9	REGIONAL SCH DIST NO 5 CT G O 2005 B		08/22/2007	PRAGER MCCARTHY & SEALY		99,714	100,000	99,301	99,339		24		24		99,363		351	351	4,885	07/15/2020	1FE
941247-D9-6	WATERBURY CT G O 2004 A REF		09/07/2007	LOOP CAPITAL MARKETS		1,069,110	1,000,000	1,086,850	1,054,230		(4,674)		(4,674)		1,049,556		19,554	19,554	55,694	02/01/2017	1FE
941247-F8-6	WATERBURY CT G O 2004 B REF		09/26/2007	Various		1,483,065	1,395,000	1,535,477	1,482,706		(6,714)		(6,714)		1,475,992		7,072	7,072	54,096	04/01/2016	1FE
941247-F9-4	WATERBURY CT G O 2004 B REF		07/26/2007	PRAGER MCCARTHY & SEALY		105,840	100,000	109,317	106,219		(437)		(437)		105,782		58	58	4,167	04/01/2017	1FE
941247-J3-3	WATERBURY CT G O 2007 REF		09/18/2007	PRAGER MCCARTHY & SEALY		207,086	200,000	206,870			(179)		(179)		206,691		395	395	5,388	04/01/2022	1FE
961114-KD-6	WESTON CT G O 2004 B REF		09/26/2007	Various		1,117,448	1,120,000	1,120,000	1,092,891		895		895		1,093,786		23,662	23,662	51,569	08/01/2021	1FE
246380-M8-9	DELAWARE ST G O 2006		09/10/2007	Various		2,048,598	2,035,000	2,014,487	2,014,774		419		419		2,015,193		33,405	33,405	74,253	08/01/2025	1FE
115065-ND-2	BROWARD CNTY FL SCH BRD COP 2004 C		07/16/2007	PRAGER MCCARTHY & SEALY		106,694	100,000	107,173	105,698		(359)		(359)		105,339		1,355	1,355	5,513	07/01/2017	1FE
23867H-BN-5	DAVIE FL G O LTD 2006		09/10/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,009,950	1,000,000	993,880	993,964		160		160		994,125		15,825	15,825	48,500	08/01/2024	1FE
696552-EF-1	PALM BEACH CNTY FL SCH BRD NTS 06		09/25/2007	MATURED		50,000,000	50,000,000	50,230,500	50,174,101		(174,101)		(174,101)		50,000,000				1,950,000	09/25/2007	1FE
816692-EL-7	SEMINOLE CNTY FL SCH BRD COP 2003		08/21/2007	PRAGER MCCARTHY & SEALY		859,852	850,000	899,802	870,138		(8,281)		(8,281)		861,857		(2,005)	(2,005)	47,819	07/01/2008	1FE
047681-JP-7	ATLANTA-FULTON GA REC PARK IMPT 05A		09/24/2007	PRAGER MCCARTHY & SEALY		506,213	505,000	500,389	500,534		89		89		500,623		5,590	5,590	15,229	12/01/2025	1FE
240451-XE-9	DEKALB CNTY GA SPL TRANSN PARKS 06		08/23/2007	PRAGER MCCARTHY & SEALY		98,157	100,000	100,943	100,872		(54)		(54)		100,819		(2,662)	(2,662)	3,338	12/01/2025	1FE
274501-FB-6	EAST POINT GA COP WTR & SWR 07		08/16/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,071,025	1,975,000	2,127,529			(4,989)		(4,989)		2,122,541		(51,516)	(51,516)	38,677	02/01/2019	1FE
373383-W4-6	GEORGIA ST G O 2006 B		09/07/2007	Various		1,321,335	1,300,000	1,300,000	1,300,000						1,300,000		21,335	21,335	74,731	03/01/2021	1FE
403760-FJ-5	GWINNETT CNTY GA WTR & SEW AUTH 2006		09/10/2007	Various		1,092,735	1,100,000	1,106,259	1,105,900		(341)		(341)		1,105,560		(12,825)	(12,825)	54,150	08/01/2024	1FE
419780-E4-9	HAWAII ST G O 2004 DD		09/21/2007	PRAGER MCCARTHY & SEALY		432,026	400,000	439,776	431,222		(2,246)		(2,246)		428,976		3,050	3,050	16,202	05/01/2015	1FE
577285-J2-6	MAUI CNTY HI G O 2005 A B C		08/01/2007	PRAGER MCCARTHY & SEALY		105,744	100,000	106,524	104,300		(265)		(265)		104,034		1,710	1,710	4,653	03/01/2021	1FE
09746L-BJ-1	BOISE CITY ID URBAN ADA CNTY COURT 05		07/24/2007	CITIGROUP GLOBAL MARKETS		212,968	200,000	211,638	210,871		(606)		(606)		210,265		2,703	2,703	14,500	08/15/2019	1FE
556819-FC-9	MADISON CNTY ID SD 321 REXBURG 06		09/07/2007	Various		403,364	400,000	403,256	403,214		(157)		(157)		403,057		307	307	19,644	08/15/2024	1FE
556819-FD-7	MADISON CNTY ID SD 321 REXBURG 06		08/27/2007	Various		646,104	650,000	653,153	653,112		(147)		(147)		652,965		(6,862)	(6,862)	30,106	08/15/2025	1FE
556819-FE-5	MADISON CNTY ID SD 321 REXBURG 06		08/28/2007	Various		2,926,807	2,975,000	2,984,550	2,984,427		(467)		(467)		2,983,960		(57,153)	(57,153)	100,206	08/15/2026	1FE
076383-EQ-7	BEDFORD PARK IL G O 2004 A REF		08/21/2007	UNION BANK OF SWITZERLAND		430,989	405,000	432,066	426,495		(1,483)		(1,483)		425,012		5,977	5,977	14,707	12/15/2017	1FE
167501-WP-6	CHICAGO IL BRD OF ED G O SCH REFORM 99 A		08/28/2007	Various		6,336,842	8,570,000	4,482,881	5,727,438		197,290		197,290		5,924,727		412,115	412,115		12/01/2014	1FE
193792-EA-2	COLES CNTY IL CUSD NO MATTOON G O 05 REF		09/10/2007	Various		1,298,531	1,275,000	1,288,158	1,286,848		(754)		(754)		1,286,094		12,436	12,436	61,949	02/01/2019	1FE
193792-EB-0	COLES CNTY IL CUSD NO MATTOON G O 05 REF		08/21/2007	PRAGER MCCARTHY & SEALY		295,200	300,000	301,845	301,662		(98)		(98)		301,563		(6,363)	(6,363)	13,964	02/01/2020	1FE
213309-KB-2	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP		07/18/2007	DAIN RAUSCHER INCORPORATED		890,989	1,475,000	741,512	833,546		22,705		22,705		856,251		34,737	34,737		12/01/2018	1FE
213309-KC-0	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP		09/11/2007	Various		582,121	970,000	459,023	518,729		17,822		17,822		536,551		45,570	45,570		12/01/2019	1FE
215457-AP-7	COOK CNTY IL HSD 201 J STERLING MORTON O		09/28/2007	PRAGER MCCARTHY & SEALY		265,853	450,000	208,629	239,888		8,824		8,824		248,711		17,141	17,141		12/01/2019	1FE
222345-EG-1	COUNTRY CLUB HILLS IL G O SALES TAX 06		09/10/2007	PRAGER MCCARTHY & SEALY		321,699	300,000	311,034	310,469		(636)		(636)		309,833		11,866	11,866	11,750	12/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
262608-MK-5	DU PAGE CNTY IL CUSD NO 204 INDIAN 02		07/16/2007	UNION BANK OF SWITZERLAND		879,376	850,000	860,268	855,960		(589)		(589)		855,371		24,005	24,005	44,743	12/30/2017	1FE
262651-RL-8	DU PAGE CNTY IL FST PRESV DIST G O 2005A		09/26/2007	PRAGER MCCARTHY & SEALY		201,632	200,000	197,570	197,663		70		70		197,733		3,899	3,899	8,250	11/01/2023	1FE
451908-7Y-7	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		08/23/2007	PRE-REFUNDING		5,850,499	7,425,000	3,975,716	5,625,828		204,859		204,859		5,830,688		19,812	19,812		01/01/2012	1FE
451908-7Z-4	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		08/23/2007	PRE-REFUNDING		6,063,133	8,180,000	4,089,755	5,825,913		216,295		216,295		6,042,207		20,925	20,925		01/01/2013	1FE
451908-8A-8	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		08/23/2007	PRE-REFUNDING		5,158,984	7,400,000	3,461,794	4,954,521		186,423		186,423		5,140,944		18,040	18,040		01/01/2014	1FE
452151-V4-2	ILLINOIS ST G O 1995 SER DECEMBER		08/01/2007	CALLED @ 100.50		3,411,975	3,395,000	3,095,744			15,426		15,426		3,111,169		300,806	300,806	29,706	12/01/2020	1FE
452149-XG-7	ILLINOIS ST G O 1995 SER JULY		08/01/2007	CALLED @ 100.00000000		1,835,000	1,835,000	1,861,461	1,837,481		(2,481)		(2,481)		1,835,000				109,335	07/01/2011	1FE
452150-GL-3	ILLINOIS ST G O 1997 SER JULY		07/27/2007	PRE-REFUNDING		1,905,964	1,900,000	1,922,895	1,907,894		(1,725)		(1,725)		1,906,170		(205)	(205)	104,917	07/01/2015	1FE
452151-T7-8	ILLINOIS ST G O 1997 SER JULY		08/01/2007	CALLED @ 101.00		999,900	990,000	993,108			(4)		(4)		993,104		6,796	6,796	4,249	07/01/2015	1FE
452150-BA-2	ILLINOIS ST G O SER DECEMBER 1995		07/27/2007	PRE-REFUNDING		4,285,713	4,700,000	4,155,411	4,271,551		12,654		12,654		4,284,205		1,508	1,508	161,758	12/01/2020	1FE
488764-PR-6	KENDALL CNTY IL CUSD NO 308 OSWEGO 03C C		09/06/2007	PRAGER MCCARTHY & SEALY		102,310	165,000	81,451	94,176		3,174		3,174		97,350		4,960	4,960		10/01/2018	1FE
914331-EF-6	UNIVERSITY OF IL COP INTEGRATE PROJ 01		07/06/2007	PRAGER MCCARTHY & SEALY		104,381	100,000	107,257	103,230		(423)		(423)		102,807		1,574	1,574	4,181	10/01/2010	1FE
968657-CZ-7	WILL CNTY IL ALT REV SOURCE 2005		09/27/2007	PRAGER MCCARTHY & SEALY		1,095,227	1,100,000	1,080,728	1,051,926		1,988		1,988		1,053,914		41,313	41,313	36,633	11/15/2019	1FE
968657-DA-1	WILL CNTY IL ALT REV SOURCE 2005		09/06/2007	PRAGER MCCARTHY & SEALY		2,089,775	2,180,000	2,125,217	2,068,549		4,007		4,007		2,072,556		17,219	17,219	70,370	11/15/2020	1FE
968852-QD-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		08/23/2007	PRAGER MCCARTHY & SEALY		98,730	100,000	101,123	101,008		(63)		(63)		100,945		(2,215)	(2,215)	4,088	10/01/2021	1FE
968852-VC-4	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/04/2007	RAYMOND JAMES & ASSOCIATES, INC.		3,505,925	3,360,000	3,351,660			216		216		3,351,877		154,048	154,048	65,520	10/01/2025	1FE
143283-FT-1	CARMEL IN HIGH SCH BLDG CORP 2005		08/31/2007	PRAGER MCCARTHY & SEALY		210,114	200,000	213,748	210,361		(758)		(758)		209,603		511	511	10,978	07/10/2015	1FE
153574-AZ-1	CENTRAL IN HS BLDG CORP EAST CHICAGO 97		08/01/2007	CALLED @ 102.00000000		1,601,400	1,570,000	1,576,563	1,571,874		(1,874)		(1,874)		1,570,000		31,400	31,400	78,500	08/01/2011	1FE
35483L-CM-5	FRANKLIN TWP IN SCH BLDG CORP REF 01		08/20/2007	BAIRD (ROBERT W.) & CO. INC.		2,595,480	2,515,000	2,515,000	2,515,000						2,515,000		80,480	80,480	142,517	07/05/2016	1FE
40785E-SV-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		08/13/2007	PRAGER MCCARTHY & SEALY		97,254	100,000	100,387			(12)		(12)		100,375		(3,121)	(3,121)	1,713	01/15/2028	1FE
426494-CQ-1	HENRY CNTY IN GOVT CTR BLDG CORP 01		08/21/2007	BAIRD (ROBERT W.) & CO. INC.		968,717	940,000	935,864	936,935		151		151		937,086		31,631	31,631	53,397	07/05/2017	1FE
446355-BZ-1	HUNTINGTON IN COUNTYWDE SCH BLDG 03		09/06/2007	PRAGER MCCARTHY & SEALY		106,096	100,000	106,322	104,528		(425)		(425)		104,103		1,993	1,993	5,778	07/15/2015	1FE
446355-CA-5	HUNTINGTON IN COUNTYWDE SCH BLDG 03		08/30/2007	UNION BANK OF SWITZERLAND		1,156,122	1,100,000	1,159,664	1,142,801		(3,907)		(3,907)		1,138,894		17,228	17,228	62,639	07/15/2016	1FE
454623-Q3-6	INDIANA BOND BK SPL COLUMBUS CTR 03D		09/05/2007	Various		1,764,102	1,680,000	1,838,861	1,764,110		(7,745)		(7,745)		1,756,365		7,737	7,737	92,586	08/01/2017	1FE
454623-Q5-1	INDIANA BOND BK SPL COLUMBUS CTR 03D		09/05/2007	PRAGER MCCARTHY & SEALY		1,309,166	1,255,000	1,351,899	1,313,064		(5,385)		(5,385)		1,307,679		1,486	1,486	69,548	08/01/2019	1FE
455057-GF-0	INDIANA FIN FAC FORENSIC SCIENCE 06A		08/28/2007	PRAGER MCCARTHY & SEALY		1,437,105	1,500,000	1,480,575	1,480,723		416		416		1,481,140		(44,035)	(44,035)	61,500	07/01/2026	1FE
455057-GG-8	INDIANA FIN FAC FORENSIC SCIENCE 06A		08/29/2007	PRAGER MCCARTHY & SEALY		191,234	200,000	197,068	197,089		59		59		197,147		(5,913)	(5,913)	8,238	07/01/2027	1FE
46263R-CR-4	IPS MULTI-SCH BLDG CORP IN 2006		07/24/2007	PRAGER MCCARTHY & SEALY		789,272	800,000	762,992	763,581		571		571		764,153		25,119	25,119	37,200	07/15/2028	1FE
590252-CT-7	MERRILLVILLE IN MULTI SCH BLDG 1992 REF		07/01/2007	MATURED		3,745,000	3,745,000	1,344,567	3,620,934		124,066		124,066		3,745,000					07/01/2007	1FE
594307-AX-8	MICHIGAN CITY IN SCH BLDG CORP 02 CAP		08/24/2007	PRAGER MCCARTHY & SEALY		1,520,809	2,650,000	1,097,604	1,360,228		48,680		48,680		1,408,908		111,900	111,900		07/15/2019	1FE
596231-AZ-3	MIDDLEBURY IN ELEM SCH BLDG 1ST MTG 97		07/15/2007	CALLED @ 101.00		5,706,500	5,650,000	5,650,000	5,650,000						5,650,000		56,500	56,500	336,175	07/15/2018	1FE
66042R-AY-7	NORTH LAWRENCE IN CMNTY SCH CORP 04		08/28/2007	COMMERCE CAPITAL		262,465	250,000	272,653	264,389		(1,197)		(1,197)		263,193		(728)	(728)	14,097	07/15/2016	1FE
836496-JS-9	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B		07/27/2007	PRAGER MCCARTHY & SEALY		258,860	250,000	253,725	251,794		(241)		(241)		251,553		7,307	7,307	13,542	07/01/2014	1FE
838783-BA-5	SOUTH MADISON IN MID SCH BLDG CORP 2007		08/24/2007	PRAGER MCCARTHY & SEALY		199,738	200,000	199,756			1		1		199,757		(19)	(19)	871	07/15/2025	1FE
917840-AR-1	UTICA IN SCH BLDG CORP CAP APPREC 99		07/15/2007	MATURED		1,585,000	1,585,000	1,061,982	1,542,323		42,677		42,677		1,585,000					07/15/2007	1FE
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07		09/06/2007	PRAGER MCCARTHY & SEALY		196,190	200,000	198,956			11		11		198,967		(2,777)	(2,777)	2,900	01/10/2027	1FE
927557-HJ-0	VINTON-TECUMSEH IN SCH BLDG CORP 03		08/28/2007	Various		1,300,068	1,250,000	1,314,638	1,295,290		(4,350)		(4,350)		1,290,940		9,128	9,128	65,313	07/10/2017	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)
946363-DN-5	WAYNE TWP IN MARION CNTY SCH BLDG 04		09/06/2007	PRAGER MCCARTHY & SEALY		135,724	125,000	136,319	134,560		(462)		(462)		134,098		1,626	1,626	7,309	07/10/2018	1FE
96008T-AT-3	WESTFIELD IN ELEM SCH BLDG CORP 97		07/15/2007	CALLED @ 102.00000000		4,080,000	4,000,000	3,990,000	4,000,000						4,000,000		80,000	80,000	232,000	01/15/2018	1FE
12343C-AY-0	BUTLER CNTY KS PUB BLDG COMMN 05		07/26/2007	PRAGER MCCARTHY & SEALY		102,402	100,000	102,779	102,398		(134)		(134)		102,263		139	139	3,750	10/01/2018	1FE
352802-EZ-1	FRANKLIN CNTY KS USD 290 G O 05		09/05/2007	PRAGER MCCARTHY & SEALY		485,116	500,000	496,920	488,706		347		347		489,052		(3,937)	(3,937)	21,598	09/01/2022	1FE
352802-FA-5	FRANKLIN CNTY KS USD 290 G O 05		09/05/2007	PRAGER MCCARTHY & SEALY		246,405	250,000	250,283	247,516		71		71		247,587		(1,182)	(1,182)	11,211	09/01/2023	1FE
352802-FB-3	FRANKLIN CNTY KS USD 290 G O 05		09/05/2007	PRAGER MCCARTHY & SEALY		441,520	450,000	447,350	443,158		168		168		443,326		(1,807)	(1,807)	19,402	09/01/2024	1FE
368334-GN-2	GEARY CNTY KS G O HOSP DIST 2006		09/27/2007	PRAGER MCCARTHY & SEALY		597,395	600,000	600,000	600,000						600,000		(2,605)	(2,605)	27,969	09/01/2025	1FE
368334-GP-7	GEARY CNTY KS G O HOSP DIST 2006		09/05/2007	PRAGER MCCARTHY & SEALY		2,072,869	2,130,000	2,124,377	2,124,427		121		121		2,124,547		(51,678)	(51,678)	96,529	09/01/2026	1FE
368347-AS-9	GEARY CNTY KS USD 475 G O 2005		09/27/2007	PRAGER MCCARTHY & SEALY		297,644	300,000	298,170	298,241		49		49		298,290		(646)	(646)	18,238	09/01/2023	1FE
368347-AT-7	GEARY CNTY KS USD 475 G O 2005		09/27/2007	PRAGER MCCARTHY & SEALY		748,398	750,000	741,540	741,842		218		218		742,060		6,338	6,338	37,556	09/01/2024	1FE
478497-JV-3	JOHNSON CNTY KS PUB BLDG COMMN 03A		09/20/2007	PRAGER MCCARTHY & SEALY		506,519	500,000	500,000	500,000						500,000		6,519	6,519	22,825	09/01/2018	1FE
478700-YE-1	JOHNSON CNTY KS USD NO 229 BLUE VLY 02A		08/30/2007	PRAGER MCCARTHY & SEALY		1,802,253	1,745,000	1,765,853	1,756,897		(1,536)		(1,536)		1,755,361		46,893	46,893	80,949	10/01/2019	1FE
478712-JK-9	JOHNSON CNTY KS USD NO 232 DE SOTO 04		09/10/2007	PRAGER MCCARTHY & SEALY		264,233	250,000	256,928	255,464		(426)		(426)		255,038		9,195	9,195	12,271	09/01/2018	1FE
478712-JL-7	JOHNSON CNTY KS USD NO 232 DE SOTO 04		09/19/2007	PRAGER MCCARTHY & SEALY		312,052	300,000	306,081	304,801		(377)		(377)		304,424		7,628	7,628	14,817	09/01/2019	1FE
478712-JN-3	JOHNSON CNTY KS USD NO 232 DE SOTO 04		08/31/2007	PRAGER MCCARTHY & SEALY		102,191	100,000	100,557	100,441		(33)		(33)		100,408		1,783	1,783	4,816	09/01/2021	1FE
478712-LK-6	JOHNSON CNTY KS USD NO 232 DE SOTO 05A		09/21/2007	PRAGER MCCARTHY & SEALY		997,490	980,000	987,605	986,944		(451)		(451)		986,492		10,998	10,998	53,016	09/01/2019	1FE
485428-UX-2	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		08/16/2007	PRAGER MCCARTHY & SEALY		105,923	100,000	106,485	104,992		(270)		(270)		104,722		1,201	1,201	4,444	10/01/2017	1FE
48542K-CE-7	KANSAS DEV FIN STATE PROJ 2001 W		09/06/2007	PRAGER MCCARTHY & SEALY		105,140	100,000	103,315	102,795		(374)		(374)		102,421		2,719	2,719	4,722	10/01/2013	1FE
522218-CS-3	LEAVENWORTH CNTY KS USD NO 458 05 REF		09/26/2007	PRAGER MCCARTHY & SEALY		305,991	300,000	307,065	305,125		(760)		(760)		304,365		1,626	1,626	12,922	09/01/2011	1FE
522218-CT-1	LEAVENWORTH CNTY KS USD NO 458 05 REF		09/05/2007	PRAGER MCCARTHY & SEALY		208,018	205,000	208,643	207,901		(314)		(314)		207,587		431	431	10,365	09/01/2012	1FE
522218-CV-6	LEAVENWORTH CNTY KS USD NO 458 05 REF		09/05/2007	NORTHEAST SECURITIES		507,285	500,000	502,685	502,275		(178)		(178)		502,097		5,188	5,188	20,300	09/01/2014	1FE
522218-CW-4	LEAVENWORTH CNTY KS USD NO 458 05 REF		07/16/2007	STIFEL NICOLAUS & CO, INC.		103,237	100,000	104,449	103,849		(207)		(207)		103,642		(405)	(405)	6,225	09/01/2015	1FE
522218-CX-2	LEAVENWORTH CNTY KS USD NO 458 05 REF		09/06/2007	Various		405,435	390,000	404,672	402,702		(836)		(836)		401,866		3,569	3,569	20,820	09/01/2016	1FE
522218-CY-0	LEAVENWORTH CNTY KS USD NO 458 05 REF		09/06/2007	PRAGER MCCARTHY & SEALY		260,025	250,000	257,700	256,670		(451)		(451)		256,219		3,806	3,806	11,563	09/01/2017	1FE
690275-N4-0	OVERLAND PARK KS G O INTERNAL IMPT 06B		08/21/2007	PRAGER MCCARTHY & SEALY		871,941	900,000	903,483	903,447		(182)		(182)		903,265		(31,324)	(31,324)	30,612	09/01/2028	1FE
815645-GW-0	SEDGWICK CNTY KS USD NO 261 GO 05		09/06/2007	PRAGER MCCARTHY & SEALY		491,078	500,000	495,380	495,583		121		121		495,704		(4,626)	(4,626)	18,351	11/01/2023	1FE
815645-GY-6	SEDGWICK CNTY KS USD NO 261 GO 05		09/05/2007	PRAGER MCCARTHY & SEALY		1,719,809	1,760,000	1,724,325	1,725,658		673		673		1,726,332		(6,523)	(6,523)	56,892	11/01/2025	1FE
820642-KE-5	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01		07/31/2007	PRAGER MCCARTHY & SEALY		297,642	290,000	311,924	298,293		(1,759)		(1,759)		296,534		1,108	1,108	13,372	09/01/2009	1FE
982671-JQ-3	WYANDOTTE CNTY KC KS UNI GOVT G O 04 A		09/19/2007	PRAGER MCCARTHY & SEALY		104,859	100,000	106,015	103,216		(270)		(270)		102,946		1,913	1,913	5,163	08/01/2016	1FE
982687-DT-9	WYANDOTTE CNTY KS USD 204 BONNER 05A		08/24/2007	PRAGER MCCARTHY & SEALY		103,059	100,000	103,591	103,259		(206)		(206)		103,053		6	6	7,472	09/01/2024	1FE
982696-NH-5	WYANDOTTE CNTY KS USD 500 G O 2003		08/30/2007	PRAGER MCCARTHY & SEALY		1,053,850	1,000,000	1,029,660	1,024,262		(1,566)		(1,566)		1,022,696		31,154	31,154	50,556	09/01/2019	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)
472904-VX-6	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		09/14/2007	PRAGER MCCARTHY & SEALY		918,011	900,000	907,830	905,878		(519)		(519)		905,359		12,652	12,652	49,013	01/01/2021	1FE
472904-VY-4	JEFFERSON CNTY KY SCH DIST FIN CORP 04 A		08/08/2007	PRAGER MCCARTHY & SEALY		100,301	100,000	100,154	100,116		(9)		(9)		100,107		194	194	5,025	01/01/2022	1FE
546802-CL-1	LOUISVILLE KY RIVERFRONT CORP 1977		07/01/2007	CALLED @ 100.00000000		125,000	125,000	117,135	123,294		399		399		123,693		1,307	1,307	7,188	07/01/2010	1
546405-BZ-3	LOUISIANA OFFICE FACS LSE CAPITOL 01		08/03/2007	PRAGER MCCARTHY & SEALY		372,265	350,000	388,721	372,429		(2,318)		(2,318)		370,111		2,153	2,153	14,239	05/01/2013	1FE
546405-CF-6	LOUISIANA OFFICE FACS LSE CAPITOL 01		08/24/2007	DAIN RAUSCHER INCORPORATED		2,094,440	2,000,000	2,128,040	2,080,133		(8,930)		(8,930)		2,071,203		23,237	23,237	88,986	05/01/2019	1FE
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03		08/28/2007	PRAGER MCCARTHY & SEALY		102,752	100,000	102,283	101,676		(141)		(141)		101,534		1,218	1,218	4,167	11/01/2021	1FE
546415-TW-0	LOUISIANA ST G O SER 2005 A REF		09/11/2007	PRAGER MCCARTHY & SEALY		221,610	200,000	224,572	217,989		(1,254)		(1,254)		216,734		4,876	4,876	11,754	08/01/2016	1FE
647634-6Y-5	NEW ORLEANS LA CTFS INDBT 2000		08/17/2007	PRAGER MCCARTHY & SEALY		767,034	750,000	784,493	759,500		(2,816)		(2,816)		756,684		10,350	10,350	14,674	12/01/2008	1FE
64763F-KB-4	NEW ORLEANS LA G O 2005 REF		09/26/2007	PRAGER MCCARTHY & SEALY		104,232	100,000	108,604	104,386		(791)		(791)		103,595		637	637	4,167	12/01/2010	1FE
64763F-KC-2	NEW ORLEANS LA G O 2005 REF		09/07/2007	PRAGER MCCARTHY & SEALY		736,463	700,000	765,618	734,958		(4,375)		(4,375)		730,583		5,880	5,880	26,292	12/01/2011	1FE
64763F-FJ-3	NEW ORLEANS LA G O PUB IMPT 2003		08/10/2007	PRAGER MCCARTHY & SEALY		104,075	100,000	105,036	103,661		(287)		(287)		103,374		701	701	3,528	12/01/2018	1FE
64763F-FK-0	NEW ORLEANS LA G O PUB IMPT 2003		09/24/2007	PRAGER MCCARTHY & SEALY		105,061	100,000	104,119	102,999		(278)		(278)		102,721		2,341	2,341	4,111	12/01/2019	1FE
793572-PN-2	ST TAMMANY PARISH LA SD NO 12 G O 02		07/18/2007	PRAGER MCCARTHY & SEALY		1,176,879	1,140,000	1,148,014	1,144,690		(446)		(446)		1,144,244		32,635	32,635	46,233	04/01/2018	1FE
051411-PV-2	AUGUSTA ME G O 2006		09/18/2007	PRAGER MCCARTHY & SEALY		400,225	395,000	382,459	382,699		340		340		383,038		17,186	17,186	9,456	12/01/2023	1FE
442565-XP-7	HOWARD CNTY MD PUB IMPT 2006 A		08/24/2007	Various		2,157,388	2,190,000	2,195,694	2,195,162		(393)		(393)		2,194,769		(37,382)	(37,382)	61,176	02/15/2026	1FE
741705-DG-9	PRINCE GEORGES CNTY MD COP EQUIP 05		09/10/2007	PRAGER MCCARTHY & SEALY		760,695	750,000	794,670	769,550		(7,234)		(7,234)		762,315		(1,621)	(1,621)	49,792	09/01/2008	1FE
741701-TJ-5	PRINCE GEORGES CNTY MD G O PUB IMPT 05		09/06/2007	PRAGER MCCARTHY & SEALY		205,816	200,000	215,568	208,355		(2,036)		(2,036)		206,319		(503)	(503)	9,444	10/01/2009	1FE
940156-4T-6	WASHINGTON MD SUBN SAN GEN CONSTR 01		09/20/2007	PRAGER MCCARTHY & SEALY		808,786	800,000	819,408	816,411		(6,860)		(6,860)		809,551		(765)	(765)	27,333	06/01/2008	1FE
575827-KG-4	MASSACHUSETTS G O CONS LOAN 1997 C		08/01/2007	CALLED @ 101.00000000		12,564,400	12,440,000	12,476,449	12,541,041		(101,041)		(101,041)		12,440,000		124,400	124,400	622,000	08/01/2017	1FE
575827-P5-3	MASSACHUSETTS G O CONS LOAN 2000 C		09/26/2007	PRAGER MCCARTHY & SEALY		798,233	750,000	832,635	806,751		(10,742)		(10,742)		796,008		2,224	2,224	21,563	10/01/2019	1FE
071446-AU-2	BATTLE CREEK MI SCH DIST BLD & SITE 07		09/06/2007	Various		1,119,546	1,125,000	1,116,101			50		50		1,116,151		3,395	3,395	9,912	05/01/2028	1FE
163357-FH-4	CHELSEA MI SCH DIST G O BLDG 04		08/28/2007	PRAGER MCCARTHY & SEALY		133,661	125,000	135,903	133,610		(680)		(680)		132,930		731	731	5,469	05/01/2016	1FE
163357-FJ-0	CHELSEA MI SCH DIST G O BLDG 04		08/28/2007	Various		1,438,406	1,350,000	1,457,649	1,435,095		(6,539)		(6,539)		1,428,556		9,849	9,849	57,932	05/01/2017	1FE
182252-RJ-7	CLARKSTON MI CMNTY SCH G O 2004 REF		09/20/2007	Various		1,301,030	1,250,000	1,303,300	1,292,140		(3,378)		(3,378)		1,288,762		12,268	12,268	50,139	05/01/2016	1FE
205759-EN-9	COMSTOCK PK MI PUB SCH G O 03 REF		08/21/2007	PRAGER MCCARTHY & SEALY		265,400	250,000	270,910	264,027		(1,269)		(1,269)		262,758		2,642	2,642	10,682	05/01/2015	1FE
251093-QB-9	DETROIT MI DOWNTOWN DEV 1997 A		07/15/2007	CALLED @ 101.00000000		2,020,000	2,000,000	2,027,800	2,017,811		(17,134)		(17,134)		2,000,677		19,323	19,323	112,500	07/15/2020	1FE
251093-RN-2	DETROIT MI G O 1997-B REF		08/10/2007	PRAGER MCCARTHY & SEALY		1,064,792	1,045,000	1,114,263	1,079,114		(11,662)		(11,662)		1,067,452		(2,660)	(2,660)	44,571	04/01/2009	1FE
252255-JW-5	DEXTER MI CMNTY SCHS G O 2003		09/04/2007	PRAGER MCCARTHY & SEALY		260,510	250,000	263,780	259,323		(889)		(889)		258,434		2,076	2,076	10,625	05/01/2019	1FE
421560-HP-1	HAZEL PARK MI SCH DIST G O 2002		08/16/2007	BAIRD (ROBERT W.) & CO. INC.		933,084	900,000	914,787	908,784		(939)		(939)		907,844		25,240	25,240	36,250	05/01/2015	1FE
421560-HQ-9	HAZEL PARK MI SCH DIST G O 2002		09/04/2007	BAIRD (ROBERT W.) & CO. INC.		522,750	500,000	504,275	502,544		(291)		(291)		502,254		20,496	20,496	21,250	05/01/2016	1FE
443114-QQ-9	HOWELL MI PUB SCHS G O 2004 REF		07/17/2007	PRAGER MCCARTHY & SEALY		1,222,908	1,200,000	1,241,652	1,230,159		(1,975)		(1,975)		1,228,184		(5,276)	(5,276)	38,850	05/01/2017	1FE
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF		07/25/2007	PRAGER MCCARTHY & SEALY		101,902	100,000	102,630	102,103		(144)		(144)		101,959		(57)	(57)	3,363	05/01/2018	1FE
443114-QS-5	HOWELL MI PUB SCHS G O 2004 REF		09/28/2007	Various		909,384	890,000	905,993	902,169		(994)		(994)		901,175		8,209	8,209	34,403	05/01/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
443114-QT-3	HOWELL MI PUB SCHS G O 2004 REF		09/25/2007	PRAGER MCCARTHY & SEALY		357,053	350,000	353,980	353,031		(261)		(261)		352,770		4,283	4,283	14,131	05/01/2020	1FE
443114-QU-0	HOWELL MI PUB SCHS G O 2004 REF		09/14/2007	PRAGER MCCARTHY & SEALY		101,809	100,000	100,400	100,305		(26)		(26)		100,279		1,530	1,530	3,975	05/01/2021	1FE
771537-ST-5	ROCHESTER MI CSD SCH BLDG G O 2004 REF		09/04/2007	PRAGER MCCARTHY & SEALY		102,167	100,000	102,797	102,147		(174)		(174)		101,973		194	194	3,825	05/01/2018	1FE
771537-SU-2	ROCHESTER MI CSD SCH BLDG G O 2004 REF		09/14/2007	PRAGER MCCARTHY & SEALY		282,541	275,000	280,398	279,040		(342)		(342)		278,698		3,842	3,842	10,931	05/01/2019	1FE
838736-UQ-7	SOUTH LYON MI COMM SCH BLDG 06		07/09/2007	PRAGER MCCARTHY & SEALY		198,396	200,000	201,692	201,668		(78)		(78)		201,590		(3,194)	(3,194)	6,250	05/01/2023	1FE
838736-UR-5	SOUTH LYON MI COMM SCH BLDG 06		08/21/2007	PRAGER MCCARTHY & SEALY		97,685	100,000	100,614	100,605		(34)		(34)		100,571		(2,886)	(2,886)	3,650	05/01/2024	1FE
838736-US-3	SOUTH LYON MI COMM SCH BLDG 06		08/21/2007	PRAGER MCCARTHY & SEALY		196,993	200,000	200,920	200,907		(46)		(46)		200,861		(3,868)	(3,868)	6,700	05/01/2025	1FE
846625-HV-6	SPARTA MI AREA SCHOOLS G O 04		09/20/2007	PRAGER MCCARTHY & SEALY		264,623	250,000	258,965	257,091		(609)		(609)		256,482		8,140	8,140	11,250	05/01/2020	1FE
124637-GY-9	BYRON MN INDPT SCH DIST NO 531 04 A		08/17/2007	UNION BANK OF SWITZERLAND		516,230	500,000	506,695	505,328		(380)		(380)		504,948		11,282	11,282	26,458	02/01/2021	1FE
124637-GZ-6	BYRON MN INDPT SCH DIST NO 531 04 A		08/17/2007	Various		519,653	500,000	503,915	503,118		(214)		(214)		502,903		16,749	16,749	25,938	02/01/2022	1FE
227840-FG-5	CROW WING CNTY MN G O CAP IMPT 04A		08/17/2007	UNION BANK OF SWITZERLAND		497,803	480,000	489,062	487,320		(485)		(485)		486,836		10,967	10,967	25,400	02/01/2020	1FE
227840-FH-3	CROW WING CNTY MN G O CAP IMPT 04A		08/30/2007	PRAGER MCCARTHY & SEALY		104,454	100,000	101,390	101,124		(78)		(78)		101,045		3,409	3,409	5,472	02/01/2021	1FE
227840-FJ-9	CROW WING CNTY MN G O CAP IMPT 04A		09/05/2007	Various		519,450	500,000	504,065	503,288		(225)		(225)		503,063		16,387	16,387	27,083	02/01/2022	1FE
23409R-BD-0	DAKOTA CNTY MN CMNTY DEV AGY GOV SR 01		08/29/2007	Various		959,856	925,000	932,252	929,035		(417)		(417)		928,618		31,238	31,238	49,743	01/01/2017	1FE
311315-QN-8	FARMINGTON MN INDPT SCH DIST 192 06A		09/18/2007	Various		1,567,358	1,550,000	1,517,776	1,518,613		931		931		1,519,544		47,813	47,813	102,850	02/01/2023	1FE
311315-QP-3	FARMINGTON MN INDPT SCH DIST 192 06A		09/14/2007	PRAGER MCCARTHY & SEALY		253,732	250,000	250,578	250,541		(35)		(35)		250,506		3,226	3,226	16,788	02/01/2024	1FE
604128-SQ-7	MINNESOTA ST		08/03/2007	PRAGER MCCARTHY & SEALY		760,029	750,000	764,400			(4,641)		(4,641)		759,759		270	270	18,528	08/01/2008	1FE
616157-PU-1	MOORHEAD MN ISD NO 152 G O 2005		07/16/2007	UNION BANK OF SWITZERLAND		491,690	500,000	506,370	488,635		319		319		488,954		2,736	2,736	17,000	04/01/2021	1FE
648176-FZ-3	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		08/14/2007	PRAGER MCCARTHY & SEALY		97,331	100,000	100,367	97,635		70		70		97,705		(374)	(374)	4,439	02/01/2022	1FE
648176-GC-3	NEW PRAGUE MN ISD NO 721 SCH BLDG 05 A		09/14/2007	PRAGER MCCARTHY & SEALY		700,756	700,000	701,267	680,301		511		511		680,812		19,944	19,944	34,708	02/01/2025	1FE
681181-MJ-9	OLMSTED CNTY MN RESOURCE REC 2007A		09/18/2007	PRAGER MCCARTHY & SEALY		368,917	370,000	368,764			18		18		368,782		134	134	7,527	02/01/2027	1FE
849832-SN-1	SPRING LAKE PARK MN ISD NO 16 2006		09/12/2007	PRAGER MCCARTHY & SEALY		375,216	375,000	373,729	373,734		28		28		373,762		1,454	1,454	14,067	02/01/2027	1FE
433146-FQ-5	HINDS CNTY MS SCH DIST G O 2003		08/29/2007	DUNCAN WILLIAMS, INC.		1,247,820	1,200,000	1,239,276	1,229,496		(2,821)		(2,821)		1,226,675		21,145	21,145	58,167	03/15/2018	1FE
605340-UD-1	MISSISSIPPI DEV BK HINDS 2007A		08/09/2007	APEX PRYOR SECURITITES		474,440	500,000	501,655			(56)		(56)		501,599		(27,159)	(27,159)	10,188	10/01/2036	1FE
605340-QG-9	MISSISSIPPI DEV BK JACKSON 2006		08/29/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		485,300	500,000	498,690	498,696		29		29		498,726		(13,426)	(13,426)	18,500	03/01/2026	1FE
605343-E2-4	MISSISSIPPI DEV BK RANKIN 2000 A		07/01/2007	CALLED @ 100.00000000		1,015,000	1,015,000	1,009,803	1,012,918		2,082		2,082		1,015,000				52,273	07/01/2010	1FE
605343-E3-2	MISSISSIPPI DEV BK RANKIN 2000 A		07/01/2007	CALLED @ 100.00000000		1,070,000	1,070,000	1,064,233	1,067,309		2,691		2,691		1,070,000				56,175	07/01/2011	1FE
605343-E4-0	MISSISSIPPI DEV BK RANKIN 2000 A		07/01/2007	CALLED @ 100.00000000		1,135,000	1,135,000	1,123,616	1,129,071		5,929		5,929		1,135,000				59,588	07/01/2012	1FE
605343-E5-7	MISSISSIPPI DEV BK RANKIN 2000 A		07/01/2007	CALLED @ 100.00000000		1,200,000	1,200,000	1,191,432	1,195,147		4,853		4,853		1,200,000				64,200	07/01/2013	1FE
605343-E6-5	MISSISSIPPI DEV BK RANKIN 2000 A		07/01/2007	CALLED @ 100.00000000		1,270,000	1,270,000	1,257,567	1,262,476		7,524		7,524		1,270,000				68,263	07/01/2014	1FE
605343-E7-3	MISSISSIPPI DEV BK RANKIN 2000 A		07/01/2007	CALLED @ 100.00000000		1,340,000	1,340,000	1,319,672	1,327,022		12,978		12,978		1,340,000				72,025	07/01/2015	1FE
105445-DM-9	BRANSON MO REORG SCH DIST NO R-4 05		09/21/2007	PRAGER MCCARTHY & SEALY		104,533	100,000	104,382	104,215		(322)		(322)		103,893		640	640	5,347	03/01/2025	1FE
442499-BU-2	HOWARD BEND MO LEVEE DIST 05 REF		08/15/2007	PRAGER MCCARTHY & SEALY		272,383	250,000	273,668	271,956		(1,118)		(1,118)		270,838		1,545	1,545	19,286	03/01/2017	1FE
442499-BW-8	HOWARD BEND MO LEVEE DIST 05 REF		09/20/2007	PRAGER MCCARTHY & SEALY		111,729	100,000	109,895	109,318		(436)		(436)		108,882		2,847	2,847	5,600	03/01/2019	1FE
467578-BE-9	JACKSON CNTY MO SPL OBLIG 2002		08/28/2007	PRAGER MCCARTHY & SEALY		321,720	300,000	322,671	314,635		(1,463)		(1,463)		313,173		8,547	8,547	12,375	12/01/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
467578-BF-6	JACKSON CNTY MO SPL OBLIG 2002		08/27/2007	BAIRD (ROBERT W.) & CO. INC.		774,394	725,000	773,785	756,549		(3,131)		(3,131)		753,417		20,977	20,977	29,795	12/01/2017	1FE
467578-AP-5	JACKSON CNTY MO SPL TRUMAN MED 01A		07/18/2007	PRAGER MCCARTHY & SEALY		125,644	120,000	120,000	120,000						120,000		5,644	5,644	3,828	12/01/2015	1FE
467578-BN-9	JACKSON CNTY MO SPL TRUMAN SPORTS 06		09/27/2007	PRAGER MCCARTHY & SEALY		1,023,520	960,000	1,020,144	1,016,822		(5,727)		(5,727)		1,011,095		12,425	12,425	51,694	12/01/2012	1FE
467578-BP-4	JACKSON CNTY MO SPL TRUMAN SPORTS 06		07/24/2007	PRAGER MCCARTHY & SEALY		106,578	100,000	106,668	106,357		(464)		(464)		105,894		685	685	4,944	12/01/2013	1FE
485052-QG-2	KANSAS CITY MO MUN ASSIST CORP 01 B-1		08/21/2007	BAIRD (ROBERT W.) & CO. INC.		1,010,562	995,000	1,001,786	997,300		(636)		(636)		996,664		13,898	13,898	44,637	04/01/2017	1FE
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1		09/06/2007	PRAGER MCCARTHY & SEALY		370,859	715,000	306,106	336,487		11,098		11,098		347,585		23,274	23,274		04/15/2022	1FE
60636F-BG-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		07/12/2007	PRAGER MCCARTHY & SEALY		160,926	160,000	159,744	159,759		8		8		159,767		1,160	1,160	5,561	10/01/2019	1FE
60636M-CZ-8	MISSOURI ST REGL CONV SPORTS FAC 03A-1		08/06/2007	STIFEL NICOLAUS & CO, INC.		266,800	250,000	279,435	270,305		(1,649)		(1,649)		268,655		(1,855)	(1,855)	12,906	08/15/2017	1FE
787642-R4-1	ST CHARLES CNTY MO FRANCIS HOWELL 04A		09/20/2007	PRAGER MCCARTHY & SEALY		3,868,856	3,510,000	3,875,356	3,825,982		(15,303)		(15,303)		3,810,679		58,177	58,177	186,810	03/01/2018	1FE
791460-EY-0	ST LOUIS CNTY MO SCH DIST R 8 LINDBERGH		09/10/2007	PRAGER MCCARTHY & SEALY		299,394	300,000	299,250			11		11		299,261		133	133	7,000	03/01/2027	1FE
79165T-JR-3	ST LOUIS MO MUN FIN LSE FOREST PARK 04		08/21/2007	PRAGER MCCARTHY & SEALY		105,617	100,000	109,212	106,910		(473)		(473)		106,438		(821)	(821)	5,125	02/15/2017	1FE
79165T-FY-2	ST LOUIS MO MUN FIN LSE JUST CTR 01A		08/03/2007	PRAGER MCCARTHY & SEALY		190,193	180,000	193,009	188,455		(903)		(903)		187,552		2,641	2,641	9,266	02/15/2016	1FE
950732-RH-2	WENTZVILLE MO SCH DIST NO R-04 2006		09/19/2007	PRAGER MCCARTHY & SEALY		102,009	100,000	100,825	100,794		(60)		(60)		100,735		1,274	1,274	6,044	03/01/2024	1FE
256435-FY-9	DODGE CNTY NE SCH DIST NO 001 FREMONT 04		08/30/2007	Various		658,902	625,000	680,025	661,880		(2,632)		(2,632)		659,248		(346)	(346)	22,042	12/15/2018	1FE
25922R-AM-4	DOUGLAS CNTY NE CORR FACS BLDG LSE 04		08/16/2007	BAIRD (ROBERT W.) & CO. INC.		784,599	765,000	781,539	776,776		(1,263)		(1,263)		775,513		9,087	9,087	12,063	11/01/2017	1FE
259327-ZH-0	DOUGLAS CNTY NE SD NO 17 MILLARD 02 REF		08/16/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.		528,528	525,000	520,154	521,280		194		194		521,474		7,054	7,054	18,113	11/15/2016	1FE
259327-D5-0	DOUGLAS CNTY NE SD NO 17 MILLARD 06		08/07/2007	PRAGER MCCARTHY & SEALY		202,402	200,000	199,614	199,619		8		8		199,627		2,775	2,775	6,038	06/15/2025	1FE
406036-DX-8	HALL CNTY NE SD NO 2 GRAND ISLAND 03		08/16/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.		273,133	265,000	275,584	271,859		(662)		(662)		271,197		1,936	1,936	9,091	12/01/2015	1FE
406036-DY-6	HALL CNTY NE SD NO 2 GRAND ISLAND 03		08/07/2007	PRAGER MCCARTHY & SEALY		519,495	500,000	515,895	510,318		(945)		(945)		509,373		10,122	10,122	16,427	12/01/2016	1FE
681669-AX-5	OMAHA-DOUGLAS NE PUB BLDG CMMSN 01		08/23/2007	PRAGER MCCARTHY & SEALY		522,720	500,000	515,690	508,207		(1,009)		(1,009)		507,198		15,522	15,522	21,656	05/01/2015	1FE
641459-XE-7	NEVADA G O COLORADO RIV COMMN PWR 97A		09/15/2007	CALLED @ 100.00000000		2,750,000	2,750,000	2,610,328	2,710,555		39,445		39,445		2,750,000				144,375	09/15/2027	1FE
296809-QW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 04		09/21/2007	PRAGER MCCARTHY & SEALY		216,659	200,000	221,678	215,606		(1,247)		(1,247)		214,359		2,300	2,300	9,880	10/01/2015	1FE
296809-QX-7	ESSEX CNTY NJ IMPT PROJ CONS GTD 04		09/26/2007	PRAGER MCCARTHY & SEALY		162,693	150,000	164,951	160,821		(896)		(896)		159,926		2,767	2,767	7,623	10/01/2016	1FE
29680P-BU-3	ESSEX CNTY NJ IMPT PROJ CONS GTD 06		08/22/2007	PRAGER MCCARTHY & SEALY		529,690	500,000	533,575	531,747		(3,870)		(3,870)		527,877		1,813	1,813	18,375	12/15/2011	1FE
29680P-BZ-2	ESSEX CNTY NJ IMPT PROJ CONS GTD 06		09/06/2007	PRAGER MCCARTHY & SEALY		110,925	100,000	109,292	109,061		(520)		(520)		108,540		2,385	2,385	3,879	12/15/2016	1FE
645771-KR-6	NEW JERSEY BLDG AUTH ST BLDG 1999		07/23/2007	PRAGER MCCARTHY & SEALY		532,194	500,000	569,465	537,696		(4,345)		(4,345)		533,351		(1,157)	(1,157)	17,202	06/15/2011	1FE
645916-L4-7	NEW JERSEY ECON SCH FACS CONSTR 04 I		07/26/2007	PRAGER MCCARTHY & SEALY		214,140	200,000	209,460	207,605		(493)		(493)		207,112		7,028	7,028	9,167	09/01/2021	1FE
64605L-Y9-3	NEW JERSEY EDL FAC AUTH HIGHER ED 06 A		08/21/2007	Various		3,234,444	3,210,000	3,245,503	3,244,978		(1,679)		(1,679)		3,243,299		(8,855)	(8,855)	180,475	09/01/2021	1FE
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06 A		09/05/2007	Various		8,620,763	8,580,000	8,654,303	8,653,206		(4,136)		(4,136)		8,649,071		(28,308)	(28,308)	375,028	09/01/2022	1FE
646046-KM-3	NEW JERSEY ST COP EQUIP LSE 2000 A REF		07/09/2007	PRAGER MCCARTHY & SEALY		1,034,540	1,000,000	1,077,820	1,032,445		(4,685)		(4,685)		1,027,761		6,779	6,779	30,188	06/15/2010	1FE
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF		09/19/2007	Various		1,038,220	1,000,000	1,066,710	1,027,918		(4,913)		(4,913)		1,023,005		15,215	15,215	9,990	06/15/2011	1FE
646046-KP-6	NEW JERSEY ST COP EQUIP LSE 2000 A REF		07/20/2007	PRAGER MCCARTHY & SEALY		1,035,800	1,000,000	1,061,820	1,029,220		(4,505)		(4,505)		1,024,715		11,085	11,085	32,083	06/15/2012	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
646046-LF-7	NEW JERSEY ST COP EQUIP LSE 2004 A		07/10/2007	Various		5,016,953	4,800,000	5,008,752	4,965,746		(10,142)		(10,142)		4,955,604		61,349	61,349	138,667	06/15/2018	1FE
646039-LA-3	NEW JERSEY ST G O REF 2005 N		09/24/2007	PRAGER MCCARTHY & SEALY		313,332	300,000	324,933	317,803		(3,239)		(3,239)		314,564		(1,232)	(1,232)	10,033	07/15/2010	1FE
646133-GC-6	NEW JERSEY TRANSIT COP RAYMOND PLAZA 03		08/27/2007	PRAGER MCCARTHY & SEALY		220,944	200,000	227,632	220,669		(1,157)		(1,157)		219,512		1,432	1,432	10,053	10/01/2016	1FE
646135-QY-2	NEW JERSEY TRANSN TR FD AUTH 99A		09/06/2007	Various		2,833,125	2,500,000	2,963,300	2,805,730		(18,646)		(18,646)		2,787,084		46,041	46,041	106,215	06/15/2016	1FE
013595-JE-4	ALBUQUERQUE NM SD NO 12 G O 06 C		08/01/2007	MATURED		13,110,000	13,110,000	13,157,065	13,144,106		(34,106)		(34,106)		13,110,000				423,890	08/01/2007	1FE
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97		09/15/2007	CALLED @ 100.00		199,300	199,300	199,300	199,300						199,300				8,262	03/15/2010	1
356730-B9-1	FREEPORT NY G O PWR PROJ 2004 A		09/27/2007	PRAGER MCCARTHY & SEALY		290,646	285,000	290,911	288,935		(438)		(438)		288,496		2,150	2,150	15,568	01/15/2020	1FE
592597-X2-9	METRO NY TRANSN AUTH SVC CONTRACT 02A		08/31/2007	Various		3,798,121	3,680,000	3,662,373	3,665,286		501		501		3,665,787		132,334	132,334	216,514	01/01/2021	1FE
592597-C3-0	METRO NY TRANSN AUTH TRANS FAC SVC 93-O		07/01/2007	MATURED		2,000,000	2,000,000	1,825,480	1,989,837		10,163		10,163		2,000,000				115,000	07/01/2007	1FE
63165N-KQ-0	NASSAU CNTY NY G O GEN IMPT 1997 W		09/01/2007	CALLED @ 102.00		1,453,500	1,425,000	1,439,165	1,429,270		(1,018)		(1,018)		1,428,253		25,247	25,247	67,688	09/01/2011	1FE
64966B-RB-1	NEW YORK N Y SER A MBIA-IBC		09/21/2007	Various		2,827,618	2,675,000	2,865,380	2,782,532		(11,979)		(11,979)		2,770,553		57,065	57,065	106,298	11/01/2011	1FE
64966A-HW-8	NEW YORK NY G O FISCAL 1998 SER D		08/01/2007	CALLED @ 101.00000000		3,524,900	3,490,000	3,220,747	3,279,447		6,335		6,335		3,285,782		239,118	239,118	183,225	08/01/2021	1FE
649669-3K-2	NEW YORK NY G O FISCAL 1999 SER K		07/17/2007	PRAGER MCCARTHY & SEALY		6,027,691	5,780,000	6,156,567	5,956,861		(23,762)		(23,762)		5,933,099		94,593	94,593	311,441	08/01/2014	1FE
64966A-YQ-2	NEW YORK NY G O FISCAL 2001 SER G		08/22/2007	BEAR STEARNS SECURITIES CORP.		5,243,800	5,000,000	5,142,400	5,066,948		(7,729)		(7,729)		5,059,219		184,581	184,581	281,458	08/01/2015	1FE
64966A-2L-8	NEW YORK NY G O FISCAL 2002 SER A-1 SUB		08/27/2007	PRAGER MCCARTHY & SEALY		426,144	400,000	427,164	416,759		(1,699)		(1,699)		415,059		11,085	11,085	17,442	11/01/2012	1FE
64966E-7G-6	NEW YORK NY G O FISCAL 2006 SER C		08/03/2007	MORGAN STANLEY DEAN WITTER		11,651,268	10,990,000	11,952,614	11,872,780		(52,882)		(52,882)		11,819,898		(168,630)	(168,630)	548,935	08/01/2016	1FE
64966G-UR-1	NEW YORK NY G O FISCAL 2008 SER C-1		09/19/2007	UNION BANK OF SWITZERLAND		1,000,000	1,000,000	992,110							992,110		7,890	7,890		10/01/2023	1FE
64982P-SR-4	NEW YORK ST DORM MUN HLTH LSE 01-1		09/06/2007	PRAGER MCCARTHY & SEALY		2,256,101	2,190,000	2,255,831	2,217,638		(5,073)		(5,073)		2,212,565		43,535	43,535	99,803	01/15/2010	1FE
64982P-SS-2	NEW YORK ST DORM MUN HLTH LSE 01-1		08/20/2007	PRAGER MCCARTHY & SEALY		3,451,164	3,320,000	3,405,058	3,362,286		(5,640)		(5,640)		3,356,646		94,518	94,518	173,467	01/15/2011	1FE
649901-MW-2	NEW YORK ST DORM ST UNIV EDL FAC 02A		09/10/2007	Various		2,799,578	2,600,000	2,908,230	2,793,860		(19,566)		(19,566)		2,774,294		25,284	25,284	106,867	11/15/2012	1FE
649838-QD-4	NEW YORK ST DORM ST UNIV EDL FAC 98A		09/25/2007	PRAGER MCCARTHY & SEALY		100,326	100,000	100,000	100,000						100,000		326	326	4,130	05/15/2025	1FE
64988T-EE-4	NEW YORK ST MUN BD BK SCH PURP 03 C		09/06/2007	Various		3,971,041	3,850,000	3,855,621	3,854,091		(381)		(381)		3,853,710		117,330	117,330	148,964	06/01/2023	1FE
64988T-EG-9	NEW YORK ST MUN BD BK SCH PURP 03 C		09/05/2007	Various		828,907	805,000	806,175	805,855		(68)		(68)		805,788		23,119	23,119	27,071	12/01/2023	1FE
650017-NT-9	NEW YORK ST THRUWAY LOC HWY BRDG SVC97		07/16/2007	CALLED @ 102.00000000		10,200,000	10,000,000	10,017,000	10,005,293		(1,219)		(1,219)		10,004,073		195,927	195,927	415,625	04/01/2014	1FE
650017-SH-0	NEW YORK ST THRUWAY LOC HWY BRDG SVC97		07/16/2007	CALLED @ 102.00000000		1,315,800	1,290,000	1,295,410	1,292,157		(497)		(497)		1,291,660		24,140	24,140	53,616	04/01/2013	1FE
650017-TV-8	NEW YORK ST THRUWAY LOC HWY BRDG SVC97		07/16/2007	CALLED @ 102.00000000		3,651,600	3,580,000	3,678,029	3,624,534		(10,309)		(10,309)		3,614,225		37,375	37,375	148,794	04/01/2015	1FE
864766-S7-6	SUFFOLK CNTY NY PUB IMPT 2005 B		07/18/2007	PRAGER MCCARTHY & SEALY		186,138	185,000	185,000	185,000						185,000		1,138	1,138	1,896	11/01/2021	1FE
986082-AV-7	YONKERS NY G O 2004 E		09/07/2007	PRAGER MCCARTHY & SEALY		321,185	300,000	324,360	320,986		(1,496)		(1,496)		319,490		1,695	1,695	11,042	12/01/2016	1FE
986082-FT-7	YONKERS NY G O 2007 B		09/12/2007	PRAGER MCCARTHY & SEALY		936,965	900,000	957,537			(1,579)		(1,579)		955,958		(18,993)	(18,993)	15,156	05/01/2028	1FE
120518-FQ-3	BUNCOMBE CNTY NC CTFS PARTN 2007		09/25/2007	Various		330,215	330,000	330,485			(4)		(4)		330,481		(267)	(267)	1,451	04/01/2032	1FE
121352-CA-4	BURKE CNTY NC COP 2006 B		07/03/2007	CRONIN & COMANY		105,514	100,000	104,973	104,824		(224)		(224)		104,600		914	914	4,375	04/01/2021	1FE
12677P-CF-6	CABARRUS CNTY NC COP INSTALL PYMNT 03		07/06/2007	PRAGER MCCARTHY & SEALY		105,435	100,000	104,506	103,306		(194)		(194)		103,112		2,323	2,323	4,958	02/01/2022	1FE
149054-AW-8	CATAWBA CNTY NC COP PUB SCH & CLG 04		09/20/2007	PRAGER MCCARTHY & SEALY		135,740	125,000	134,206	132,304		(624)		(624)		131,680		4,060	4,060	5,359	06/01/2018	1FE
161037-NC-6	CHARLOTTE NC COP GOVT FAC 03 G		08/27/2007	PRAGER MCCARTHY & SEALY		105,162	100,000	105,751	104,055		(371)		(371)		103,684		1,478	1,478	3,736	06/01/2015	1FE
161037-NN-2	CHARLOTTE NC COP GOVT FAC 03 G		09/07/2007	PRAGER MCCARTHY & SEALY		102,965	100,000	100,000	100,000						100,000		2,965	2,965	3,903	06/01/2033	1FE
206444-CK-5	CONCORD NC COPS 2005		07/10/2007	PRAGER MCCARTHY & SEALY		105,123	100,000	107,935	105,550		(297)		(297)		105,253		(130)	(130)	3,083	06/01/2019	1FE
206444-CL-3	CONCORD NC COPS 2005		09/27/2007	PRAGER MCCARTHY & SEALY		132,581	125,000	134,264	131,745		(512)		(512)		131,234		1,347	1,347	5,226	06/01/2020	1FE
230582-BG-2	CUMBERLAND CNTY NC COPS CIVIC CTR 98		07/16/2007	PRAGER MCCARTHY & SEALY		512,885	500,000	518,710	505,797		(1,036)		(1,036)		504,761		8,124	8,124	15,833	12/01/2009	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
230582-BH-0	CUMBERLAND CNTY NC COPS CIVIC CTR 98		07/16/2007	PRAGER MCCARTHY & SEALY		204,973	200,000	206,088	202,332		(297)		(297)		202,034		2,939	2,939	6,236	12/01/2010	1FE
346641-BJ-1	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		07/23/2007	PRAGER MCCARTHY & SEALY		492,294	485,000	510,865	491,800		(2,161)		(2,161)		489,640		2,655	2,655	19,872	10/01/2008	1FE
346641-BL-6	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		07/23/2007	PRAGER MCCARTHY & SEALY		519,265	500,000	526,540	511,819		(1,676)		(1,676)		510,143		9,122	9,122	20,486	10/01/2010	1FE
346641-BN-2	FORSYTH CNTY NC COP PUB FAC EQUIP 2001		07/03/2007	PRAGER MCCARTHY & SEALY		263,220	250,000	260,630	256,012		(485)		(485)		255,528		7,693	7,693	9,653	10/01/2012	1FE
405775-AT-4	HALIFAX CNTY NC COP 2006		09/17/2007	PRAGER MCCARTHY & SEALY		302,544	300,000	300,000	300,000						300,000		2,544	2,544	9,975	06/01/2024	1FE
405775-AV-9	HALIFAX CNTY NC COP 2006		09/07/2007	Various		398,579	400,000	396,820	396,902		65		65		396,967		1,612	1,612	12,938	06/01/2026	1FE
413324-AM-6	HARNETT CNTY NC G O CUSTODY RCPTS 04 REF		07/10/2007	DAIN RAUSCHER INCORPORATED		2,050,792	1,965,000	2,021,258	2,008,913		(2,685)		(2,685)		2,006,228		44,564	44,564	60,588	06/01/2020	1FE
462670-CJ-7	IREDELL CNTY NC COP SCH PROJ 2006		07/06/2007	PRAGER MCCARTHY & SEALY		104,770	100,000	103,432	103,257		(148)		(148)		103,109		1,661	1,661	3,056	06/01/2023	1FE
644802-BS-8	NEW HANOVER CNTY NC COP 2001		07/25/2007	PRAGER MCCARTHY & SEALY		105,680	100,000	107,404	104,359		(383)		(383)		103,976		1,704	1,704	3,319	12/01/2012	1FE
65820Q-BJ-1	NORTH CAROLINA INFRA COP CAP IMPT 05A		08/13/2007	PRAGER MCCARTHY & SEALY		754,547	750,000	788,025	763,379		(7,533)		(7,533)		755,846		(1,299)	(1,299)	22,424	02/01/2008	1FE
65820Q-BL-6	NORTH CAROLINA INFRA COP CAP IMPT 05A		07/02/2007	PRAGER MCCARTHY & SEALY		101,846	100,000	106,567	103,138		(754)		(754)		102,385		(539)	(539)	7,153	02/01/2009	1FE
65820R-BD-2	NORTH CAROLINA INFRA LSE CORR FAC 03		07/09/2007	PRAGER MCCARTHY & SEALY		104,532	100,000	106,905	105,227		(361)		(361)		104,866		(334)	(334)	3,903	10/01/2017	1FE
65820Q-CZ-4	NORTH CAROLINA INRA COP REPAIR RENOV 06A		09/05/2007	PRAGER MCCARTHY & SEALY		199,427	200,000	199,736	199,739		6		6		199,745		(318)	(318)	6,338	06/01/2025	1FE
658256-XA-5	NORTH CAROLINA ST G O 2006 A		09/17/2007	PRAGER MCCARTHY & SEALY		102,834	100,000	100,157	100,150		(9)		(9)		100,141		2,693	2,693	3,613	06/01/2022	1FE
658256-DE-9	NORTH CAROLINA ST G O PUB IMPT 1999 A		07/02/2007	PRAGER MCCARTHY & SEALY		156,459	150,000	157,341			(853)		(853)		156,488		(29)	(29)	2,734	03/01/2013	1FE
658256-GD-8	NORTH CAROLINA ST G O PUB IMPT 2001 A		09/21/2007	PRAGER MCCARTHY & SEALY		791,131	760,000	775,747	769,706		(909)		(909)		768,797		22,335	22,335	35,711	03/01/2013	1FE
658256-GG-1	NORTH CAROLINA ST G O PUB IMPT 2001 A		09/06/2007	PRAGER MCCARTHY & SEALY		314,877	300,000	309,786	307,203		(450)		(450)		306,754		8,123	8,123	14,646	03/01/2016	1FE
658256-ML-3	NORTH CAROLINA ST G O PUB IMPT 2003 B		08/16/2007	PRAGER MCCARTHY & SEALY		300,615	300,000	296,352	296,885		101		101		296,986		3,629	3,629	12,000	04/01/2021	1FE
658256-TJ-1	NORTH CAROLINA ST G O PUB IMPT 2005 A		07/26/2007	PRAGER MCCARTHY & SEALY		1,062,186	1,125,000	1,079,921	1,034,253		1,905		1,905		1,036,158		26,028	26,028	39,473	03/01/2024	1FE
658255-5V-2	NORTH CAROLINA ST G O PUB SCH 1998 A		09/04/2007	PRAGER MCCARTHY & SEALY		759,735	740,000	757,161	753,412		620		620		754,032		5,703	5,703	28,726	04/01/2013	1FE
658255-5W-0	NORTH CAROLINA ST G O PUB SCH 1998 A		09/04/2007	PRAGER MCCARTHY & SEALY		5,236,429	5,100,000	5,055,443	5,135,920		1,190		1,190		5,137,111		99,318	99,318	197,732	04/01/2014	1FE
658256-BM-3	NORTH CAROLINA ST G O PUB SCH 1999		09/04/2007	PRAGER MCCARTHY & SEALY		103,470	100,000	101,873	101,766		69		69		101,835		1,635	1,635	4,293	04/01/2017	1FE
724500-GS-6	PITT CNTY NC COP SCH FACS 2007		09/07/2007	Various		1,161,604	1,100,000	1,181,752			(3,276)		(3,276)		1,178,476		(16,872)	(16,872)	27,042	04/01/2025	1FE
930863-UK-9	WAKE CNTY NC G O PUB IMPT 1998		09/06/2007	PRAGER MCCARTHY & SEALY		306,837	300,000	298,548	298,975		73		73		299,048		7,789	7,789	14,183	03/01/2015	1FE
971673-DH-8	WILMINGTON NC COP 2004		09/07/2007	PRAGER MCCARTHY & SEALY		104,224	100,000	99,288	99,322		12		12		99,334		4,890	4,890	5,153	09/01/2029	1FE
01016M-BH-3	AKRON-SUMMIT CNTY OH PUB LIBRARY 02		09/07/2007	UNION BANK OF SWITZERLAND		1,379,535	1,310,000	1,358,955	1,340,904		(3,233)		(3,233)		1,337,671		41,864	41,864	51,126	12/01/2018	1FE
01016M-BJ-9	AKRON-SUMMIT CNTY OH PUB LIBRARY 02		08/30/2007	Various		3,740,919	3,600,000	3,704,688	3,666,210		(6,550)		(6,550)		3,659,660		81,259	81,259	134,083	12/01/2019	1FE
01016M-BK-6	AKRON-SUMMIT CNTY OH PUB LIBRARY 02		07/05/2007	PRAGER MCCARTHY & SEALY		103,978	100,000	102,088	101,323		(103)		(103)		101,220		2,758	2,758	3,042	12/01/2020	1FE
044429-NM-6	ASHLAND OH G O VAR PURP LTD TAX 03		08/02/2007	UNION BANK OF SWITZERLAND		1,889,078	1,825,000	1,868,891	1,857,266		(2,423)		(2,423)		1,854,843		34,234	34,234	59,105	12/01/2018	1FE
114691-FL-7	BROOKVILLE OH SCHOOL DISTRICT 06 REF		09/07/2007	BANC AMERICA SECURITIES		7,241,239	7,390,000	7,472,694	7,472,512		(4,190)		(4,190)		7,468,322		(227,082)	(227,082)	242,023	12/01/2031	1FE
123547-T6-8	BUTLER CNTY OH G O VAR PURP 2004		08/30/2007	UNION BANK OF SWITZERLAND		1,284,479	1,240,000	1,303,364	1,293,503		(3,941)		(3,941)		1,289,562		(5,083)	(5,083)	44,829	12/01/2018	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
123547-U4-1	BUTLER CNTY OH G O VAR PURP 2004		08/23/2007	PRAGER MCCARTHY & SEALY		250,863	250,000	251,793	251,462		(102)		(102)		251,359		(497)	(497)	8,807	12/01/2024	1FE
172252-YS-1	CINCINNATI OH CITY SCH DIST G O IMPT 05		09/24/2007	PRAGER MCCARTHY & SEALY		211,830	200,000	219,686	214,555		(1,416)		(1,416)		213,139		(1,309)	(1,309)	7,167	12/01/2012	1FE
172252-YT-9	CINCINNATI OH CITY SCH DIST G O IMPT 05		07/06/2007	PRAGER MCCARTHY & SEALY		105,680	100,000	110,315	107,857		(532)		(532)		107,325		(1,645)	(1,645)	556	12/01/2013	1FE
186355-BE-2	CLEVELAND OH COP STADIUM PROJ 97		07/12/2007	PRAGER MCCARTHY & SEALY		566,532	550,000	601,475	576,221		(7,116)		(7,116)		569,105		(2,573)	(2,573)	21,358	11/15/2008	1FE
353172-S7-5	FRANKLIN CNTY OH G O 2005		09/28/2007	Various		311,544	300,000	321,843	316,743		(2,438)		(2,438)		314,305		(2,761)	(2,761)	10,306	12/01/2010	1FE
363838-AY-9	GALLIPOLIS CITY OH SCH DIST IMPT 06		08/23/2007	PRAGER MCCARTHY & SEALY		241,508	250,000	246,678	246,749		67		67		246,816		(5,309)	(5,309)	8,344	12/01/2026	1FE
468574-ET-1	JACKSON OH SCH DIST G O CONSTR IMPT 04		07/09/2007	PRAGER MCCARTHY & SEALY		164,432	155,000	163,117	161,325		(389)		(389)		160,937		3,495	3,495	4,758	12/01/2016	1FE
531677-DW-9	LICKING HEIGHTS OH LOC SCH DIST 2004		09/14/2007	Various		389,504	375,000	384,630	382,507		(585)		(585)		381,923		7,582	7,582	13,452	12/01/2017	1FE
537292-HV-9	LITTLE MIAMI OH LOC SCH DIST G O 2007		08/23/2007	PRAGER MCCARTHY & SEALY		242,368	250,000	253,675			(138)		(138)		253,537		(11,169)	(11,169)	5,375	12/01/2025	1FE
537292-HY-3	LITTLE MIAMI OH LOC SCH DIST G O 2007		08/14/2007	PRAGER MCCARTHY & SEALY		195,434	200,000	202,114			(74)		(74)		202,040		(6,606)	(6,606)	4,025	12/01/2028	1FE
667689-QP-1	NORTHWEST OH LOC SCH DIST G O 05 REF		09/12/2007	PRAGER MCCARTHY & SEALY		103,398	100,000	100,237	100,215		(14)		(14)		100,200		3,198	3,198	3,575	12/01/2020	1FE
667689-QQ-9	NORTHWEST OH LOC SCH DIST G O 05 REF		09/10/2007	PRAGER MCCARTHY & SEALY		102,485	100,000	99,882	99,888		4		4		99,892		2,593	2,593	3,525	12/01/2021	1FE
67755C-PF-0	OHIO ST BLDG AUTH ADMIN BLDG 05B REF		09/10/2007	PRAGER MCCARTHY & SEALY		257,026	250,000	269,055	260,711		(2,532)		(2,532)		258,179		(1,153)	(1,153)	11,542	10/01/2009	1FE
67755C-ET-2	OHIO ST BLDG AUTH ARTS FACS BLDG 03A		08/30/2007	UNION BANK OF SWITZERLAND		1,808,958	1,735,000	1,828,846	1,798,017		(5,740)		(5,740)		1,792,277		16,681	16,681	77,568	04/01/2018	1FE
677519-PA-2	OHIO ST G O COMMON SCHOOLS 2003 A		09/12/2007	Various		4,246,487	4,170,000	4,193,352	4,185,582		(1,329)		(1,329)		4,184,253		62,233	62,233	167,929	03/15/2017	1FE
677519-PB-0	OHIO ST G O COMMON SCHOOLS 2003 A		08/07/2007	Various		10,191,002	10,050,000	10,038,744	10,040,951		383		383		10,041,334		149,668	149,668	408,281	03/15/2018	1FE
677520-AR-9	OHIO ST G O HWY CAP IMPT 2005 I		07/31/2007	PRAGER MCCARTHY & SEALY		204,264	200,000	214,646	207,226		(1,679)		(1,679)		205,547		(1,283)	(1,283)	7,250	05/01/2009	1FE
677519-HW-3	OHIO ST G O INFRAST IMPT 2002 B		07/06/2007	PRAGER MCCARTHY & SEALY		313,878	300,000	309,447	305,725		(525)		(525)		305,200		8,678	8,678	12,917	03/01/2019	1FE
70960U-BC-7	PENTA CAREER CTR OH COP 2004		08/27/2007	PRAGER MCCARTHY & SEALY		97,691	100,000	100,792	100,213		(17)		(17)		100,197		(2,506)	(2,506)	4,341	04/01/2030	1FE
742327-BY-4	PRINCETON OH CITY SCH DIST 2006		08/23/2007	PRAGER MCCARTHY & SEALY		242,368	250,000	251,785	251,784		(96)		(96)		251,688		(9,320)	(9,320)	7,500	12/01/2025	1FE
840658-KR-8	SOUTH-WESTRN CITY OH SD PERM 05B		07/06/2007	PRAGER MCCARTHY & SEALY		151,572	150,000	157,149	153,190		(859)		(859)		152,331		(759)	(759)	4,125	12/01/2008	1FE
889294-MC-5	TOLEDO OH CITY SCH DIST G O IMPT 03 B		07/18/2007	PRAGER MCCARTHY & SEALY		104,225	100,000	103,771	102,939		(206)		(206)		102,732		1,493	1,493	3,222	12/01/2020	1FE
889294-MD-3	TOLEDO OH CITY SCH DIST G O IMPT 03 B		08/23/2007	PRAGER MCCARTHY & SEALY		311,386	300,000	309,234	307,203		(536)		(536)		306,667		4,719	4,719	10,181	12/01/2021	1FE
897659-LX-4	TROY OH G O VAR PURP 2004		07/18/2007	PRAGER MCCARTHY & SEALY		1,546,590	1,500,000	1,571,475	1,556,881		(3,726)		(3,726)		1,553,154		(6,564)	(6,564)	45,917	12/01/2018	1FE
897659-MD-7	TROY OH G O VAR PURP 2004		08/23/2007	PRAGER MCCARTHY & SEALY		250,793	250,000	251,340	251,072		(81)		(81)		250,991		(198)	(198)	8,807	12/01/2024	1FE
915506-KF-5	UPPER ARLINGTON OH CITY SCH DIST 05		08/17/2007	PRAGER MCCARTHY & SEALY		1,049,830	1,000,000	1,086,510	1,062,829		(4,073)		(4,073)		1,058,755		(8,925)	(8,925)	36,250	12/01/2018	1FE
67908N-LR-0	OKLAHOMA CAP IMPT HIGHER ED 2005 F		09/25/2007	PRAGER MCCARTHY & SEALY		1,431,315	1,350,000	1,396,386	1,394,337		(3,030)		(3,030)		1,391,307		40,007	40,007	80,646	07/01/2022	1FE
67908N-LS-8	OKLAHOMA CAP IMPT HIGHER ED 2005 F		09/07/2007	Various		7,496,142	7,100,000	7,328,052	7,317,994		(14,886)		(14,886)		7,303,108		193,034	193,034	399,590	07/01/2023	1FE
678519-CC-1	OKLAHOMA CITY OK G O 2002 REF		09/04/2007	BOSC, INC.		183,951	175,000	182,317	179,312		(515)		(515)		178,797		5,154	5,154	8,896	03/01/2015	1FE
678739-RB-1	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07		09/18/2007	Various		2,114,906	2,100,000	2,107,833			(2,007)		(2,007)		2,105,826		9,080	9,080	46,622	03/01/2009	1FE
678739-RC-9	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07		09/17/2007	Various		2,251,314	2,225,000	2,235,458			(1,706)		(1,706)		2,233,752		17,562	17,562	48,506	03/01/2010	1FE
678739-RD-7	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07		09/18/2007	CITIGROUP GLOBAL MARKETS		2,033,540	2,000,000	2,011,620			(1,419)		(1,419)		2,010,201		23,339	23,339	44,444	03/01/2011	1FE
678841-FY-8	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		09/04/2007	Various		1,760,362	1,675,000	1,755,065	1,720,290		(5,236)		(5,236)		1,715,055		45,307	45,307	89,208	02/01/2013	1FE
678841-FZ-5	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02		09/27/2007	Various		1,838,953	1,750,000	1,815,118	1,786,936		(4,435)		(4,435)		1,782,501		56,452	56,452	95,521	02/01/2014	1FE
179390-LA-5	CLACKAMAS CNTY OR CMNTY CLG DIST GO 07		09/07/2007	LOOP CAPITAL MARKETS		2,579,926	2,355,000	2,591,678			(10,920)		(10,920)		2,580,757		(831)	(831)	76,865	06/15/2018	1FE

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179390-LB-3	CLACKAMAS CNTY OR CMNTY CLG DIST GO 07		09/07/2007	Various		3,595,491	3,290,000	3,626,205			(13,783)		(13,783)		3,612,423		(16,931)	(16,931)	106,294	06/15/2019	1FE
179390-LC-1	CLACKAMAS CNTY OR CMNTY CLG DIST GO 07		09/07/2007	LOOP CAPITAL MARKETS		4,943,343	4,520,000	4,995,368			(17,803)		(17,803)		4,977,566		(34,223)	(34,223)	147,528	06/15/2020	1FE
178882-HG-4	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/17/2007	PRAGER MCCARTHY & SEALY		859,518	1,235,000	724,204	805,033		21,795		21,795		826,829		32,689	32,689		06/15/2016	1FE
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/28/2007	PRAGER MCCARTHY & SEALY		58,349	100,000	46,630	52,434		1,936		1,936		54,370		3,979	3,979		06/15/2020	1FE
179093-DP-1	CLACKAMAS CNTY OR SD NO 12 NORTH 04 REF		09/07/2007	LOOP CAPITAL MARKETS		4,162,938	3,800,000	4,181,254	4,082,465		(13,655)		(13,655)		4,068,810		94,128	94,128	140,917	06/15/2018	1FE
197748-BF-2	COLUMBIA OR IMPT DIST WTR 1978		06/18/2007	Various		1,313			524,282		221		221				1,313	1,313	18,375	06/15/2008	1
467754-FN-2	JACKSON CNTY OR SD NO 6 CENTRAL PT 00		09/06/2007	PRAGER MCCARTHY & SEALY		264,305	250,000	278,555	268,785		(3,692)		(3,692)		265,093		(788)	(788)	10,861	06/15/2014	1FE
481019-CE-5	JOSEPHINE CNTY OR UNIT SD 3 RIVERS 05		09/04/2007	PRAGER MCCARTHY & SEALY		546,248	505,000	561,060	555,648		(2,075)		(2,075)		553,573		(7,325)	(7,325)	18,376	12/15/2019	1FE
533404-BA-6	LINCOLN CNTY OR SCH DIST G O 1995		09/24/2007	PRAGER MCCARTHY & SEALY		312,561	300,000	329,613	318,530		(5,231)		(5,231)		313,299		(738)	(738)	13,633	06/15/2009	1FE
533404-BC-2	LINCOLN CNTY OR SCH DIST G O 1995		08/24/2007	Various		513,296	500,000	531,390	511,523		(2,703)		(2,703)		508,821		4,475	4,475	16,873	06/15/2012	1FE
59163P-DX-8	METRO OR G O REF 2002		09/20/2007	PRAGER MCCARTHY & SEALY		205,366	200,000	215,762	208,166		(1,866)		(1,866)		206,300		(934)	(934)	11,014	09/01/2009	1FE
625506-GL-8	MULTNOMAH CNTY OR G O 1999 ADV REF		08/03/2007	PRAGER MCCARTHY & SEALY		201,456	200,000	199,058	199,715		60		60		199,775		1,681	1,681	7,035	10/01/2009	1FE
625506-GS-3	MULTNOMAH CNTY OR G O 1999 ADV REF		08/20/2007	BAIRD (ROBERT W.) & CO. INC.		3,693,107	3,650,000	3,669,491	3,656,087		(1,679)		(1,679)		3,654,408		38,699	38,699	155,074	10/01/2015	1FE
68607H-MJ-7	OREGON ST DEPT OF ADMIN SVCS COP 01B		08/21/2007	PRAGER MCCARTHY & SEALY		210,517	200,000	206,412	203,531		(359)		(359)		203,172		7,345	7,345	8,138	05/01/2016	1FE
68608K-BZ-0	OREGON ST G O BRD HIGHER ED 2007 B		09/06/2007	PRAGER MCCARTHY & SEALY		151,583	150,000	153,219			(104)		(104)		153,115		(1,532)	(1,532)	2,794	08/01/2023	1FE
68608K-CC-0	OREGON ST G O BRD HIGHER ED 2007 B		08/17/2007	PRAGER MCCARTHY & SEALY		156,779	160,000	162,765			(78)		(78)		162,687		(5,908)	(5,908)	2,600	08/01/2026	1FE
68608K-CE-6	OREGON ST G O BRD HIGHER ED 2007 B		08/21/2007	PRAGER MCCARTHY & SEALY		97,292	100,000	101,644			(47)		(47)		101,597		(4,305)	(4,305)	1,650	08/01/2027	1FE
68608B-AJ-7	OREGON ST G O DEPT OF ADMIN SVCS OPP 02		09/05/2007	PRAGER MCCARTHY & SEALY		106,631	100,000	105,564	105,217		(549)		(549)		104,668		1,963	1,963	3,875	12/01/2012	1FE
68608B-CG-1	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		09/21/2007	Various		1,288,628	1,270,000	1,273,988	1,272,959		(262)		(262)		1,272,697		15,931	15,931	45,054	12/01/2020	1FE
68608B-CH-9	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		09/27/2007	Various		1,190,394	1,175,000	1,167,809	1,168,648		224		224		1,168,872		21,522	21,522	43,350	12/01/2021	1FE
68608B-CJ-5	OREGON ST G O DEPT OF ADMIN SVCS OPP 03		09/05/2007	CITIGROUP GLOBAL MARKETS		251,563	250,000	246,233	246,636		101		101		246,737		4,825	4,825	8,719	12/01/2022	1FE
937440-BU-8	WASHINGTON CNTY OR SCH DIST NO 88J 07B		08/21/2007	PRAGER MCCARTHY & SEALY		1,165,878	1,100,000	1,196,657			(4,449)		(4,449)		1,192,208		(26,330)	(26,330)	32,097	06/15/2018	1FE
017292-VU-4	ALLEGHENY CNTY PA IND OFF BLDG GTD 02B		07/02/2007	PRE-REFUNDING		3,738,360	3,750,000	3,736,463	3,738,011		321		321		3,738,331		29	29	125,521	11/01/2022	1FE
109467-AM-2	BRIGHTON TWP PA SWR AUTH GTD SWR 77		09/01/2007	MATURED		130,000	130,000	130,000	130,000						130,000				8,060	09/01/2007	1
153300-PZ-5	CENTRAL DAUPHIN PA SCH DIST NTS 2006		08/22/2007	Various		742,698	750,000	759,450	759,279		(517)		(517)		758,762		(16,065)	(16,065)	30,431	02/01/2022	1FE
153300-QA-9	CENTRAL DAUPHIN PA SCH DIST NTS 2006		08/22/2007	PRAGER MCCARTHY & SEALY		1,720,793	1,750,000	1,767,868	1,767,546		(980)		(980)		1,766,565		(45,773)	(45,773)	71,188	02/01/2023	1FE
153300-QB-7	CENTRAL DAUPHIN PA SCH DIST NTS 2006		09/25/2007	PRAGER MCCARTHY & SEALY		1,140,676	1,150,000	1,159,913	1,159,735		(567)		(567)		1,159,167		(18,492)	(18,492)	48,244	02/01/2024	1FE
159754-DA-5	CHARLEROI PA AREA SCH AUTH SCH BLDG 77		07/01/2007	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				308	07/01/2008	1
161398-GQ-9	CHARTIERS VALLEY PA SCH DIST G O 04A		09/04/2007	Various		419,345	400,000	420,492	416,200		(1,154)		(1,154)		415,046		4,299	4,299	17,236	10/15/2018	1FE
353244-CY-0	FRANKLIN CNTY PA G O 2004		07/25/2007	CITIGROUP GLOBAL MARKETS		1,568,248	1,535,000	1,586,300	1,575,720		(2,615)		(2,615)		1,573,105		(4,857)	(4,857)	58,964	04/01/2019	1FE
353244-DA-1	FRANKLIN CNTY PA G O 2004		09/04/2007	PRAGER MCCARTHY & SEALY		255,708	250,000	257,795	256,348		(478)		(478)		255,870		(163)	(163)	11,083	04/01/2021	1FE
353244-DC-7	FRANKLIN CNTY PA G O 2004		08/30/2007	CITIGROUP GLOBAL MARKETS		3,423,217	3,385,000	3,444,001	3,433,125		(3,571)		(3,571)		3,429,554		(6,337)	(6,337)	149,175	04/01/2023	1FE
489645-ND-9	KENNETT PA CONS SCH DIST G O 2005		09/20/2007	PRAGER MCCARTHY & SEALY		101,821	100,000	100,565	100,515		(34)		(34)		100,481		1,340	1,340	5,000	02/15/2022	1FE
514040-RW-6	LANCASTER CNTY PA G O 2002 A		09/04/2007	PRAGER MCCARTHY & SEALY		203,400	200,000	198,412	198,591		50		50		198,641		4,759	4,759	7,990	11/01/2020	1FE
548246-DC-8	LOWER MERION PA SCH DIST 2006 A		09/05/2007	PRAGER MCCARTHY & SEALY		920,141	930,000	929,451	929,454		14		14		929,468		(9,327)	(9,327)	28,995	05/15/2023	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)
691789-GW-5	OXFORD PA AREA SCH DIST G O 2005 A		09/21/2007	PRAGER MCCARTHY & SEALY		1,833,719	1,700,000	1,851,096	1,826,997		(9,911)		(9,911)		1,817,087		16,633	16,633	94,542	02/15/2016	1FE
697334-MG-2	PALMYRA PA AREA SCH DIST 2006		08/27/2007	PRAGER MCCARTHY & SEALY		138,805	130,000	133,791	133,638		(279)		(279)		133,360		5,445	5,445	4,857	06/01/2022	1FE
708553-KL-5	PENNSBURY PA SCH DIST G O 2004		08/22/2007	PRAGER MCCARTHY & SEALY		266,208	250,000	272,288	267,728		(1,335)		(1,335)		266,393		(185)	(185)	13,403	08/01/2014	1FE
708553-KQ-4	PENNSBURY PA SCH DIST G O 2004		09/10/2007	Various		343,124	325,000	342,453	338,942		(1,035)		(1,035)		337,907		5,217	5,217	17,424	08/01/2018	1FE
708553-KS-0	PENNSBURY PA SCH DIST G O 2004		08/07/2007	PRAGER MCCARTHY & SEALY		471,510	450,000	468,617	464,894		(1,018)		(1,018)		463,876		7,634	7,634	23,063	08/01/2020	1FE
20281P-AA-0	PENNSYLVANIA COMWLTH FIN AUTH 2005 A		08/20/2007	PRAGER MCCARTHY & SEALY		248,378	250,000	249,165	249,207		26		26		249,233		(855)	(855)	8,188	06/01/2021	1FE
20281P-AX-0	PENNSYLVANIA COMWLTH FIN AUTH 2006 A		09/04/2007	PRAGER MCCARTHY & SEALY		862,602	875,000	866,714	866,942		220		220		867,162		(4,560)	(4,560)	29,097	06/01/2023	1FE
709208-EC-2	PENNSYLVANIA PUB SCH C MONTGOMERY 04		08/31/2007	PRAGER MCCARTHY & SEALY		259,580	250,000	250,000	250,000						250,000		9,580	9,580	10,104	05/15/2022	1FE
714145-RK-7	PERKIOMEN VALLEY PA SCH DIST 2006 A		08/29/2007	PRAGER MCCARTHY & SEALY		1,563,560	1,600,000	1,599,888	1,599,889		3		3		1,599,891		(36,331)	(36,331)	59,913	03/01/2025	1FE
714145-RL-5	PERKIOMEN VALLEY PA SCH DIST 2006 A		09/24/2007	PRAGER MCCARTHY & SEALY		545,205	550,000	548,559	548,565		33		33		548,598		(3,394)	(3,394)	24,863	03/01/2026	1FE
717904-HH-2	PHILADELPHIA PA MUN AUTH LSE 03 B		08/27/2007	UNION BANK OF SWITZERLAND		105,442	100,000	104,381	103,373		(281)		(281)		103,092		2,350	2,350	4,156	11/15/2018	1FE
725209-GH-7	PITTSBURGH PA G O SER 2002 A		08/29/2007	PRAGER MCCARTHY & SEALY		210,513	200,000	206,736	206,196		(681)		(681)		205,514		4,999	4,999	12,111	09/01/2012	1FE
725209-HP-8	PITTSBURGH PA G O SER 2005 B		08/30/2007	PRAGER MCCARTHY & SEALY		1,873,945	1,830,000	1,905,118	1,893,551		(12,712)		(12,712)		1,880,839		(6,894)	(6,894)	77,961	09/01/2009	1FE
725209-FB-1	PITTSBURGH PA G O SER 2006 B REF		09/10/2007	PRAGER MCCARTHY & SEALY		1,244,357	1,165,000	1,234,376	1,231,252		(4,600)		(4,600)		1,226,652		17,705	17,705	70,386	09/01/2014	1FE
755638-SC-8	READING PA SCH DIST G O 2005		08/29/2007	PRAGER MCCARTHY & SEALY		2,271,072	2,255,000	2,271,281	2,269,931		(784)		(784)		2,269,146		1,926	1,926	92,749	01/15/2020	1FE
755638-SD-6	READING PA SCH DIST G O 2005		08/23/2007	PRAGER MCCARTHY & SEALY		448,098	450,000	451,796	451,647		(94)		(94)		451,553		(3,456)	(3,456)	24,175	01/15/2021	1FE
755638-SG-9	READING PA SCH DIST G O 2005		08/23/2007	PRAGER MCCARTHY & SEALY		307,307	310,000	307,340	307,440		57		57		307,498		(190)	(190)	19,081	01/15/2024	1FE
755621-BD-0	READINGS PA PKG AUTH GTD PKG REV 1977		08/15/2007	MATURED		200,000	200,000	200,000	200,000						200,000				12,000	08/15/2007	1
901039-BZ-9	TUSSEY MOUNTAIN PA SCH DIST 2007		09/07/2007	Various		3,296,850	3,375,000	3,391,369			(1,134)		(1,134)		3,390,235		(93,386)	(93,386)	61,637	04/01/2029	1FE
936652-FR-2	WARWICK PA SCH DIST G O 2005		08/29/2007	Various		1,652,491	1,695,000	1,715,442	1,664,543		1,027		1,027		1,665,570		(13,080)	(13,080)	74,036	02/15/2021	1FE
952030-WS-9	WEST CHESTER PA AREA SCH DIST 06A		08/23/2007	PRAGER MCCARTHY & SEALY		740,909	755,000	750,153	750,288		106		106		750,394		(9,484)	(9,484)	25,856	05/15/2025	1FE
956848-BU-8	WEST WHITELAND PA MUN AUTH GTD SWR 77		09/15/2007	MATURED		150,000	150,000	150,000	150,000						150,000				9,450	09/15/2007	1
987133-BG-9	YORK TWP PA WTR & SWR AUTH SWR 77		08/01/2007	MATURED		20,000	20,000	20,000	20,000						20,000				1,300	08/01/2007	1
224561-7P-9	CRANSTON RI G O 2004		08/16/2007	PRAGER MCCARTHY & SEALY		337,901	320,000	346,141	340,794		(1,636)		(1,636)		339,157		(1,256)	(1,256)	16,267	02/15/2016	1FE
224561-7W-4	CRANSTON RI G O 2004		09/20/2007	PRAGER MCCARTHY & SEALY		110,782	105,000	108,930	107,975		(264)		(264)		107,711		3,072	3,072	5,833	02/15/2022	1FE
224562-BE-7	CRANSTON RI G O 2006		09/12/2007	PRAGER MCCARTHY & SEALY		243,929	240,000	236,582	236,640		79		79		236,718		7,211	7,211	10,380	04/01/2026	1FE
534697-TA-5	LINCOLN RI G O 2006		08/21/2007	PRAGER MCCARTHY & SEALY		98,810	100,000	100,198	100,192		(11)		(11)		100,181		(1,371)	(1,371)	4,788	08/01/2024	1FE
534697-TB-3	LINCOLN RI G O 2006		09/12/2007	PRAGER MCCARTHY & SEALY		203,828	200,000	200,076	200,074		(4)		(4)		200,069		3,759	3,759	10,150	08/01/2025	1FE
534697-TC-1	LINCOLN RI G O 2006		09/17/2007	PRAGER MCCARTHY & SEALY		258,180	255,000	254,495	254,501		12		12		254,513		3,667	3,667	7,299	08/01/2026	1FE
743787-D5-9	PROVIDENCE RI G O 1997 A		07/15/2007	CALLED @ 101.00000000		7,923,450	7,845,000	7,803,578	7,845,000						7,845,000		78,450	78,450	447,165	07/15/2019	1FE
74381P-BY-3	PROVIDENCE RI REDEV AGY COP PORT 06 A		08/10/2007	PRAGER MCCARTHY & SEALY		45,403	100,000	37,974	39,279		1,314		1,314		40,594		4,809	4,809		09/01/2024	1FE
762223-HT-5	RHODE ISLAND G O CONS CAP DEV LN 00 A		08/17/2007	PRAGER MCCARTHY & SEALY		107,287	100,000	108,275			(1,058)		(1,058)		107,217		70	70	3,617	07/15/2014	1FE
76222N-FW-6	RHODE ISLAND G O CONS CAP DEV LN 04 A		09/07/2007	EASTERN BANK CAPITAL MARKETS		1,149,683	1,110,000	1,156,021	1,140,059		(2,590)		(2,590)		1,137,469		12,214	12,214	55,576	02/01/2017	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
76222N-GA-3	RHODE ISLAND G O CONS CAP DEV LN 04 A		09/11/2007	PRAGER MCCARTHY & SEALY		518,395	500,000	511,250	508,484		(734)		(734)		507,750		10,645	10,645	25,188	02/01/2019	1FE
084203-TB-4	BERKELEY CNTY SC SCH DIST G O 2005 REF		09/21/2007	Various		975,739	1,000,000	986,670	968,021		1,316		1,316		969,337		6,401	6,401	45,083	02/01/2020	1FE
16007B-KV-5	CHARLESTON CNTY SC PUB FAC COP 04		09/07/2007	PRAGER MCCARTHY & SEALY		107,778	100,000	106,007	104,661		(379)		(379)		104,282		3,496	3,496	3,903	06/01/2016	1FE
16007B-LE-2	CHARLESTON CNTY SC PUB FAC COP 04		07/16/2007	PRAGER MCCARTHY & SEALY		104,467	100,000	103,437	102,676		(169)		(169)		102,507		1,960	1,960	3,167	12/01/2020	1FE
396053-CA-6	GREENVILLE CNTY SC COP PUB FACS 2001		09/05/2007	PRAGER MCCARTHY & SEALY		315,315	300,000	312,960	307,223		(857)		(857)		306,365		8,950	8,950	14,125	04/01/2013	1FE
529080-CH-4	LEXINGTON CNTY SC SD NO 02 BROOKLAND 03		09/28/2007	PRAGER MCCARTHY & SEALY		300,924	300,000	300,432	300,312		(32)		(32)		300,279		645	645	14,263	03/01/2022	1FE
658556-BJ-3	NORTH CHARLESTON S C CTFS PARTN COPS 1		09/01/2007	MATURED		1,285,000	1,285,000	1,299,919	1,286,241		(1,241)		(1,241)		1,285,000				64,250	09/01/2007	1FE
658556-BQ-7	NORTH CHARLESTON S C CTFS PARTN COPS 1		09/01/2007	CALLED @ 102.00000000		4,488,000	4,400,000	4,235,000	4,400,000						4,400,000		88,000	88,000	225,500	09/01/2019	1FE
763665-SV-9	RICHLAND CNTY SC SD NO 01 G O 2003		09/05/2007	PRAGER MCCARTHY & SEALY		210,446	200,000	210,926	207,996		(674)		(674)		207,322		3,124	3,124	9,738	03/01/2015	1FE
763665-SW-7	RICHLAND CNTY SC SD NO 01 G O 2003		09/05/2007	Various		1,449,847	1,390,000	1,455,580	1,441,184		(4,206)		(4,206)		1,436,978		12,869	12,869	66,646	03/01/2016	1FE
763665-SZ-0	RICHLAND CNTY SC SD NO 01 G O 2003		09/04/2007	Various		9,155,871	8,920,000	9,036,763	9,006,034		(7,020)		(7,020)		8,999,014		156,857	156,857	429,944	03/01/2019	1FE
763665-TB-2	RICHLAND CNTY SC SD NO 01 G O 2003		09/06/2007	STEPHENS, INC.		256,693	250,000	248,818	248,971		36		36		249,007		7,685	7,685	12,205	03/01/2021	1FE
763665-TC-0	RICHLAND CNTY SC SD NO 01 G O 2003		08/30/2007	PRAGER MCCARTHY & SEALY		101,539	100,000	98,428	98,615		43		43		98,657		2,882	2,882	4,803	03/01/2022	1FE
837107-XA-4	SOUTH CAROLINA ST G O SCH FACS 00 A		09/06/2007	PRAGER MCCARTHY & SEALY		204,891	200,000	208,200	204,846		(783)		(783)		204,064		827	827	10,688	01/01/2014	1FE
986523-MQ-8	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		08/29/2007	Various		1,221,830	1,210,000	1,218,107	1,217,330		(499)		(499)		1,216,831		4,999	4,999	46,166	03/01/2019	1FE
986523-MR-6	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		08/29/2007	PRAGER MCCARTHY & SEALY		400,972	400,000	401,172	401,018		(71)		(71)		400,947		25	25	18,150	03/01/2020	1FE
986523-MS-4	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		09/04/2007	PRAGER MCCARTHY & SEALY		953,532	955,000	955,000	955,000						955,000		(1,468)	(1,468)	30,704	03/01/2021	1FE
986523-MT-2	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		09/28/2007	PRAGER MCCARTHY & SEALY		449,775	450,000	447,917	448,012		65		65		448,077		1,698	1,698	26,613	03/01/2022	1FE
986523-MU-9	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		08/27/2007	PRAGER MCCARTHY & SEALY		195,792	200,000	198,094	198,174		52		52		198,225		(2,433)	(2,433)	13,475	03/01/2023	1FE
986523-MV-7	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		09/07/2007	PRAGER MCCARTHY & SEALY		100,431	100,000	98,525	98,582		39		39		98,620		1,811	1,811	4,638	03/01/2024	1FE
986523-MW-5	YORK CNTY SC SCH DIST 3 ROCK HILL 05A		09/10/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,010,110	1,000,000	979,750	980,464		488		488		980,952		29,158	29,158	46,500	03/01/2025	1FE
095175-HB-4	BLOUNT CNTY TN PUB CAMPBELL CNTY 04 B6A		08/21/2007	PRAGER MCCARTHY & SEALY		236,817	225,000	235,861	233,597		(646)		(646)		232,952		3,865	3,865	8,219	06/01/2016	1FE
095175-HC-2	BLOUNT CNTY TN PUB CAMPBELL CNTY 04 B6A		09/05/2007	Various		1,139,210	1,075,000	1,119,043	1,109,896		(2,752)		(2,752)		1,107,144		32,066	32,066	41,101	06/01/2017	1FE
095175-FL-4	BLOUNT CNTY TN PUB GREENE CNTY 04 B5A		09/04/2007	UNION BANK OF SWITZERLAND		805,319	760,000	817,942	807,236		(3,796)		(3,796)		803,441		1,878	1,878	29,133	06/01/2017	1FE
095175-FM-2	BLOUNT CNTY TN PUB GREENE CNTY 04 B5A		08/16/2007	PRAGER MCCARTHY & SEALY		104,665	100,000	107,178	106,005		(450)		(450)		105,554		(889)	(889)	3,611	06/01/2018	1FE
095175-LX-1	BLOUNT CNTY TN PUB WASHINGTON CNTY 07 B1		09/20/2007	PRAGER MCCARTHY & SEALY		108,244	100,000	108,024			(320)		(320)		107,704		540	540	3,361	06/01/2022	1FE
586145-PF-5	MEMPHIS TN G O GEN IMPT 2005 REF		08/28/2007	PRAGER MCCARTHY & SEALY		102,743	100,000	108,166	104,044		(946)		(946)		103,099		(356)	(356)	4,583	10/01/2009	1FE
586145-PG-3	MEMPHIS TN G O GEN IMPT 2005 REF		07/09/2007	PRAGER MCCARTHY & SEALY		103,498	100,000	108,966	105,464		(732)		(732)		104,733		(1,235)	(1,235)	3,903	10/01/2010	1FE
586145-PK-4	MEMPHIS TN G O GEN IMPT 2005 REF		07/10/2007	PRAGER MCCARTHY & SEALY		136,445	130,000	142,644	139,217		(777)		(777)		138,440		(1,995)	(1,995)	5,092	10/01/2012	1FE
832016-FD-6	SMITH CNTY TN G O SCH 2005 REF		08/29/2007	Various		212,769	200,000	221,686	215,360		(1,241)		(1,241)		214,118		(1,349)	(1,349)	9,153	04/01/2014	1FE
832016-FE-4	SMITH CNTY TN G O SCH 2005 REF		09/21/2007	PRAGER MCCARTHY & SEALY		216,922	200,000	221,674	215,863		(1,219)		(1,219)		214,644		2,278	2,278	9,861	04/01/2015	1FE
832016-FF-1	SMITH CNTY TN G O SCH 2005 REF		09/07/2007	PRAGER MCCARTHY & SEALY		725,618	675,000	747,468	728,974		(3,213)		(3,213)		725,761		(143)	(143)	30,566	04/01/2016	1FE
832016-FH-7	SMITH CNTY TN G O SCH 2005 REF		08/22/2007	PRAGER MCCARTHY & SEALY		106,044	100,000	109,857	107,463		(390)		(390)		107,073		(1,029)	(1,029)	4,528	04/01/2018	1FE
832016-FL-8	SMITH CNTY TN G O SCH 2005 REF		09/18/2007	PRAGER MCCARTHY & SEALY		320,274	300,000	323,850	317,863		(912)		(912)		316,952		3,322	3,322	13,444	04/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
041790-PZ-3	ARLINGTON TX PERM IMPT 1997		08/15/2007	CALLED @ 100.00000000		1,700,000	1,700,000	1,681,538	1,698,477		1,523		1,523		1,700,000				85,000	08/15/2013	1FE
052396-HF-8	AUSTIN TX PUB IMPT 2004 REF		08/23/2007	PRAGER MCCARTHY & SEALY		489,073	500,000	500,000	496,411		94		94		496,506		(7,433)	(7,433)	22,013	09/01/2023	1FE
116403-5B-8	BROWNSVILLE TX G O 2004 REF		09/26/2007	Various		1,829,468	1,800,000	1,821,870	1,817,405		(1,560)		(1,560)		1,815,844		13,623	13,623	90,147	02/15/2020	1FE
184540-XT-4	CLEAR CREEK TX INDPT SCH DIST 02 REF		09/27/2007	PRAGER MCCARTHY & SEALY		303,442	300,000	298,878	298,921		41		41		298,962		4,480	4,480	16,450	02/15/2020	1FE
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06		08/23/2007	PRAGER MCCARTHY & SEALY		96,467	100,000	97,035	97,096		68		68		97,164		(697)	(697)	5,963	02/15/2025	1FE
194738-Q4-5	COLLIN CNTY TX G O ROAD 06		08/17/2007	PRAGER MCCARTHY & SEALY		389,564	400,000	396,968	397,037		69		69		397,106		(7,542)	(7,542)	25,850	02/15/2025	1FE
217489-NW-9	COPPELL TX INDPT SCH DIST BLDG & REF		08/15/2007	PRE-REFUNDING		4,725,238	6,130,000	1,713,029	4,530,130		188,229		188,229		4,718,359		6,880	6,880		08/15/2011	1FE
217489-NX-7	COPPELL TX INDPT SCH DIST BLDG & REF		08/15/2007	PRE-REFUNDING		2,160,840	3,000,000	777,510	2,070,972		86,698		86,698		2,157,670		3,169	3,169		08/15/2012	1FE
217489-NY-5	COPPELL TX INDPT SCH DIST BLDG & REF		08/15/2007	PRE-REFUNDING		4,121,738	6,130,000	1,471,997	3,949,088		166,560		166,560		4,115,648		6,090	6,090		08/15/2013	1FE
217489-NZ-2	COPPELL TX INDPT SCH DIST BLDG & REF		08/15/2007	PRE-REFUNDING		1,258,380	2,000,000	449,400	1,205,669		50,852		50,852		1,256,520		1,859	1,859		08/15/2014	1FE
217489-PB-3	COPPELL TX INDPT SCH DIST BLDG & REF		08/15/2007	PRE-REFUNDING		3,362,724	6,130,000	1,191,979	3,220,869		136,851		136,851		3,357,720		5,004	5,004		08/15/2016	1FE
217489-PC-1	COPPELL TX INDPT SCH DIST BLDG & REF		08/15/2007	PRE-REFUNDING		3,145,180	6,130,000	1,114,863	3,012,502		127,998		127,998		3,140,499		4,681	4,681		08/15/2017	1FE
217489-UA-9	COPPELL TX INDPT SCH DIST BLDG & REF 99		08/28/2007	PRE-REFUNDING		2,868,325	5,205,000	1,893,527	2,749,268		110,939		110,939		2,860,206		8,119	8,119		08/15/2017	1FE
220112-A3-0	CORPUS CHRISTI TX COMB TAX SOLID WST 06		08/27/2007	PRAGER MCCARTHY & SEALY		243,413	250,000	246,563	246,616		67		67		246,683		(3,270)	(3,270)	17,780	03/01/2029	1FE
232760-WH-7	CYPRESS-FAIRBANKS ISD TX G O 06 REF		09/07/2007	PRAGER MCCARTHY & SEALY		1,665,702	1,700,000	1,676,625	1,677,080		455		455		1,677,535		(11,833)	(11,833)	81,938	02/15/2028	1FE
283731-4U-8	EL PASO TX CTFS OBLIG		08/15/2007	CALLED @ 100.00000000		2,210,000	2,210,000	2,177,845	2,202,469		7,531		7,531		2,210,000				124,313	08/15/2019	1FE
283731-4V-6	EL PASO TX CTFS OBLIG		08/15/2007	CALLED @ 100.00000000		2,335,000	2,335,000	2,312,631	2,329,681		5,319		5,319		2,335,000				133,095	08/15/2020	1FE
283731-4W-4	EL PASO TX CTFS OBLIG		08/15/2007	CALLED @ 100.00000000		2,315,000	2,315,000	2,283,886	2,307,486		7,514		7,514		2,315,000				131,955	08/15/2021	1FE
298263-E9-1	EULESS TX G O 2005 REF		09/17/2007	STONE & YOUNGBERG		613,578	600,000	607,560	606,453		(488)		(488)		605,965		7,613	7,613	30,675	02/01/2020	1FE
346838-8B-4	FORT BEND TX INDPT SCH DIST 2004 A		09/27/2007	PRAGER MCCARTHY & SEALY		253,891	250,000	251,773	248,153		73		73		248,226		5,665	5,665	12,179	08/15/2020	1FE
363334-A9-4	GALENA PARK TX ISD SCH BLDG 2002 CUR		08/21/2007	PRAGER MCCARTHY & SEALY		102,698	100,000	101,005	100,629		(64)		(64)		100,565		2,133	2,133	5,125	08/15/2020	1FE
366155-MV-8	GARLAND TX ISD G O SCH BLDG 2003 CAP		07/05/2007	PRAGER MCCARTHY & SEALY		51,074	100,000	39,595	47,705		1,331		1,331		49,036		2,038	2,038		02/15/2021	1FE
386154-3G-1	GRAND PRAIRIE TX ISD REF 2007		08/24/2007	PRAGER MCCARTHY & SEALY		95,979	100,000	99,742			3		3		99,745		(3,766)	(3,766)	1,675	02/15/2026	1FE
412702-6C-1	HARLANDALE TX INDPT SCH DIST 2006		08/29/2007	PRAGER MCCARTHY & SEALY		3,339,038	3,460,000	3,462,560	3,462,500		(141)		(141)		3,462,359		(123,320)	(123,320)	149,274	08/15/2036	1FE
442402-3L-5	HOUSTON TX INDPT SCH DIST 05		08/17/2007	PRAGER MCCARTHY & SEALY		389,564	400,000	399,472	392,019		183		183		392,203		(2,639)	(2,639)	18,350	02/15/2025	1FE
487692-ZS-7	KELLER TX INDPT SCH DIST 95 UNLTD TAX		08/15/2007	CALLED @ 65.62721		682,523	1,040,000	385,376	642,301		25,770		25,770		668,071		14,452	14,452		08/15/2014	1FE
487692-ZT-5	KELLER TX INDPT SCH DIST 95 UNLTD TAX		08/15/2007	CALLED @ 61.620440		640,853	1,040,000	361,847	603,074		24,187		24,187		627,260		13,592	13,592		08/15/2015	1FE
487692-ZQ-1	KELLER TX INDPT SCH DIST UNLTD TAX 95		08/15/2007	CALLED @ 65.627		3,176,347	4,840,000	1,457,082	3,040,549		135,798		135,798		3,176,347					08/15/2014	1
487692-ZR-9	KELLER TX INDPT SCH DIST UNLTD TAX 95		08/15/2007	CALLED @ 61.62044		2,868,431	4,655,000	1,315,829	2,747,314		121,106		121,106		2,868,420		11	11		08/15/2015	1
492440-KZ-4	KERRVILLE TX INDPT SCH DIST 04 REF		09/06/2007	MORGAN STANLEY DEAN WITTER		531,220	500,000	536,505	528,886		(2,276)		(2,276)		526,610		4,610	4,610	26,806	08/15/2017	1FE
503462-MV-2	LA JOYA TX ISD SCH BLDG 2004		09/20/2007	PRAGER MCCARTHY & SEALY		1,705,110	1,605,000	1,701,188	1,681,256		(6,525)		(6,525)		1,674,731		30,379	30,379	86,458	02/15/2018	1FE
503462-MZ-3	LA JOYA TX ISD SCH BLDG 2004		09/10/2007	PRAGER MCCARTHY & SEALY		315,732	300,000	309,285	307,388		(625)		(625)		306,763		8,969	8,969	16,167	02/15/2022	1FE
528827-2C-1	LEWISVILLE TX ISD BLDG 92 REF CAP		08/15/2007	MATURED		9,500,000	9,500,000	3,317,400	9,101,786		398,214		398,214		9,500,000					08/15/2007	1FE
549187-Y7-1	LUBBOCK TX G O 2006 REF		08/27/2007	PRAGER MCCARTHY & SEALY		98,772	100,000	99,614	99,620		8		8		99,629		(857)	(857)	4,948	02/15/2026	1FE
590759-P6-7	MESQUITE TX ISD SCH BLDG 2005 A CAP		09/20/2007	PRAGER MCCARTHY & SEALY		68,248	110,000	59,376	63,311		2,246		2,246		65,556		2,692	2,692		08/15/2018	1FE
65956R-LW-5	NORTH HARRIS TX CMNTY CLG DIST 06 A		09/21/2007	PRAGER MCCARTHY & SEALY		238,362	250,000	230,850	231,451		614		614		232,065		6,296	6,296	10,917	02/15/2022	1FE
697685-CK-9	PAMPA TX INDPT SCH DIST 2007 CAP		09/11/2007	PRAGER MCCARTHY & SEALY		320,901	300,000	322,359			(801)		(801)		321,558		(657)	(657)	8,708	08/15/2024	1FE
730553-MD-3	POINT ISABEL TX INDPT SCH DIST 06 B		07/18/2007	PRAGER MCCARTHY & SEALY		233,324	235,000	234,145	234,154		19		19		234,172		(848)	(848)	15,216	02/01/2024	1FE
775830-HP-0	ROMA TX INDPT SCH DIST 2006		08/29/2007	WELLS FARGO		97,495	100,000	100,620	100,608		(34)		(34)		100,574		(3,079)	(3,079)	4,790	08/15/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
779222-SZ-2	ROUND ROCK TX COMB TAX REV CTFS 95		09/17/2007	CALLED @ 100.00		700,000	700,000	703,229	700,000						700,000				34,757	06/01/2025	1FE
779239-7Y-2	ROUND ROCK TX INDPT SCH DIST 2005 REF		08/20/2007	PRAGER MCCARTHY & SEALY		711,695	695,000	745,207	721,160		(5,972)		(5,972)		715,188		(3,493)	(3,493)	23,182	08/01/2009	1FE
779698-3K-3	ROWLETT TX CTFS OBLIG G O 2005		09/11/2007	PRAGER MCCARTHY & SEALY		101,565	100,000	99,043	99,086		27		27		99,114		2,451	2,451	4,863	02/15/2023	1FE
780869-HZ-9	ROYSE CITY TX INDPT SCH DIST 2004		09/06/2007	Various		3,284,993	3,240,000	3,230,183	3,230,707		145		145		3,230,852		54,141	54,141	173,186	08/15/2031	1FE
839856-L2-5	SOUTH SAN ANTONIO TX ISD SCH BLDG 04A		09/05/2007	STERNE AGEE & LEACH		2,216,074	2,080,000	2,248,730	2,214,639		(10,149)		(10,149)		2,204,490		11,583	11,583	80,600	12/01/2016	1FE
849476-FM-3	SPRING BRANCH TX ISD G O 2005 REF		09/27/2007	PRAGER MCCARTHY & SEALY		310,080	300,000	324,714	313,221		(3,102)		(3,102)		310,120		(40)	(40)	10,042	02/01/2010	1FE
850000-D4-9	SPRING TX INDPT SCH DIST 2006		08/27/2007	PRAGER MCCARTHY & SEALY		95,675	100,000	99,650	99,660		8		8		99,667		(3,992)	(3,992)	4,688	08/15/2026	1FE
88276T-AB-4	TEXAS ST COP DEPT OF TRANS 2005		08/15/2007	MATURED		17,550,000	17,550,000	18,291,312	17,729,621		(179,621)		(179,621)		17,550,000				877,500	08/15/2007	1FE
882721-LS-0	TEXAS ST G O TRANSN COMMN MOBILITY 06		08/28/2007	PRAGER MCCARTHY & SEALY		1,484,582	1,420,000	1,502,175	1,499,575		(4,752)		(4,752)		1,494,822		(10,241)	(10,241)	65,083	04/01/2019	1FE
882719-TH-0	TEXAS ST G O WTR DEV 1997 A B C		09/11/2007	CALLED @ 100.00		8,010,000	8,010,000	8,038,355	8,012,384		(2,384)		(2,384)		8,010,000				467,250	08/01/2028	1FE
882721-KL-6	TEXAS ST G O WTR FINL ASSIST 2006 A		09/21/2007	CABRERA CAPITAL MARKETS INC		505,510	500,000	496,070	496,184		169		169		496,352		9,158	9,158	29,688	08/01/2019	1FE
89438V-E4-4	TRAVIS CNTY TX PERM IMPT 2006		08/17/2007	PRAGER MCCARTHY & SEALY		392,044	400,000	401,564	401,474		(85)		(85)		401,389		(9,345)	(9,345)	34,850	03/01/2023	1FE
947134-TS-1	WEATHERFORD TX ISD G O BLDG REF 2001 CAP		06/25/2007	PRE-REFUNDING		50,294	165,000	48,910			1,248		1,248		50,158		136	136		02/15/2028	1FE
969887-SL-3	WILLIAMSON CNTY TX G O 06 A		08/17/2007	PRAGER MCCARTHY & SEALY		389,564	400,000	396,800	396,814		74		74		396,888		(7,324)	(7,324)	15,350	02/15/2025	1FE
127145-FV-7	CACHE CNTY UT BRD OF ED G O GTD 04B		08/24/2007	PRAGER MCCARTHY & SEALY		2,058,060	2,000,000	2,067,760	2,054,580		(3,865)		(3,865)		2,050,715		7,345	7,345	67,028	06/15/2018	1FE
890346-GR-4	TOOELE CNTY UT SCH DIST G O GTD 2004 A		08/17/2007	PRAGER MCCARTHY & SEALY		106,632	100,000	112,339	107,455		(486)		(486)		106,968		(336)	(336)	3,625	06/01/2015	1FE
95640E-FX-8	WEST VALLEY CITY UT MUN BLDG LSE 06A		09/11/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		928,116	900,000	907,083	906,930		(416)		(416)		906,514		21,602	21,602	39,150	08/01/2021	1FE
04144L-AQ-5	ARLINGTON CNTY VA INDL LSE CAP PROJ 04		07/13/2007	CITIGROUP GLOBAL MARKETS		1,134,151	1,080,000	1,130,944	1,120,674		(2,505)		(2,505)		1,118,170		15,982	15,982	52,050	08/01/2019	1FE
04144L-AR-3	ARLINGTON CNTY VA INDL LSE CAP PROJ 04		07/16/2007	CITIGROUP GLOBAL MARKETS		1,263,900	1,205,000	1,252,959	1,243,326		(2,364)		(2,364)		1,240,962		22,938	22,938	58,242	08/01/2020	1FE
165321-7E-4	CHESAPEAKE VA G O WTR SWR 04 B REF		08/13/2007	PRAGER MCCARTHY & SEALY		107,251	100,000	113,504	108,655		(596)		(596)		108,059		(808)	(808)	3,542	12/01/2014	1FE
30383A-BF-7	FAIRFAX CNTY VA ECON TRANSN RT 28 04		09/18/2007	PRAGER MCCARTHY & SEALY		259,776	245,000	258,159	255,421		(899)		(899)		254,523		5,253	5,253	11,910	04/01/2020	1FE
415640-AY-7	HARRISONBURG ROCKINGHAM REGL SWR VA		07/01/2007	MATURED		70,000	70,000	68,600	69,924		76		76		70,000				4,113	07/01/2007	1
464632-KR-8	ISLE OF WIGHT CNTY VA G O SCH 2004 REF		08/27/2007	PRAGER MCCARTHY & SEALY		201,889	200,000	190,410	191,312		249		249		191,561		10,328	10,328	11,044	07/01/2022	1FE
545909-BP-7	LOUDOUN CNTY VA INDL PUB LSE GOVT 03		07/13/2007	CITIGROUP GLOBAL MARKETS		3,639,650	3,500,000	3,571,855	3,549,957		(3,873)		(3,873)		3,546,084		93,566	93,566	154,097	03/01/2019	1FE
646361-AS-4	NEW KENT CNTY VA ECON DEV SCH GOVT 06		08/14/2007	PRAGER MCCARTHY & SEALY		98,106	100,000	99,020	99,028		18		18		99,046		(940)	(940)	4,163	02/01/2029	1FE
655867-DL-0	NORFOLK VA G O CAP IMPT REF 2006		08/28/2007	PRAGER MCCARTHY & SEALY		1,861,941	1,925,000	1,925,000	1,925,000						1,925,000		(63,059)	(63,059)	43,333	10/01/2022	1FE
794556-VS-6	SALEM VA PUB IMPT 2007 A REF		08/29/2007	Various		1,285,588	1,305,000	1,332,940			(1,084)		(1,084)		1,331,856		(46,267)	(46,267)	27,331	01/01/2024	1FE
92774G-BQ-7	VIRGINIA BEACH VA DEV AUTH PUB FAC 03A		09/25/2007	PRAGER MCCARTHY & SEALY		102,714	100,000	103,734	102,855		(268)		(268)		102,587		127	127	3,919	12/01/2023	1FE
927780-3S-3	VIRGINIA CLG BLDG AUTH EDL 21ST CENT 04A		09/12/2007	PRAGER MCCARTHY & SEALY		809,185	800,000	787,592	788,785		362		362		789,146		20,039	20,039	39,813	02/01/2022	1FE
928172-JE-6	VIRGINIA PUB BLDG AUTH PUB FACS 04 B		09/05/2007	Various		3,196,572	3,200,000	3,265,568	3,186,993		640		640		3,187,633		8,939	8,939	140,100	08/01/2017	1FE
928172-JF-3	VIRGINIA PUB BLDG AUTH PUB FACS 04 B		09/20/2007	Various		1,043,378	1,030,000	1,053,906	1,031,358		(104)		(104)		1,031,254		12,124	12,124	47,791	08/01/2018	1FE
92817F-P7-5	VIRGINIA PUB SCH AUTH SCH FING 03 C		09/04/2007	UNION BANK OF SWITZERLAND		364,565	360,000	355,741	356,369		148		148		356,517		8,048	8,048	17,820	08/01/2019	1FE
92817S-DT-2	VIRGINIA PUB SCH AUTH SCH FING 06 B		08/30/2007	PRAGER MCCARTHY & SEALY		1,473,525	1,500,000	1,504,590	1,504,535		(262)		(262)		1,504,274		(30,749)	(30,749)	57,000	08/01/2026	1FE
928109-JN-8	VIRGINIA ST G O 2004 A		07/10/2007	PRAGER MCCARTHY & SEALY		204,588	200,000	205,796			(1,080)		(1,080)		204,716		(128)	(128)	6,167	06/01/2009	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
079545-QL-6	BELLINGHAM WA G O LTD TAX IMPT 04		07/31/2007	PRAGER MCCARTHY & SEALY		1,167,694	1,145,000	1,183,644	1,164,569		(1,343)		(1,343)		1,163,226		4,468	4,468	34,636	12/01/2018	1FE
082847-FP-4	BENTON CNTY WA G O LTD TAX 03 REF		08/28/2007	HUTCHINSON SHOCKEY ERLEY & CO.		1,850,246	1,740,000	1,844,122	1,827,730		(3,792)		(3,792)		1,823,938		26,308	26,308	65,250	12/01/2018	1FE
082847-FR-0	BENTON CNTY WA G O LTD TAX 03 REF		09/20/2007	PRAGER MCCARTHY & SEALY		384,307	350,000	364,301	362,438		(470)		(470)		361,969		22,338	22,338	14,118	12/01/2020	1FE
181211-DL-4	CLARK CNTY WA LA CENTER SD NO 101 02		08/27/2007	PRAGER MCCARTHY & SEALY		1,054,900	1,000,000	1,042,810	1,027,753		(2,741)		(2,741)		1,025,012		29,888	29,888	40,163	12/01/2020	1FE
49474E-AX-1	KING CNTY WA G O LTD TAX SWR 98B REF		09/26/2007	SEATTLE NORTHWEST SECURITIES CORP.		909,486	900,000	904,545	902,214		(526)		(526)		901,688		7,798	7,798	53,438	01/01/2020	1FE
498035-K8-6	KITSAP CNTY WA G O LTD 04 REF		09/11/2007	Various		876,252	875,000	859,836	860,958		400		400		861,358		14,894	14,894	46,872	07/01/2023	1FE
720577-US-2	PIERCE CNTY WA SD NO 401 PENINSULA 03		08/09/2007	PRAGER MCCARTHY & SEALY		262,590	250,000	261,213	258,552		(666)		(666)		257,886		4,704	4,704	8,785	12/01/2017	1FE
720611-QP-0	PIERCE CNTY WA SD NO 403 BETHEL 06		09/11/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		917,694	900,000	884,007	884,249		440		440		884,689		33,005	33,005	44,550	12/01/2023	1FE
720611-QQ-8	PIERCE CNTY WA SD NO 403 BETHEL 06		08/27/2007	PRAGER MCCARTHY & SEALY		726,153	750,000	734,370	734,587		367		367		734,954		(8,802)	(8,802)	35,438	12/01/2024	1FE
764258-PZ-6	RICHLAND WA 07		09/06/2007	PRAGER MCCARTHY & SEALY		364,500	375,000	373,020			32		32		373,052		(8,552)	(8,552)	7,838	12/01/2026	1FE
812626-NY-1	SEATTLE WA G O LTD 2004 REF		09/25/2007	Various		1,471,812	1,450,000	1,419,536	1,423,568		1,117		1,117		1,424,685		47,126	47,126	76,156	01/01/2019	1FE
849067-ZE-6	SPOKANE WA G O LIMITED TAX 2003 B		07/25/2007	PRAGER MCCARTHY & SEALY		160,712	150,000	165,261	161,135		(822)		(822)		160,313		399	399	5,228	12/01/2014	1FE
939745-NK-7	WASHINGTON ST G O VAR PURP 1997 E		07/01/2007	CALLED @ 100.00000000		32,320,000	32,320,000	32,079,744	32,132,961		2,864		2,864		32,135,825		184,175	184,175	1,616,000	07/01/2022	1FE
939745-7V-1	WASHINGTON ST G O VAR PURP 2001 C		07/17/2007	PRAGER MCCARTHY & SEALY		1,043,461	1,010,000	1,036,169	1,022,005		(1,532)		(1,532)		1,020,474		22,988	22,988	49,415	01/01/2013	1FE
93974A-EU-4	WASHINGTON ST G O VAR PURP 2002 A		08/30/2007	PRAGER MCCARTHY & SEALY		516,315	500,000	510,690	506,214		(857)		(857)		505,357		10,958	10,958	29,444	07/01/2019	1FE
939745-PC-3	WASHINGTON ST G O VAR PURP R-98A REF		07/01/2007	CALLED @ 100.00000000		1,000,000	1,000,000	989,140	994,493		363		363		994,856		5,144	5,144	50,000	07/01/2013	1FE
939745-PE-9	WASHINGTON ST G O VAR PURP R-98A REF		07/01/2007	CALLED @ 100.00000000		2,250,000	2,250,000	2,227,050	2,234,646		733		733		2,235,379		14,621	14,621	112,500	07/01/2015	1FE
254761-CE-7	DISTRICT COLUMBIA COP 2006		08/20/2007	PRAGER MCCARTHY & SEALY		295,921	300,000	294,924	295,086		163		163		295,250		671	671	17,600	01/01/2021	1FE
084239-EM-0	BERKELEY CNTY WV BRD ED PUB SCH 02		08/08/2007	FERRIS BAKER WATTS		420,712	400,000	407,892	404,959		(421)		(421)		404,538		16,174	16,174	15,667	05/01/2015	1FE
084239-EN-8	BERKELEY CNTY WV BRD ED PUB SCH 02		08/28/2007	Various		2,095,178	2,000,000	2,022,120	2,013,928		(1,248)		(1,248)		2,012,680		82,498	82,498	81,962	05/01/2016	1FE
084239-EP-3	BERKELEY CNTY WV BRD ED PUB SCH 02		08/20/2007	DAIN RAUSCHER INCORPORATED		2,337,853	2,245,000	2,252,476	2,249,716		(416)		(416)		2,249,300		88,553	88,553	91,047	05/01/2017	1FE
575193-AM-9	MASON CNTY WV BRD ED PUB SCH 04		09/19/2007	Various		756,410	705,000	740,088	733,456		(1,982)		(1,982)		731,475		24,935	24,935	27,513	06/01/2016	1FE
95648M-BY-4	WEST VIRGINIA ECON CORR JUV SFTY 02A		08/28/2007	Various		1,134,110	1,100,000	1,086,932	1,089,331		377		377		1,089,708		44,402	44,402	41,194	06/01/2020	1FE
956540-KZ-0	WEST VIRGINIA SCH BLDG AUTH REV		07/01/2007	CALLED @ 102.00000000		1,866,600	1,830,000	1,841,017	1,834,201		(4,201)		(4,201)		1,830,000		36,600	36,600	96,075	07/01/2021	1FE
956553-PC-9	WEST VIRGINIA ST G O INFRA 1999 A		09/28/2007	PRAGER MCCARTHY & SEALY		331,598	525,000	261,098	296,284		10,913		10,913		307,197		24,401	24,401		11/01/2018	1FE
494427-EZ-6	KIMBERLY WI AREA SCH DIST 2005 REF		09/07/2007	PRAGER MCCARTHY & SEALY		1,520,059	1,470,000	1,569,960	1,522,920		(3,808)		(3,808)		1,519,112		946	946	71,536	03/01/2019	1FE
838868-FL-6	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		09/07/2007	Various		3,749,706	3,720,000	3,867,238	3,778,168		(3,516)		(3,516)		3,774,653		(24,947)	(24,947)	154,940	04/01/2020	1FE
866854-EG-3	SUN PRAIRIE WI AREA SCH DIST 04 B REF		08/31/2007	PRAGER MCCARTHY & SEALY		209,703	205,000	213,723	209,917		(407)		(407)		209,510		193	193	9,353	03/01/2017	1FE
866854-EH-1	SUN PRAIRIE WI AREA SCH DIST 04 B REF		09/07/2007	Various		458,155	450,000	465,017	458,987		(712)		(712)		458,274		(119)	(119)	19,969	03/01/2018	1FE
902098-EF-5	TWO RIVERS WI PUB SCH DIST REF 02		07/09/2007	CRONIN & COMANY		129,063	125,000	126,229	125,729		(67)		(67)		125,663		3,400	3,400	5,399	03/01/2018	1FE
902098-EH-1	TWO RIVERS WI PUB SCH DIST REF 02		08/30/2007	PRAGER MCCARTHY & SEALY		1,692,705	1,645,000	1,631,577	1,633,948		408		408		1,634,356		58,349	58,349	83,164	03/01/2020	1FE
971838-CY-1	WILMOT WI UN HIGH SCH DIST G O 04B		09/06/2007	Various		3,201,915	3,135,000	3,252,249	3,201,440		(3,681)		(3,681)		3,197,759		4,156	4,156	144,814	03/01/2019	1FE
977056-Q8-6	WISCONSIN ST G O 2001 SER 1 REF		09/19/2007	PRAGER MCCARTHY & SEALY		681,059	650,000	709,865	691,280		(8,315)		(8,315)		682,965		(1,906)	(1,906)	31,083	05/01/2010	1FE
977056-X4-7	WISCONSIN ST G O 2002 SER 1 REF		07/31/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,640,996	1,565,000	1,625,425	1,600,190		(3,488)		(3,488)		1,596,702		44,295	44,295	59,122	05/01/2013	1FE
745145-WA-6	PUERTO RICO COMWLTH PUB IMPT G O 02 REF	F	08/20/2007	PRAGER MCCARTHY & SEALY		1,965,298	1,850,000	1,966,883	1,913,113		(7,631)		(7,631)		1,905,482		59,816	59,816	111,451	07/01/2011	1FE
2499999. Bonds - Political Subdivisions						824,453,530	839,739,300	790,635,326	751,804,089	115,000	1,348,059		1,463,059		818,154,963		6,298,567	6,298,567	31,429,034	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		09/01/2007	SCHEDULED REDEMPTION		594,410	594,410	593,876	593,886		525		525		594,410				23,657	05/25/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
3128JM-Q5-9	FED HOME LOAN MTG CORP #1B2375		09/01/2007	SCHEDULED REDEMPTION		1,257,771	1,257,771	1,250,844	1,250,914		6,857		6,857		1,257,771				39,997	10/01/2035	1
3128JN-NH-4	FED HOME LOAN MTG CORP #1B3191		09/01/2007	SCHEDULED REDEMPTION		1,261,954	1,261,954	1,268,165	1,268,115		(6,162)		(6,162)		1,261,954				45,541	12/01/2036	1
3128JR-QF-6	FED HOME LOAN MTG CORP #847654		09/01/2007	SCHEDULED REDEMPTION		1,093,983	1,093,983	1,096,718	1,096,710		(2,726)		(2,726)		1,093,983				34,176	04/01/2034	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		09/01/2007	SCHEDULED REDEMPTION		878	878	836	839		39		39		878				32	10/01/2035	1
3133T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		09/01/2007	SCHEDULED REDEMPTION		367,700	367,700	367,144	367,664		37		37		367,700				17,238	08/15/2008	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		09/01/2007	SCHEDULED REDEMPTION		150,054	150,054	152,906	150,514		(460)		(460)		150,054				6,784	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		09/01/2007	SCHEDULED REDEMPTION		617	617	632	631		(14)		(14)		617				28	09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2007	SCHEDULED REDEMPTION		133	133	138	138		(4)		(4)		133				6	08/01/2033	1
31296L-AQ-4	FED HOME LOAN MTG CORP GOLD #A11815		09/01/2007	SCHEDULED REDEMPTION		333,411	333,411	331,379	331,432		1,979		1,979		333,411				12,024	08/01/2033	1
31296L-F7-1	FED HOME LOAN MTG CORP GOLD #A11990		09/01/2007	SCHEDULED REDEMPTION		51,363	51,363	51,050	51,058		305		305		51,363				1,828	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		09/01/2007	SCHEDULED REDEMPTION		1,471	1,471	1,516	1,514		(44)		(44)		1,471				63	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2007	SCHEDULED REDEMPTION		389	389	394	393		(5)		(5)		389				17	06/01/2033	1
31296M-C6-4	FED HOME LOAN MTG CORP GOLD #A12793		09/01/2007	SCHEDULED REDEMPTION		330	330	320	321		9		9		330				12	08/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		09/01/2007	SCHEDULED REDEMPTION		79	79	81	81		(2)		(2)		79				3	09/01/2033	1
31296M-UG-2	FED HOME LOAN MTG CORP GOLD #A13283		09/01/2007	SCHEDULED REDEMPTION		33,297	33,297	32,298	32,370		927		927		33,297				1,244	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		09/01/2007	SCHEDULED REDEMPTION		1,728	1,728	1,766	1,765		(37)		(37)		1,728				73	09/01/2033	1
31296N-P4-3	FED HOME LOAN MTG CORP GOLD #A14043		09/01/2007	SCHEDULED REDEMPTION		180,050	180,050	175,133	175,186		4,864		4,864		180,050				6,687	09/01/2033	1
31296N-V3-8	FED HOME LOAN MTG CORP GOLD #A14234		09/01/2007	SCHEDULED REDEMPTION		8,843	8,843	8,706	8,724		119		119		8,843				323	10/01/2033	1
31296N-W5-2	FED HOME LOAN MTG CORP GOLD #A14268		09/01/2007	SCHEDULED REDEMPTION		867	867	904	893		(26)		(26)		867				41	10/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		09/01/2007	SCHEDULED REDEMPTION		110,981	110,981	115,767	114,339		(3,358)		(3,358)		110,981				5,406	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		09/01/2007	SCHEDULED REDEMPTION		1,665	1,665	1,723	1,721		(56)		(56)		1,665				72	10/01/2033	1
31296P-BX-9	FED HOME LOAN MTG CORP GOLD #A14554		09/01/2007	SCHEDULED REDEMPTION		165,706	165,706	161,180	161,228		4,478		4,478		165,706				6,189	11/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		09/01/2007	SCHEDULED REDEMPTION		4,656	4,656	4,857	4,797		(141)		(141)		4,656				219	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		09/01/2007	SCHEDULED REDEMPTION		89,264	89,264	91,872	91,281		(2,017)		(2,017)		89,264				3,611	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		09/01/2007	SCHEDULED REDEMPTION		187	187	191	191		(4)		(4)		187				8	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		09/01/2007	SCHEDULED REDEMPTION		4,551	4,551	4,606	4,605		(54)		(54)		4,551				184	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		09/01/2007	SCHEDULED REDEMPTION		475	475	485	485		(10)		(10)		475				21	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		09/01/2007	SCHEDULED REDEMPTION		516	516	532	531		(15)		(15)		516				21	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		09/01/2007	SCHEDULED REDEMPTION		5,745	5,745	5,870	5,866		(121)		(121)		5,745				235	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		09/01/2007	SCHEDULED REDEMPTION		415	415	424	422		(7)		(7)		415				17	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2007	SCHEDULED REDEMPTION		361	361	370	369		(8)		(8)		361				16	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2007	SCHEDULED REDEMPTION		815	815	843	841		(26)		(26)		815				38	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		09/01/2007	SCHEDULED REDEMPTION		229	229	234	234		(5)		(5)		229				10	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		09/01/2007	SCHEDULED REDEMPTION		1,469	1,469	1,495	1,489		(21)		(21)		1,469				58	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		09/01/2007	SCHEDULED REDEMPTION		3,532	3,532	3,616	3,609		(77)		(77)		3,532				153	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		09/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		09/01/2007	SCHEDULED REDEMPTION		4,743	4,743	4,844	4,822		(78)		(78)		4,743				189	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		09/01/2007	SCHEDULED REDEMPTION		1,048	1,048	1,071	1,070		(22)		(22)		1,048				45	02/01/2034	1
31296T-6Y-5	FED HOME LOAN MTG CORP GOLD #A18987		09/01/2007	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)		48				2	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		09/01/2007	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	04/01/2034	1
31296Y-HC-0	FED HOME LOAN MTG CORP GOLD #A22027		09/01/2007	SCHEDULED REDEMPTION		35,707	35,707	34,635	34,757		949		949		35,707				1,322	05/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		09/01/2007	SCHEDULED REDEMPTION		128	128	131	131		(3)		(3)		128				5	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		09/01/2007	SCHEDULED REDEMPTION		198	198	200	200		(2)		(2)		198				9	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		09/01/2007	SCHEDULED REDEMPTION		24,434	24,434	24,699	24,683		(250)		(250)		24,434				1,098	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2007	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		09/01/2007	SCHEDULED REDEMPTION		96	96	98	98		(2)		(2)		96				4	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		09/01/2007	SCHEDULED REDEMPTION		570	570	583	582		(11)		(11)		570				24	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		09/01/2007	SCHEDULED REDEMPTION		83	83	84	84		(2)		(2)		83				4	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		09/01/2007	SCHEDULED REDEMPTION		255	255	263	262		(8)		(8)		255				12	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		09/01/2007	SCHEDULED REDEMPTION		1,080	1,080	1,117	1,113		(33)		(33)		1,080				47	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		09/01/2007	SCHEDULED REDEMPTION		2,188	2,188	2,265	2,246		(58)		(58)		2,188				95	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2007	SCHEDULED REDEMPTION		1,333	1,333	1,379	1,373		(40)		(40)		1,333				63	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		09/01/2007	SCHEDULED REDEMPTION		1,705	1,705	1,764	1,757		(51)		(51)		1,705				83	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		09/01/2007	SCHEDULED REDEMPTION		688	688	712	709		(21)		(21)		688				33	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		09/01/2007	SCHEDULED REDEMPTION		126	126	127	127		(1)		(1)		126				5	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		09/01/2007	SCHEDULED REDEMPTION		80,391	80,391	81,265	81,189		(797)		(797)		80,391				3,615	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		09/01/2007	SCHEDULED REDEMPTION		122	122	126	125		(4)		(4)		122				6	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2007	SCHEDULED REDEMPTION		1,039	1,039	1,075	1,070		(31)		(31)		1,039				50	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)
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2007	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				3	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		09/01/2007	SCHEDULED REDEMPTION		5,449	5,449	5,638	5,608		(159)		(159)		5,449				236	10/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		09/01/2007	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				3	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		09/01/2007	SCHEDULED REDEMPTION		41,096	41,096	41,994	41,876		(780)		(780)		41,096				1,849	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		09/01/2007	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				2	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2007	SCHEDULED REDEMPTION		750	750	776	772		(22)		(22)		750				33	12/01/2034	1
31297K-WG-3	FED HOME LOAN MTG CORP GOLD #A30647		09/01/2007	SCHEDULED REDEMPTION		309,375	309,375	315,320	314,170		(4,795)		(4,795)		309,375				12,081	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		09/01/2007	SCHEDULED REDEMPTION		199	199	206	204		(6)		(6)		199				9	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		09/01/2007	SCHEDULED REDEMPTION		7,573	7,573	7,133	7,151		422		422		7,573				254	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		09/01/2007	SCHEDULED REDEMPTION		596,945	596,945	592,256	592,499		4,446		4,446		596,945				23,635	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		09/01/2007	SCHEDULED REDEMPTION		966	966	910	913		54		54		966				32	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		09/01/2007	SCHEDULED REDEMPTION		242,337	242,337	242,489	242,469		(132)		(132)		242,337				9,264	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		09/01/2007	SCHEDULED REDEMPTION		6,494	6,494	6,555	6,546		(52)		(52)		6,494				258	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		09/01/2007	SCHEDULED REDEMPTION		24	24	25	25						24				1	05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		09/01/2007	SCHEDULED REDEMPTION		371,911	371,911	374,352	374,042		(2,131)		(2,131)		371,911				15,320	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		09/01/2007	SCHEDULED REDEMPTION		11,472	11,472	11,547	11,538		(66)		(66)		11,472				456	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		09/01/2007	SCHEDULED REDEMPTION		2,054	2,054	1,934	1,939		114		114		2,054				67	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		09/01/2007	SCHEDULED REDEMPTION		2,651	2,651	2,723	2,720		(69)		(69)		2,651				119	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2007	SCHEDULED REDEMPTION		11	11	12	12						11				1	04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		09/01/2007	SCHEDULED REDEMPTION		14,301	14,301	13,870	13,910		391		391		14,301				457	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		09/01/2007	SCHEDULED REDEMPTION		60,730	60,730	61,688	61,519		(789)		(789)		60,730				2,501	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		09/01/2007	SCHEDULED REDEMPTION		18	18	18	18						18				1	05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2007	SCHEDULED REDEMPTION		8,268	8,268	8,361	8,360		(92)		(92)		8,268				326	01/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		09/01/2007	SCHEDULED REDEMPTION		120	120	125	124		(3)		(3)		120				6	06/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		09/01/2007	SCHEDULED REDEMPTION		7,751	7,751	7,447	7,471		280		280		7,751				283	11/01/2035	1
3128KC-M2-0	FED HOME LOAN MTG CORP GOLD #A50377		09/01/2007	SCHEDULED REDEMPTION		1,168	1,168	1,183	1,183		(16)		(16)		1,168				54	07/01/2036	1
3128KE-VU-4	FED HOME LOAN MTG CORP GOLD #A52427		09/01/2007	SCHEDULED REDEMPTION		1,202	1,202	1,218	1,218		(15)		(15)		1,202				57	09/01/2036	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		09/01/2007	SCHEDULED REDEMPTION		11,738	11,738	11,869	11,868		(130)		(130)		11,738				480	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		09/01/2007	SCHEDULED REDEMPTION		22,074	22,074	21,236	21,247		827		827		22,074				824	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		09/01/2007	SCHEDULED REDEMPTION		12,387	12,387	11,530			857		857		12,387				125	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		09/01/2007	SCHEDULED REDEMPTION		4,097	4,097	3,814			284		284		4,097				39	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		09/01/2007	SCHEDULED REDEMPTION		3,818	3,818	3,554			264		264		3,818				39	06/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		09/01/2007	SCHEDULED REDEMPTION		17,276	17,276	17,730	17,629		(353)		(353)		17,276				587	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		09/01/2007	SCHEDULED REDEMPTION		8,870	8,870	9,103	9,047		(178)		(178)		8,870				320	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		09/01/2007	SCHEDULED REDEMPTION		5,800	5,800	5,952	5,913		(114)		(114)		5,800				210	12/01/2018	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		09/01/2007	SCHEDULED REDEMPTION		391	391	374	374		17		17		391				11	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		09/01/2007	SCHEDULED REDEMPTION		4,845	4,845	4,741	4,757		88		88		4,845				143	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		09/01/2007	SCHEDULED REDEMPTION		15,153	15,153	14,469	14,504		649		649		15,153				442	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		09/01/2007	SCHEDULED REDEMPTION		47,767	47,767	45,612	45,720		2,047		2,047		47,767				1,416	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		09/01/2007	SCHEDULED REDEMPTION		13,929	13,929	13,301	13,332		596		596		13,929				403	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		09/01/2007	SCHEDULED REDEMPTION		4,088	4,088	3,903	3,913		175		175		4,088				118	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		09/01/2007	SCHEDULED REDEMPTION		39,359	39,359	37,583	37,673		1,685		1,685		39,359				1,112	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		09/01/2007	SCHEDULED REDEMPTION		27,463	27,463	26,224	26,287		1,175		1,175		27,463				807	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		09/01/2007	SCHEDULED REDEMPTION		21,722	21,722	20,742	20,792		931		931		21,722				621	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		09/01/2007	SCHEDULED REDEMPTION		20,253	20,253	19,339	19,387		866		866		20,253				585	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		09/01/2007	SCHEDULED REDEMPTION		16,965	16,965	16,199	16,238		727		727		16,965				495	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		09/01/2007	SCHEDULED REDEMPTION		30,546	30,546	29,168	29,238		1,309		1,309		30,546				885	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		09/01/2007	SCHEDULED REDEMPTION		1,630	1,630	1,593	1,596		34		34		1,630				45	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		09/01/2007	SCHEDULED REDEMPTION		9,031	9,031	8,630	8,651		380		380		9,031				266	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		09/01/2007	SCHEDULED REDEMPTION		13,509	13,509	12,899	12,931		578		578		13,509				390	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		09/01/2007	SCHEDULED REDEMPTION		12,099	12,099	11,553	11,581		517		517		12,099				350	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		09/01/2007	SCHEDULED REDEMPTION		8,172	8,172	7,803	7,822		349		349		8,172				230	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		09/01/2007	SCHEDULED REDEMPTION		24,601	24,601	24,022	24,072		529		529		24,601				683	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		09/01/2007	SCHEDULED REDEMPTION		15,211	15,211	14,525	14,561		650		650		15,211				444	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		09/01/2007	SCHEDULED REDEMPTION		12,182	12,182	11,633	11,661		521		521		12,182				352	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		09/01/2007	SCHEDULED REDEMPTION		21,024	21,024	20,076	20,128		896		896		21,024				567	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		09/01/2007	SCHEDULED REDEMPTION		5,883	5,883	5,618	5,632		252		252		5,883				170	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		09/01/2007	SCHEDULED REDEMPTION		4,599	4,599	4,498	4,506		93		93		4,599				132	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		09/01/2007	SCHEDULED REDEMPTION		535	535	523	524		11		11		535				15	02/01/2020	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)
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		09/01/2007	SCHEDULED REDEMPTION		8,821	8,821	8,615	8,632		189		189		8,821				254	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		09/01/2007	SCHEDULED REDEMPTION		29,031	29,031	28,398	28,449		582		582		29,031				832	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		09/01/2007	SCHEDULED REDEMPTION		21,397	21,397	20,936	20,973		424		424		21,397				620	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		09/01/2007	SCHEDULED REDEMPTION		25,784	25,784	25,157	25,208		576		576		25,784				760	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		09/01/2007	SCHEDULED REDEMPTION		21,978	21,978	21,513	21,552		426		426		21,978				626	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		09/01/2007	SCHEDULED REDEMPTION		37,058	37,058	36,198	36,269		790		790		37,058				1,046	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		09/01/2007	SCHEDULED REDEMPTION		96,730	96,730	94,681	94,850		1,880		1,880		96,730				2,724	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		09/01/2007	SCHEDULED REDEMPTION		25,529	25,529	24,966	25,012		516		516		25,529				730	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		09/01/2007	SCHEDULED REDEMPTION		7,149	7,149	6,982	6,996		153		153		7,149				209	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		09/01/2007	SCHEDULED REDEMPTION		17,542	17,542	17,153	17,185		357		357		17,542				512	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		09/01/2007	SCHEDULED REDEMPTION		3,028	3,028	2,962	2,967		61		61		3,028				88	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		09/01/2007	SCHEDULED REDEMPTION		22,179	22,179	21,701	21,740		439		439		22,179				641	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		09/01/2007	SCHEDULED REDEMPTION		32,251	32,251	31,509	31,569		681		681		32,251				954	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		09/01/2007	SCHEDULED REDEMPTION		26,448	26,448	25,878	25,924		524		524		26,448				787	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		09/01/2007	SCHEDULED REDEMPTION		12,577	12,577	12,271	12,295		282		282		12,577				360	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		09/01/2007	SCHEDULED REDEMPTION		69,991	69,991	68,491	68,609		1,382		1,382		69,991				2,071	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		09/01/2007	SCHEDULED REDEMPTION		19,425	19,425	20,049	20,143		(718)		(718)		19,425				1,035	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2007	SCHEDULED REDEMPTION		181	181	186	185		(5)		(5)		181				11	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2007	SCHEDULED REDEMPTION		8,611	8,611	8,799	8,862		(252)		(252)		8,611				425	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2007	SCHEDULED REDEMPTION		14,741	14,741	14,140	14,170		570		570		14,741				687	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2007	SCHEDULED REDEMPTION		8,542	8,542	8,723	8,697		(156)		(156)		8,542				434	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2007	SCHEDULED REDEMPTION		1,713	1,713	1,747	1,760		(47)		(47)		1,713				88	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2007	SCHEDULED REDEMPTION		2,123	2,123	2,175	2,171		(49)		(49)		2,123				93	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2007	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2007	SCHEDULED REDEMPTION		11,498	11,498	11,779	11,766		(267)		(267)		11,498				582	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2007	SCHEDULED REDEMPTION		150	150	153	153		(3)		(3)		150				7	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2007	SCHEDULED REDEMPTION		3,741	3,741	3,835	3,831		(90)		(90)		3,741				162	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2007	SCHEDULED REDEMPTION		5,518	5,518	5,654	5,645		(127)		(127)		5,518				238	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		09/01/2007	SCHEDULED REDEMPTION		14,717	14,717	15,121	15,099		(382)		(382)		14,717				794	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		09/01/2007	SCHEDULED REDEMPTION		2,469	2,469	2,542	2,541		(72)		(72)		2,469				136	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2007	SCHEDULED REDEMPTION		119	119	124	124		(5)		(5)		119				6	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2007	SCHEDULED REDEMPTION		4,162	4,162	4,271	4,268		(106)		(106)		4,162				229	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2007	SCHEDULED REDEMPTION		359	359	368	368		(9)		(9)		359				18	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		09/01/2007	SCHEDULED REDEMPTION		161	161	168	167		(6)		(6)		161				9	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		09/01/2007	SCHEDULED REDEMPTION		62	62	64	64		(2)		(2)		62				3	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		09/01/2007	SCHEDULED REDEMPTION		16,709	16,709	17,326	17,301		(592)		(592)		16,709				900	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		09/01/2007	SCHEDULED REDEMPTION		1,945	1,945	2,000	1,998		(54)		(54)		1,945				109	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		09/01/2007	SCHEDULED REDEMPTION		149	149	154	153		(4)		(4)		149				8	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		09/01/2007	SCHEDULED REDEMPTION		52	52	54	54		(2)		(2)		52				3	07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		09/01/2007	SCHEDULED REDEMPTION		516	516	531	530		(15)		(15)		516				29	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		09/01/2007	SCHEDULED REDEMPTION		54,143	54,143	55,933	56,356		(2,213)		(2,213)		54,143				3,040	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		09/01/2007	SCHEDULED REDEMPTION		245	245	252	251		(6)		(6)		245				14	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		09/01/2007	SCHEDULED REDEMPTION		1,090	1,090	1,123	1,119		(29)		(29)		1,090				61	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		09/01/2007	SCHEDULED REDEMPTION		62	62	64	64		(2)		(2)		62				3	03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		09/01/2007	SCHEDULED REDEMPTION		2,798	2,798	2,882	2,872		(73)		(73)		2,798				157	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2007	SCHEDULED REDEMPTION		54	54	56	55		(1)		(1)		54				3	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		09/01/2007	SCHEDULED REDEMPTION		117	117	121	120		(4)		(4)		117				6	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		09/01/2007	SCHEDULED REDEMPTION		7,709	7,709	7,975	7,927		(219)		(219)		7,709				398	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2007	SCHEDULED REDEMPTION		330	330	343	340		(10)		(10)		330				18	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2007	SCHEDULED REDEMPTION		4,394	4,394	4,503	4,482		(88)		(88)		4,394				222	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		09/01/2007	SCHEDULED REDEMPTION		663	663	689	683		(21)		(21)		663				36	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		09/01/2007	SCHEDULED REDEMPTION		12,309	12,309	12,617	12,601		(292)		(292)		12,309				530	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		09/01/2007	SCHEDULED REDEMPTION		5,231	5,231	5,396	5,387		(156)		(156)		5,231				226	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		09/01/2007	SCHEDULED REDEMPTION		232	232	241	239		(7)		(7)		232				13	12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2007	SCHEDULED REDEMPTION		1,082	1,082	1,119	1,112		(30)		(30)		1,082				55	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		09/01/2007	SCHEDULED REDEMPTION		2,694	2,694	2,775	2,757		(63)		(63)		2,694				143	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		09/01/2007	SCHEDULED REDEMPTION		25,671	25,671	26,297	26,133		(462)		(462)		25,671				1,318	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2007	SCHEDULED REDEMPTION		809	809	829	825		(16)		(16)		809				40	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2007	SCHEDULED REDEMPTION		459	459	475	475		(16)		(16)		459				21	05/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		09/01/2007	SCHEDULED REDEMPTION		52,324	52,324	53,130	53,102		(778)		(778)		52,324				2,228	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		09/01/2007	SCHEDULED REDEMPTION		28,418	28,418	29,411	29,249		(830)		(830)		28,418				1,417	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		09/01/2007	SCHEDULED REDEMPTION		12,721	12,721	13,097	12,981		(260)		(260)		12,721				703	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		09/01/2007	SCHEDULED REDEMPTION		9,490	9,490	9,882	9,750		(260)		(260)		9,490				478	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2007	SCHEDULED REDEMPTION		1,337	1,337	1,383	1,382		(45)		(45)		1,337				63	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		09/01/2007	SCHEDULED REDEMPTION		51,016	51,016	52,729	52,613		(1,597)		(1,597)		51,016				2,209	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		09/01/2007	SCHEDULED REDEMPTION		14,144	14,144	14,564	14,535		(392)		(392)		14,144				611	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		09/01/2007	SCHEDULED REDEMPTION		7,626	7,626	7,817	7,793		(167)		(167)		7,626				324	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		09/01/2007	SCHEDULED REDEMPTION		7,030	7,030	7,168	7,160		(131)		(131)		7,030				277	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		09/01/2007	SCHEDULED REDEMPTION		387,637	387,637	372,556	372,901		14,736		14,736		387,637				12,609	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		09/01/2007	SCHEDULED REDEMPTION		735	735	751	750		(15)		(15)		735				32	06/01/2034	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2007	SCHEDULED REDEMPTION		19	19	19	19						19				1	05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2007	SCHEDULED REDEMPTION		3,192	3,192	3,265	3,263		(71)		(71)		3,192				132	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		09/01/2007	SCHEDULED REDEMPTION		666	666	682	681		(15)		(15)		666				29	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		09/01/2007	SCHEDULED REDEMPTION		5,936	5,936	5,724	5,787		149		149		5,936				236	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2007	SCHEDULED REDEMPTION		2,456	2,456	2,369	2,381		75		75		2,456				98	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		09/01/2007	SCHEDULED REDEMPTION		1,012	1,012	976	983		29		29		1,012				40	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2007	SCHEDULED REDEMPTION		804	804	823	822		(18)		(18)		804				35	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		09/01/2007	SCHEDULED REDEMPTION		40,150	40,150	38,720	39,090		1,061		1,061		40,150				1,565	12/01/2028	1
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193		09/01/2007	SCHEDULED REDEMPTION		11	11	12	12						11				1	01/01/2029	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		09/01/2007	SCHEDULED REDEMPTION		3,839	3,839	3,927	3,924		(85)		(85)		3,839				170	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		09/01/2007	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		09/01/2007	SCHEDULED REDEMPTION		481	481	492	492		(11)		(11)		481				21	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2007	SCHEDULED REDEMPTION		3,290	3,290	3,366	3,363		(73)		(73)		3,290				133	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		09/01/2007	SCHEDULED REDEMPTION		384	384	393	393		(9)		(9)		384				17	04/01/2029	1
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		09/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8				1	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2007	SCHEDULED REDEMPTION		135	135	131	131		4		4		135				7	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		09/01/2007	SCHEDULED REDEMPTION		172	172	167	168		4		4		172				9	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2007	SCHEDULED REDEMPTION		516	516	513	512		4		4		516				25	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		09/01/2007	SCHEDULED REDEMPTION		693	693	709	708		(15)		(15)		693				30	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2007	SCHEDULED REDEMPTION		25,226	25,226	25,089	25,095		132		132		25,226				1,228	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		09/01/2007	SCHEDULED REDEMPTION		165	165	165	165		1		1		165				8	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		09/01/2007	SCHEDULED REDEMPTION		432	432	429	430		2		2		432				20	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		09/01/2007	SCHEDULED REDEMPTION		2,071	2,071	2,132	2,131		(61)		(61)		2,071				116	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		09/01/2007	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				2	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		09/01/2007	SCHEDULED REDEMPTION		140	140	145	145		(5)		(5)		140				8	10/01/2029	1
31293X-ZS-0	FED HOME LOAN MTG CORP GOLD #C32553		09/01/2007	SCHEDULED REDEMPTION		82	82	85	85		(2)		(2)		82				5	11/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		09/01/2007	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		09/01/2007	SCHEDULED REDEMPTION		599	599	620	619		(20)		(20)		599				32	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		09/01/2007	SCHEDULED REDEMPTION		49	49	51	51		(1)		(1)		49				3	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		09/01/2007	SCHEDULED REDEMPTION		121	121	125	125		(3)		(3)		121				7	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		09/01/2007	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		09/01/2007	SCHEDULED REDEMPTION		3,681	3,681	3,799	3,801		(119)		(119)		3,681				207	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		09/01/2007	SCHEDULED REDEMPTION		70	70	72	72		(2)		(2)		70				4	12/01/2029	1
31294B-SL-0	FED HOME LOAN MTG CORP GOLD #C35023		07/01/2007	SCHEDULED REDEMPTION		6,445	6,445	6,637	6,632		(187)		(187)		6,445				241	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		09/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9				1	01/01/2030	1
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355		09/01/2007	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2007	SCHEDULED REDEMPTION		1,414	1,414	1,448	1,448		(35)		(35)		1,414				74	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		09/01/2007	SCHEDULED REDEMPTION		174	174	179	179		(5)		(5)		174				10	01/01/2030	1
31294C-HD-8	FED HOME LOAN MTG CORP GOLD #C35628		09/01/2007	SCHEDULED REDEMPTION		243	243	249	249		(6)		(6)		243				13	01/01/2030	1
31294C-JC-8	FED HOME LOAN MTG CORP GOLD #C35659		09/01/2007	SCHEDULED REDEMPTION		22,166	22,166	22,784	22,770		(604)		(604)		22,166				1,246	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		09/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		09/01/2007	SCHEDULED REDEMPTION		10	10	11	11						10				1	01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		09/01/2007	SCHEDULED REDEMPTION		163	163	167	167		(4)		(4)		163				8	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		09/01/2007	SCHEDULED REDEMPTION		169	169	175	176		(7)		(7)		169				9	02/01/2030	1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452		09/01/2007	SCHEDULED REDEMPTION		25,328	25,328	26,052	26,103		(774)		(774)		25,328				1,268	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		09/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16				1	03/01/2030	1
31294D-6G-1	FED HOME LOAN MTG CORP GOLD #C37171		09/01/2007	SCHEDULED REDEMPTION		109	109	111	112		(3)		(3)		109				6	03/01/2030	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)
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		09/01/2007	SCHEDULED REDEMPTION		153	153	157	157		(4)		(4)		153				9	03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		09/01/2007	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				5	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2007	SCHEDULED REDEMPTION		24	24	23	23		1		1		24				1	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		09/01/2007	SCHEDULED REDEMPTION		103	103	106	106		(3)		(3)		103				6	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		09/01/2007	SCHEDULED REDEMPTION		91	91	93	93		(3)		(3)		91				5	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		09/01/2007	SCHEDULED REDEMPTION		55	55	56	56		(2)		(2)		55				3	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2007	SCHEDULED REDEMPTION		76	76	78	78		(2)		(2)		76				4	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		09/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		09/01/2007	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				2	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		09/01/2007	SCHEDULED REDEMPTION		7,215	7,215	7,420	7,410		(195)		(195)		7,215				405	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		09/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8				1	05/01/2030	1
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827		09/01/2007	SCHEDULED REDEMPTION		168	168	173	174		(6)		(6)		168				9	06/01/2030	1
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117		09/01/2007	SCHEDULED REDEMPTION		11	11	12	12						11				1	06/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		09/01/2007	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		09/01/2007	SCHEDULED REDEMPTION		2,514	2,514	2,583	2,579		(65)		(65)		2,514				141	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		09/01/2007	SCHEDULED REDEMPTION		44	44	46	45		(1)		(1)		44				2	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		09/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12				1	09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		09/01/2007	SCHEDULED REDEMPTION		4	4	5	5						4					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		09/01/2007	SCHEDULED REDEMPTION		12	12	13	13						12				1	09/01/2030	1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335		09/01/2007	SCHEDULED REDEMPTION		109	109	112	112		(3)		(3)		109				6	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		09/01/2007	SCHEDULED REDEMPTION		9	9	10	10						9					09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		09/01/2007	SCHEDULED REDEMPTION		598	598	616	615		(16)		(16)		598				32	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		09/01/2007	SCHEDULED REDEMPTION		8	8	9	9						8				1	09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		09/01/2007	SCHEDULED REDEMPTION		185	185	190	190		(5)		(5)		185				10	09/01/2030	1
31298A-ZC-0	FED HOME LOAN MTG CORP GOLD #C42539		09/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		09/01/2007	SCHEDULED REDEMPTION		379	379	390	390		(11)		(11)		379				21	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		09/01/2007	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		09/01/2007	SCHEDULED REDEMPTION		64	64	65	65		(2)		(2)		64				3	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		09/01/2007	SCHEDULED REDEMPTION		402	402	423	421		(19)		(19)		402				21	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		09/01/2007	SCHEDULED REDEMPTION		357	357	368	367		(11)		(11)		357				19	10/01/2030	1
31298C-D3-0	FED HOME LOAN MTG CORP GOLD #C43722		09/01/2007	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25				2	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		09/01/2007	SCHEDULED REDEMPTION		191	191	196	196		(5)		(5)		191				10	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		09/01/2007	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		09/01/2007	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23				1	10/01/2030	1
31298C-NX-3	FED HOME LOAN MTG CORP GOLD #C44006		09/01/2007	SCHEDULED REDEMPTION		80	80	79	79		1		1		80				4	10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		09/01/2007	SCHEDULED REDEMPTION		325	325	334	333		(8)		(8)		325				18	10/01/2030	1
31298D-B2-2	FED HOME LOAN MTG CORP GOLD #C44557		09/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9				1	11/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		09/01/2007	SCHEDULED REDEMPTION		209	209	216	217		(8)		(8)		209				12	11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		09/01/2007	SCHEDULED REDEMPTION		47	47	49	49		(2)		(2)		47				2	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		09/01/2007	SCHEDULED REDEMPTION		56	56	58	58		(2)		(2)		56				3	11/01/2030	1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971		09/01/2007	SCHEDULED REDEMPTION		49	49	51	51		(2)		(2)		49				3	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		09/01/2007	SCHEDULED REDEMPTION		329	329	338	337		(8)		(8)		329				18	11/01/2030	1
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037		09/01/2007	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		09/01/2007	SCHEDULED REDEMPTION		66	66	68	67		(2)		(2)		66				4	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		09/01/2007	SCHEDULED REDEMPTION		11,801	11,801	12,110	12,096		(295)		(295)		11,801				663	12/01/2030	1
31298D-ZG-5	FED HOME LOAN MTG CORP GOLD #C45243		09/01/2007	SCHEDULED REDEMPTION		152	152	151	151		1		1		152				7	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		09/01/2007	SCHEDULED REDEMPTION		105	105	108	107		(3)		(3)		105				6	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		09/01/2007	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		09/01/2007	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25				1	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		09/01/2007	SCHEDULED REDEMPTION		80	80	82	83		(3)		(3)		80				4	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		09/01/2007	SCHEDULED REDEMPTION		57	57	59	59		(1)		(1)		57				3	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		09/01/2007	SCHEDULED REDEMPTION		203	203	208	207		(4)		(4)		203				11	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		09/01/2007	SCHEDULED REDEMPTION		3,544	3,544	3,648	3,640		(96)		(96)		3,544				199	12/01/2030	1
31298E-U2-9	FED HOME LOAN MTG CORP GOLD #C46001		09/01/2007	SCHEDULED REDEMPTION		747	747	767	764		(17)		(17)		747				40	11/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		09/01/2007	SCHEDULED REDEMPTION		8,048	8,048	8,290	8,272		(224)		(224)		8,048				424	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		09/01/2007	SCHEDULED REDEMPTION		4,891	4,891	5,028	5,027		(136)		(136)		4,891				274	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2007	SCHEDULED REDEMPTION		10,053	10,053	10,284	10,276		(223)		(223)		10,053				417	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		09/01/2007	SCHEDULED REDEMPTION		1,031	1,031	1,059	1,057		(26)		(26)		1,031				52	01/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31298F-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		09/01/2007	SCHEDULED REDEMPTION		466	466	479	477		(11)		(11)		466				26	01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		09/01/2007	SCHEDULED REDEMPTION		7,108	7,108	7,330	7,323		(214)		(214)		7,108				383	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		09/01/2007	SCHEDULED REDEMPTION		142	142	148	147		(5)		(5)		142				8	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		09/01/2007	SCHEDULED REDEMPTION		70	70	72	72		(2)		(2)		70				4	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		09/01/2007	SCHEDULED REDEMPTION		729	729	712	715		15		15		729				31	01/01/2031	1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704		09/01/2007	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				2	12/01/2030	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		09/01/2007	SCHEDULED REDEMPTION		12,676	12,676	13,040	13,013		(337)		(337)		12,676				712	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		09/01/2007	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				2	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		09/01/2007	SCHEDULED REDEMPTION		383	383	398	397		(14)		(14)		383				20	01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		09/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8				1	01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		09/01/2007	SCHEDULED REDEMPTION		40	40	41	41		(2)		(2)		40				2	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		09/01/2007	SCHEDULED REDEMPTION		30	30	30	30		(1)		(1)		30				2	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		09/01/2007	SCHEDULED REDEMPTION		190	190	195	194		(5)		(5)		190				10	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		09/01/2007	SCHEDULED REDEMPTION		108	108	111	111		(3)		(3)		108				6	01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		09/01/2007	SCHEDULED REDEMPTION		528	528	544	541		(13)		(13)		528				28	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		09/01/2007	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				2	02/01/2031	1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		09/01/2007	SCHEDULED REDEMPTION		209	209	214	214		(5)		(5)		209				11	01/01/2031	1
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749		09/01/2007	SCHEDULED REDEMPTION		29	29	28	28		1		1		29				1	02/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		09/01/2007	SCHEDULED REDEMPTION		712	712	732	729		(17)		(17)		712				39	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		09/01/2007	SCHEDULED REDEMPTION		13,624	13,624	14,171	14,105		(481)		(481)		13,624				682	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2007	SCHEDULED REDEMPTION		54	54	53	53		1		1		54				2	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		09/01/2007	SCHEDULED REDEMPTION		104	104	108	108		(4)		(4)		104				6	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		09/01/2007	SCHEDULED REDEMPTION		3,504	3,504	3,600	3,586		(83)		(83)		3,504				175	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		09/01/2007	SCHEDULED REDEMPTION		76	76	78	78		(2)		(2)		76				4	02/01/2031	1
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296		09/01/2007	SCHEDULED REDEMPTION		81	81	83	83		(2)		(2)		81				4	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		09/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14				1	03/01/2031	1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322		09/01/2007	SCHEDULED REDEMPTION		175	175	180	180		(5)		(5)		175				10	01/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		09/01/2007	SCHEDULED REDEMPTION		11	11	12	12						11				1	03/01/2031	1
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970		09/01/2007	SCHEDULED REDEMPTION		159	159	164	163		(4)		(4)		159				9	03/01/2031	1
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989		09/01/2007	SCHEDULED REDEMPTION		57	57	58	58		(2)		(2)		57				3	03/01/2031	1
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990		09/01/2007	SCHEDULED REDEMPTION		71	71	73	73		(2)		(2)		71				4	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		09/01/2007	SCHEDULED REDEMPTION		3,892	3,892	3,999	3,984		(92)		(92)		3,892				208	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		09/01/2007	SCHEDULED REDEMPTION		1,376	1,376	1,411	1,410		(33)		(33)		1,376				66	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		09/01/2007	SCHEDULED REDEMPTION		78	78	82	81		(3)		(3)		78				4	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		09/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		09/01/2007	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				2	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		09/01/2007	SCHEDULED REDEMPTION		96	96	98	98		(2)		(2)		96				5	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		09/01/2007	SCHEDULED REDEMPTION		496	496	510	508		(12)		(12)		496				27	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		09/01/2007	SCHEDULED REDEMPTION		36	36	37	36		(1)		(1)		36				2	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		09/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9				1	04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2007	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		09/01/2007	SCHEDULED REDEMPTION		503	503	523	519		(16)		(16)		503				27	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		09/01/2007	SCHEDULED REDEMPTION		250	250	257	256		(6)		(6)		250				14	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		09/01/2007	SCHEDULED REDEMPTION		7,239	7,239	7,441	7,408		(169)		(169)		7,239				407	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		09/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		09/01/2007	SCHEDULED REDEMPTION		79	79	81	81		(2)		(2)		79				4	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		09/01/2007	SCHEDULED REDEMPTION		2,039	2,039	2,121	2,107		(68)		(68)		2,039				110	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		09/01/2007	SCHEDULED REDEMPTION		6,520	6,520	6,707	6,694		(174)		(174)		6,520				367	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2007	SCHEDULED REDEMPTION		108	108	107	107		1		1		108				5	06/01/2031	1
31298Q-CX-4	FED HOME LOAN MTG CORP GOLD #C53686		09/01/2007	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	07/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		09/01/2007	SCHEDULED REDEMPTION		229	229	235	234		(6)		(6)		229				12	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		09/01/2007	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				3	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		09/01/2007	SCHEDULED REDEMPTION		5,341	5,341	5,492	5,471		(130)		(130)		5,341				283	07/01/2031	1
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521		09/01/2007	SCHEDULED REDEMPTION		285	285	292	292		(7)		(7)		285				15	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		09/01/2007	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				3	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		09/01/2007	SCHEDULED REDEMPTION		58	58	60	59		(1)		(1)		58				3	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		09/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		09/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					07/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		09/01/2007	SCHEDULED REDEMPTION		92	92	95	95		(3)		(3)		92				5	12/01/2030	1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829		09/01/2007	SCHEDULED REDEMPTION		752	752	782	780		(28)		(28)		752				41	01/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2007	SCHEDULED REDEMPTION		563	563	577	575		(12)		(12)		563				29	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		09/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11				1	02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2007	SCHEDULED REDEMPTION		1,224	1,224	1,217	1,217		7		7		1,224				59	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		09/01/2007	SCHEDULED REDEMPTION		134	134	138	137		(3)		(3)		134				7	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		09/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13				1	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		09/01/2007	SCHEDULED REDEMPTION		108	108	111	110		(3)		(3)		108				6	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		09/01/2007	SCHEDULED REDEMPTION		403	403	414	412		(9)		(9)		403				22	08/01/2031	1
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132		09/01/2007	SCHEDULED REDEMPTION		568	568	582	582		(14)		(14)		568				25	01/01/2030	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		09/01/2007	SCHEDULED REDEMPTION		838	838	861	857		(19)		(19)		838				46	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		09/01/2007	SCHEDULED REDEMPTION		68	68	70	70		(2)		(2)		68				4	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		09/01/2007	SCHEDULED REDEMPTION		245	245	251	250		(5)		(5)		245				12	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		09/01/2007	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				2	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		09/01/2007	SCHEDULED REDEMPTION		17	17	18	18						17				1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		09/01/2007	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2007	SCHEDULED REDEMPTION		2,222	2,222	2,210	2,210		11		11		2,222				96	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		09/01/2007	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				2	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		09/01/2007	SCHEDULED REDEMPTION		98	98	101	100		(2)		(2)		98				5	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		09/01/2007	SCHEDULED REDEMPTION		25,840	25,840	26,571	26,406		(566)		(566)		25,840				1,293	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		09/01/2007	SCHEDULED REDEMPTION		4,439	4,439	4,567	4,536		(97)		(97)		4,439				249	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		09/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9				1	10/01/2031	1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703		09/01/2007	SCHEDULED REDEMPTION		142	142	146	145		(3)		(3)		142				8	11/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		09/01/2007	SCHEDULED REDEMPTION		403	403	413	412		(9)		(9)		403				20	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		09/01/2007	SCHEDULED REDEMPTION		235	235	242	241		(6)		(6)		235				13	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		09/01/2007	SCHEDULED REDEMPTION		2,172	2,172	2,221	2,219		(48)		(48)		2,172				98	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		09/01/2007	SCHEDULED REDEMPTION		498	498	518	513		(15)		(15)		498				27	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		09/01/2007	SCHEDULED REDEMPTION		8	8	9	9						8				1	11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		09/01/2007	SCHEDULED REDEMPTION		3,575	3,575	3,662	3,648		(73)		(73)		3,575				181	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2007	SCHEDULED REDEMPTION		216	216	223	223		(7)		(7)		216				10	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		09/01/2007	SCHEDULED REDEMPTION		17,738	17,738	17,971	17,954		(216)		(216)		17,738				753	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2007	SCHEDULED REDEMPTION		1,666	1,666	1,723	1,722		(56)		(56)		1,666				78	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		09/01/2007	SCHEDULED REDEMPTION		51,589	51,589	52,798	52,713		(1,124)		(1,124)		51,589				2,318	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		09/01/2007	SCHEDULED REDEMPTION		358	358	368	366		(8)		(8)		358				19	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		09/01/2007	SCHEDULED REDEMPTION		517	517	538	532		(15)		(15)		517				26	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		09/01/2007	SCHEDULED REDEMPTION		173	173	180	178		(5)		(5)		173				9	02/01/2032	1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032		09/01/2007	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		09/01/2007	SCHEDULED REDEMPTION		135	135	138	138		(3)		(3)		135				5	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2007	SCHEDULED REDEMPTION		1,622	1,622	1,678	1,677		(55)		(55)		1,622				76	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		09/01/2007	SCHEDULED REDEMPTION		81,579	81,579	82,866	82,655		(1,076)		(1,076)		81,579				3,593	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		09/01/2007	SCHEDULED REDEMPTION		233	233	236	236		(3)		(3)		233				10	03/01/2032	1
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051		09/01/2007	SCHEDULED REDEMPTION		127	127	130	130		(3)		(3)		127				7	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		09/01/2007	SCHEDULED REDEMPTION		406	406	422	418		(13)		(13)		406				22	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		09/01/2007	SCHEDULED REDEMPTION		393	393	407	407		(13)		(13)		393				18	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		09/01/2007	SCHEDULED REDEMPTION		85,253	85,253	88,187	87,734		(2,481)		(2,481)		85,253				4,472	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		09/01/2007	SCHEDULED REDEMPTION		5,891	5,891	6,094	6,054		(163)		(163)		5,891				309	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		09/01/2007	SCHEDULED REDEMPTION		1,294	1,294	1,346	1,332		(38)		(38)		1,294				70	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		09/01/2007	SCHEDULED REDEMPTION		10,108	10,108	10,235	10,233		(125)		(125)		10,108				454	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		09/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		09/01/2007	SCHEDULED REDEMPTION		318	318	329	327		(9)		(9)		318				17	04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		09/01/2007	SCHEDULED REDEMPTION		126	126	130	130		(3)		(3)		126				6	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		09/01/2007	SCHEDULED REDEMPTION		147	147	152	151		(4)		(4)		147				7	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2007	SCHEDULED REDEMPTION		60	60	62	61		(2)		(2)		60				3	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		09/01/2007	SCHEDULED REDEMPTION		143	143	148	147		(4)		(4)		143				7	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		09/01/2007	SCHEDULED REDEMPTION		30,392	30,392	31,470	31,157		(764)		(764)		30,392				1,593	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		09/01/2007	SCHEDULED REDEMPTION		215,045	215,045	223,915	220,803		(5,758)		(5,758)		215,045				11,240	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2007	SCHEDULED REDEMPTION		41,096	41,096	42,554	42,130		(1,034)		(1,034)		41,096				2,150	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		09/01/2007	SCHEDULED REDEMPTION		1,805	1,805	1,906	1,869		(63)		(63)		1,805				98	06/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		09/01/2007	SCHEDULED REDEMPTION		5,806	5,806	6,026	5,949		(143)		(143)		5,806				292	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		09/01/2007	SCHEDULED REDEMPTION		175	175	182	181		(6)		(6)		175				8	06/01/2032	1
31287U-2X-9	FED HOME LOAN MTG CORP GOLD #C68890		09/01/2007	SCHEDULED REDEMPTION		272	272	281	279		(7)		(7)		272				14	07/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		09/01/2007	SCHEDULED REDEMPTION		118	118	122	122		(4)		(4)		118				5	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		09/01/2007	SCHEDULED REDEMPTION		35,401	35,401	36,629	36,599		(1,198)		(1,198)		35,401				1,723	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		09/01/2007	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)		48				2	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2007	SCHEDULED REDEMPTION		838	838	867	866		(28)		(28)		838				39	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		09/01/2007	SCHEDULED REDEMPTION		201	201	205	205		(4)		(4)		201				9	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		09/01/2007	SCHEDULED REDEMPTION		2,358	2,358	2,439	2,437		(80)		(80)		2,358				115	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2007	SCHEDULED REDEMPTION		83	83	83	83						83				4	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		09/01/2007	SCHEDULED REDEMPTION		4,485	4,485	4,461	4,465		20		20		4,485				218	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		09/01/2007	SCHEDULED REDEMPTION		273	273	280	279		(6)		(6)		273				12	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2007	SCHEDULED REDEMPTION		1,027	1,027	1,021	1,023		5		5		1,027				48	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		09/01/2007	SCHEDULED REDEMPTION		41,132	41,132	41,648	41,643		(511)		(511)		41,132				1,660	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		09/01/2007	SCHEDULED REDEMPTION		30,599	30,599	31,267	31,253		(653)		(653)		30,599				1,326	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		09/01/2007	SCHEDULED REDEMPTION		15,190	15,190	15,569	15,525		(335)		(335)		15,190				661	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2007	SCHEDULED REDEMPTION		9,688	9,688	9,930	9,901		(214)		(214)		9,688				414	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		09/01/2007	SCHEDULED REDEMPTION		1,149	1,149	1,175	1,172		(23)		(23)		1,149				50	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2007	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	01/01/2033	1
31288F-DL-5	FED HOME LOAN MTG CORP GOLD #C76407		09/01/2007	SCHEDULED REDEMPTION		47,514	47,514	48,605	48,471		(957)		(957)		47,514				2,137	12/01/2032	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		09/01/2007	SCHEDULED REDEMPTION		5,697	5,697	5,765	5,764		(68)		(68)		5,697				247	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		09/01/2007	SCHEDULED REDEMPTION		11,170	11,170	11,110	11,110		60		60		11,170				448	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		09/01/2007	SCHEDULED REDEMPTION		417	417	427	426		(9)		(9)		417				18	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		09/01/2007	SCHEDULED REDEMPTION		1,293	1,293	1,323	1,321		(28)		(28)		1,293				57	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		09/01/2007	SCHEDULED REDEMPTION		7,081	7,081	7,041	7,042		39		39		7,081				286	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		09/01/2007	SCHEDULED REDEMPTION		1,508	1,508	1,546	1,540		(32)		(32)		1,508				68	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		09/01/2007	SCHEDULED REDEMPTION		189	189	195	195		(6)		(6)		189				9	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2007	SCHEDULED REDEMPTION		34,331	34,331	35,522	35,493		(1,162)		(1,162)		34,331				1,673	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		09/01/2007	SCHEDULED REDEMPTION		1,546	1,546	1,565	1,565		(18)		(18)		1,546				67	06/01/2033	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		09/01/2007	SCHEDULED REDEMPTION		2,154	2,154	2,200	2,224		(70)		(70)		2,154				109	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		09/01/2007	SCHEDULED REDEMPTION		3,360	3,360	3,428	3,453		(92)		(92)		3,360				170	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		09/01/2007	SCHEDULED REDEMPTION		1,856	1,856	1,891	1,904		(48)		(48)		1,856				94	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		09/01/2007	SCHEDULED REDEMPTION		3,505	3,505	3,572	3,594		(88)		(88)		3,505				177	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		09/01/2007	SCHEDULED REDEMPTION		3,074	3,074	3,131	3,150		(76)		(76)		3,074				155	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		09/01/2007	SCHEDULED REDEMPTION		166	166	173	170		(4)		(4)		166				9	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2007	SCHEDULED REDEMPTION		569	569	588	588		(19)		(19)		569				27	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		09/01/2007	SCHEDULED REDEMPTION		5,990	5,990	5,923	5,936		54		54		5,990				302	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		09/01/2007	SCHEDULED REDEMPTION		122	122	125	125		(3)		(3)		122				5	09/01/2022	1
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272		09/01/2007	SCHEDULED REDEMPTION		11,451	11,451	11,322	11,417		34		34		11,451				537	01/01/2009	1
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279		09/01/2007	SCHEDULED REDEMPTION		20,835	20,835	20,672	20,792		42		42		20,835				976	02/01/2009	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		09/01/2007	SCHEDULED REDEMPTION		21,450	21,450	21,146	21,345		105		105		21,450				1,005	03/01/2009	1
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292		09/01/2007	SCHEDULED REDEMPTION		52,243	52,243	51,835	52,129		113		113		52,243				2,454	04/01/2009	1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408		09/01/2007	SCHEDULED REDEMPTION		4,262	4,262	4,266	4,265		(3)		(3)		4,262				202	12/01/2010	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		09/01/2007	SCHEDULED REDEMPTION		21,337	21,337	21,156	21,228		110		110		21,337				937	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		09/01/2007	SCHEDULED REDEMPTION		288	288	298	293		(5)		(5)		288				17	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		09/01/2007	SCHEDULED REDEMPTION		480	480	495	491		(11)		(11)		480				28	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		09/01/2007	SCHEDULED REDEMPTION		28,361	28,361	28,325	28,361						28,361				1,231	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		09/01/2007	SCHEDULED REDEMPTION		5,152	5,152	5,320	5,290		(138)		(138)		5,152				304	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		09/01/2007	SCHEDULED REDEMPTION		1,593	1,593	1,645	1,641		(48)		(48)		1,593				92	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		09/01/2007	SCHEDULED REDEMPTION		13,669	13,669	14,113	14,026		(357)		(357)		13,669				813	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2007	SCHEDULED REDEMPTION		16,023	16,023	16,579	16,495		(472)		(472)		16,023				873	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		09/01/2007	SCHEDULED REDEMPTION		72,381	72,381	75,435	74,736		(2,355)		(2,355)		72,381				3,065	08/01/2018	1
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418		09/01/2007	SCHEDULED REDEMPTION		42,706	42,706	42,519	42,658		48		48		42,706				1,996	06/01/2009	1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001		09/01/2007	SCHEDULED REDEMPTION		18,999	18,999	19,020	19,012		(13)		(13)		18,999				893	11/01/2010	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		09/01/2007	SCHEDULED REDEMPTION		4,632	4,632	4,617	4,622		11		11		4,632				235	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		09/01/2007	SCHEDULED REDEMPTION		53	53	55	54		(1)		(1)		53				3	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		09/01/2007	SCHEDULED REDEMPTION		89	89	92	90		(2)		(2)		89				5	08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		09/01/2007	SCHEDULED REDEMPTION		1,769	1,769	1,803	1,787		(18)		(18)		1,769				89	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		09/01/2007	SCHEDULED REDEMPTION		1,414	1,414	1,442	1,432		(17)		(17)		1,414				71	04/01/2012	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)
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2007	SCHEDULED REDEMPTION		71,021	71,021	68,596	69,702		1,319		1,319		71,021				2,638	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		09/01/2007	SCHEDULED REDEMPTION		1,704	1,704	1,759	1,754		(50)		(50)		1,704				98	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2007	SCHEDULED REDEMPTION		1,197	1,197	1,239	1,224		(27)		(27)		1,197				69	02/01/2016	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		09/01/2007	SCHEDULED REDEMPTION		68,178	68,178	69,967	69,690		(1,513)		(1,513)		68,178				2,495	10/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		09/01/2007	SCHEDULED REDEMPTION		16,411	16,411	16,842	16,759		(348)		(348)		16,411				595	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		09/01/2007	SCHEDULED REDEMPTION		599	599	615	611		(12)		(12)		599				22	07/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		09/01/2007	SCHEDULED REDEMPTION		452,664	452,664	459,383	457,908		(5,244)		(5,244)		452,664				16,301	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		09/01/2007	SCHEDULED REDEMPTION		11,846	11,846	12,157	12,086		(240)		(240)		11,846				420	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		09/01/2007	SCHEDULED REDEMPTION		1,507	1,507	1,547	1,538		(31)		(31)		1,507				55	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2007	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2007	SCHEDULED REDEMPTION		1,417	1,417	1,437	1,436		(20)		(20)		1,417				71	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2007	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2007	SCHEDULED REDEMPTION		3,171	3,171	3,262	3,262		(90)		(90)		3,171				172	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		09/01/2007	SCHEDULED REDEMPTION		3,672	3,672	3,820	3,814		(142)		(142)		3,672				205	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		09/01/2007	SCHEDULED REDEMPTION		987	987	1,019	1,017		(29)		(29)		987				54	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		09/01/2007	SCHEDULED REDEMPTION		1,053	1,053	1,082	1,080		(27)		(27)		1,053				59	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		09/01/2007	SCHEDULED REDEMPTION		51,296	51,296	52,999	52,919		(1,622)		(1,622)		51,296				2,848	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		09/01/2007	SCHEDULED REDEMPTION		181	181	188	187		(6)		(6)		181				9	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		09/01/2007	SCHEDULED REDEMPTION		838	838	872	868		(30)		(30)		838				44	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		09/01/2007	SCHEDULED REDEMPTION		2,920	2,920	3,007	3,000		(80)		(80)		2,920				158	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2007	SCHEDULED REDEMPTION		357	357	369	367		(10)		(10)		357				18	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2007	SCHEDULED REDEMPTION		9,019	9,019	9,330	9,305		(286)		(286)		9,019				452	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2007	SCHEDULED REDEMPTION		3,039	3,039	3,144	3,135		(96)		(96)		3,039				153	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2007	SCHEDULED REDEMPTION		2,851	2,851	2,950	2,947		(97)		(97)		2,851				134	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2007	SCHEDULED REDEMPTION		43,525	43,525	45,892	45,821		(2,295)		(2,295)		43,525				2,209	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		09/01/2007	SCHEDULED REDEMPTION		4,614	4,614	4,727	4,720		(106)		(106)		4,614				198	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		09/01/2007	SCHEDULED REDEMPTION		8,594	8,594	8,786	8,787		(193)		(193)		8,594				369	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		09/01/2007	SCHEDULED REDEMPTION		28,854	28,854	29,496	29,473		(619)		(619)		28,854				1,246	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		09/01/2007	SCHEDULED REDEMPTION		85,513	85,513	88,429	88,334		(2,821)		(2,821)		85,513				3,686	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		09/01/2007	SCHEDULED REDEMPTION		5,588	5,588	5,717	5,707		(119)		(119)		5,588				242	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		09/01/2007	SCHEDULED REDEMPTION		135,799	135,799	140,410	140,142		(4,342)		(4,342)		135,799				5,852	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		09/01/2007	SCHEDULED REDEMPTION		3,342	3,342	3,426	3,423		(81)		(81)		3,342				144	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2007	SCHEDULED REDEMPTION		166	166	170	170		(3)		(3)		166				7	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2007	SCHEDULED REDEMPTION		792	792	819	818		(26)		(26)		792				36	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		09/01/2007	SCHEDULED REDEMPTION		3,844	3,844	3,932	3,927		(83)		(83)		3,844				166	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		09/01/2007	SCHEDULED REDEMPTION		25,018	25,018	24,068	24,078		939		939		25,018				902	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2007	SCHEDULED REDEMPTION		32,818	32,818	33,240	33,239		(422)		(422)		32,818				1,523	10/01/2036	1
3128M4-T2-9	FED HOME LOAN MTG CORP GOLD #G02969		09/01/2007	SCHEDULED REDEMPTION		345,376	345,376	343,972			1,403		1,403		345,376				4,458	05/01/2037	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2007	SCHEDULED REDEMPTION		68,962	68,962	66,343	66,372		2,590		2,590		68,962				2,478	08/01/2035	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		09/01/2007	SCHEDULED REDEMPTION		807	807	751			56		56		807				8	02/01/2037	1
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288		09/01/2007	SCHEDULED REDEMPTION		99,337	99,337	96,791	98,801		536		536		99,337				4,307	09/01/2009	1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411		09/01/2007	SCHEDULED REDEMPTION		100,903	100,903	97,622	99,150		1,752		1,752		100,903				4,358	10/01/2010	1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423		09/01/2007	SCHEDULED REDEMPTION		18,827	18,827	18,889	18,866		(39)		(39)		18,827				876	11/01/2010	1
31283J-T2-7	FED HOME LOAN MTG CORP GOLD #G10569		09/01/2007	SCHEDULED REDEMPTION		13,779	13,779	14,074	13,832		(53)		(53)		13,779				692	12/01/2008	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		09/01/2007	SCHEDULED REDEMPTION		5,236	5,236	5,406	5,347		(111)		(111)		5,236				306	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		09/01/2007	SCHEDULED REDEMPTION		39,489	39,489	40,612	40,162		(673)		(673)		39,489				2,140	09/01/2012	1
31283K-SE-9	FED HOME LOAN MTG CORP GOLD #G11417		09/01/2007	SCHEDULED REDEMPTION		510,432	510,432	528,377	524,403		(13,971)		(13,971)		510,432				20,386	06/01/2018	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		09/01/2007	SCHEDULED REDEMPTION		24,235	24,235	23,691	23,736		499		499		24,235				690	02/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		09/01/2007	SCHEDULED REDEMPTION		18,632	18,632	18,950	18,923		(291)		(291)		18,632				674	08/01/2020	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		09/01/2007	SCHEDULED REDEMPTION		19,531	19,531	18,650	18,695		836		836		19,531				572	07/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		09/01/2007	SCHEDULED REDEMPTION		23,069	23,069	22,545	22,588		480		480		23,069				672	01/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		09/01/2007	SCHEDULED REDEMPTION		40,743	40,743	39,867	39,938		805		805		40,743				1,175	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		09/01/2007	SCHEDULED REDEMPTION		28,671	28,671	28,042	28,092		578		578		28,671				809	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		09/01/2007	SCHEDULED REDEMPTION		7,640	7,640	7,468	7,481		158		158		7,640				223	08/01/2020	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		09/01/2007	SCHEDULED REDEMPTION		47,450	47,450	46,955	47,024		426		426		47,450				2,446	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		09/01/2007	SCHEDULED REDEMPTION		13,939	13,939	13,794	13,799		140		140		13,939				702	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		09/01/2007	SCHEDULED REDEMPTION		2,199	2,199	2,177	2,178		21		21		2,199				89	10/01/2035	1
3128MS-CA-6	FED HOME LOAN MTG CORP GOLD #H00065		09/01/2007	SCHEDULED REDEMPTION		730,629	730,629	723,323	723,678		6,952		6,952		730,629				28,247	11/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		09/01/2007	SCHEDULED REDEMPTION		441,055	441,055	436,645	436,864		4,191		4,191		441,055				16,186	12/01/2035	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)
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		09/01/2007	SCHEDULED REDEMPTION		327,122	327,122	323,851	324,014		3,108		3,108		327,122				13,490	12/01/2035	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		09/01/2007	SCHEDULED REDEMPTION		14,275	14,275	13,960	13,985		290		290		14,275				407	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		09/01/2007	SCHEDULED REDEMPTION		319	319	312	313		7		7		319				9	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		09/01/2007	SCHEDULED REDEMPTION		47,041	47,041	45,964	46,049		992		992		47,041				1,355	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		09/01/2007	SCHEDULED REDEMPTION		2,722	2,722	2,660	2,665		57		57		2,722				79	08/01/2020	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2007	SCHEDULED REDEMPTION		5,671	5,671	5,539	5,564		107		107		5,671				246	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		09/01/2007	SCHEDULED REDEMPTION		1,846	1,846	1,826	1,827		19		19		1,846				93	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2007	SCHEDULED REDEMPTION		2,012	2,012	1,966	1,976		37		37		2,012				88	08/01/2028	1
31283Y-6Y-9	FED HOME LOAN MTG CORP GOLD #P20088		09/01/2007	SCHEDULED REDEMPTION		140	140	138	139		1		1		140				6	10/01/2028	1
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103		09/01/2007	SCHEDULED REDEMPTION		291	291	287	288		2		2		291				15	11/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		09/01/2007	SCHEDULED REDEMPTION		2,054	2,054	2,029	2,034		20		20		2,054				104	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		09/01/2007	SCHEDULED REDEMPTION		2,696	2,696	2,696	2,696		(1)		(1)		2,696				146	08/01/2029	1
31360T-JS-5	FED NATL MTG ASSOC #015573		09/01/2007	SCHEDULED REDEMPTION		280	280	292	285		(5)		(5)		280				18	05/01/2009	1
31361C-U9-0	FED NATL MTG ASSOC #027608		09/01/2007	SCHEDULED REDEMPTION		489	489	500	489						489				30	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		09/01/2007	SCHEDULED REDEMPTION		180	180	188	188		(9)		(9)		180				12	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		09/01/2007	SCHEDULED REDEMPTION		1,465	1,465	1,524	844		622		622		1,465				99	08/01/2022	1
313615-L4-6	FED NATL MTG ASSOC #050747		09/01/2007	SCHEDULED REDEMPTION		23,764	23,764	23,675	23,718		47		47		23,764				1,206	06/01/2023	1
313615-M3-7	FED NATL MTG ASSOC #050778		09/01/2007	SCHEDULED REDEMPTION		7,658	7,658	7,824	7,693		(35)		(35)		7,658				385	08/01/2008	1
31362F-UY-7	FED NATL MTG ASSOC #059999		07/01/2007	SCHEDULED REDEMPTION		10	10	11	10						10					07/01/2009	1
31362T-WD-1	FED NATL MTG ASSOC #070844		09/01/2007	SCHEDULED REDEMPTION		113	113	119	113						113				7	06/01/2017	1
313623-KG-4	FED NATL MTG ASSOC #076795		09/01/2007	SCHEDULED REDEMPTION		694	694	727	707		(14)		(14)		694				45	06/01/2016	1
313623-2C-3	FED NATL MTG ASSOC #077271		09/01/2007	SCHEDULED REDEMPTION		1,654	1,654	1,746	1,654						1,654				108	01/01/2010	1
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2007	SCHEDULED REDEMPTION		366	366	376	376		(10)		(10)		366				22	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2007	SCHEDULED REDEMPTION		36	36	38	38		(1)		(1)		36				2	01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		09/01/2007	SCHEDULED REDEMPTION		13,417	13,417	13,367	13,391		26		26		13,417				693	05/01/2023	1
31365R-4X-9	FED NATL MTG ASSOC #135938		09/01/2007	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	10/01/2021	1
31365T-2M-1	FED NATL MTG ASSOC #137680		09/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		09/01/2007	SCHEDULED REDEMPTION		105	105	109	109		(4)		(4)		105				6	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		09/01/2007	SCHEDULED REDEMPTION		2,247	2,247	2,352	2,359		(112)		(112)		2,247				138	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		09/01/2007	SCHEDULED REDEMPTION		600	600	594	594		5		5		600				28	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		09/01/2007	SCHEDULED REDEMPTION		324	324	341	340		(16)		(16)		324				15	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		09/01/2007	SCHEDULED REDEMPTION		542	542	543	543		(1)		(1)		542				25	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		09/01/2007	SCHEDULED REDEMPTION		2,211	2,211	2,311	2,286		(75)		(75)		2,211				112	04/01/2032	1
31368H-UJ-0	FED NATL MTG ASSOC #190585		09/01/2007	SCHEDULED REDEMPTION		22,481	22,481	22,938	22,543		(62)		(62)		22,481				1,131	01/01/2009	1
31368H-5U-3	FED NATL MTG ASSOC #190859		09/01/2007	SCHEDULED REDEMPTION		22,324	22,324	22,779	22,430		(106)		(106)		22,324				1,129	06/01/2009	1
31369B-U8-6	FED NATL MTG ASSOC #205907		09/01/2007	SCHEDULED REDEMPTION		261	261	266	266		(4)		(4)		261				14	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		09/01/2007	SCHEDULED REDEMPTION		376	376	388	388		(12)		(12)		376				18	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		09/01/2007	SCHEDULED REDEMPTION		14,261	14,261	14,738	14,702		(441)		(441)		14,261				726	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2007	SCHEDULED REDEMPTION		2,623	2,623	2,695	2,691		(69)		(69)		2,623				156	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		09/01/2007	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				4	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		09/01/2007	SCHEDULED REDEMPTION		370	370	392	392		(22)		(22)		370				24	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		09/01/2007	SCHEDULED REDEMPTION		2,176	2,176	2,203	2,189		(12)		(12)		2,176				103	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		09/01/2007	SCHEDULED REDEMPTION		1,094	1,094	1,090	1,094						1,094				47	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		09/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16				1	05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		09/01/2007	SCHEDULED REDEMPTION		545	545	520	520		25		25		545				25	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		09/01/2007	SCHEDULED REDEMPTION		17,270	17,270	16,409	16,546		724		724		17,270				647	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		09/01/2007	SCHEDULED REDEMPTION		31,618	31,618	29,992	30,261		1,357		1,357		31,618				1,207	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		09/01/2007	SCHEDULED REDEMPTION		297	297	312	311		(14)		(14)		297				14	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		09/01/2007	SCHEDULED REDEMPTION		937	937	939	939		(2)		(2)		937				44	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		09/01/2007	SCHEDULED REDEMPTION		2,194	2,194	2,273	2,271		(77)		(77)		2,194				103	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		09/01/2007	SCHEDULED REDEMPTION		174	174	183	183		(8)		(8)		174				8	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		09/01/2007	SCHEDULED REDEMPTION		363	363	381	380		(18)		(18)		363				18	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		09/01/2007	SCHEDULED REDEMPTION		1,822	1,822	1,811	1,815		7		7		1,822				92	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		09/01/2007	SCHEDULED REDEMPTION		1,155	1,155	1,190	1,190		(35)		(35)		1,155				53	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		09/01/2007	SCHEDULED REDEMPTION		467	467	451	451		15		15		467				24	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		09/01/2007	SCHEDULED REDEMPTION		6,284	6,284	6,526	6,478		(194)		(194)		6,284				323	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		09/01/2007	SCHEDULED REDEMPTION		8,994	8,994	9,574	9,556		(562)		(562)		8,994				475	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		09/01/2007	SCHEDULED REDEMPTION		728	728	734	733		(5)		(5)		728				42	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		09/01/2007	SCHEDULED REDEMPTION		575	575	590	588		(13)		(13)		575				30	03/01/2015	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)
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2007	SCHEDULED REDEMPTION		11,590	11,590	12,035	12,030		(440)		(440)		11,590				636	03/01/2030	1
31371J-E9-1	FED NATL MTG ASSOC #253160		09/01/2007	SCHEDULED REDEMPTION		28	28	30	30		(1)		(1)		28				2	12/01/2022	1
31371J-GA-6	FED NATL MTG ASSOC #253193		09/01/2007	SCHEDULED REDEMPTION		2,611	2,611	2,632	2,620		(9)		(9)		2,611				141	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		09/01/2007	SCHEDULED REDEMPTION		1,195	1,195	1,207	1,204		(9)		(9)		1,195				67	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2007	SCHEDULED REDEMPTION		553	553	586	598		(45)		(45)		553				35	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2007	SCHEDULED REDEMPTION		10,857	10,857	11,274	11,263		(406)		(406)		10,857				583	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		09/01/2007	SCHEDULED REDEMPTION		1,269	1,269	1,318	1,308		(39)		(39)		1,269				65	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2007	SCHEDULED REDEMPTION		4,380	4,380	4,536	4,507		(128)		(128)		4,380				218	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		09/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		09/01/2007	SCHEDULED REDEMPTION		1,696	1,696	1,715	1,694		2		2		1,696				98	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		09/01/2007	SCHEDULED REDEMPTION		6,821	6,821	7,009	6,981		(161)		(161)		6,821				341	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		09/01/2007	SCHEDULED REDEMPTION		2,560	2,560	2,675	2,667		(107)		(107)		2,560				133	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2007	SCHEDULED REDEMPTION		8,338	8,338	8,658	8,650		(312)		(312)		8,338				451	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2007	SCHEDULED REDEMPTION		467	467	480	485		(18)		(18)		467				25	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2007	SCHEDULED REDEMPTION		63	63	65	66		(3)		(3)		63				4	03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		09/01/2007	SCHEDULED REDEMPTION		5,407	5,407	5,520	5,492		(85)		(85)		5,407				252	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		09/01/2007	SCHEDULED REDEMPTION		2,145	2,145	2,231	2,221		(76)		(76)		2,145				94	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		09/01/2007	SCHEDULED REDEMPTION		2,433	2,433	2,525	2,505		(72)		(72)		2,433				125	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		09/01/2007	SCHEDULED REDEMPTION		3,189	3,189	3,268	3,264		(75)		(75)		3,189				139	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2007	SCHEDULED REDEMPTION		4,184	4,184	4,324	4,337		(153)		(153)		4,184				235	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		09/01/2007	SCHEDULED REDEMPTION		7,526	7,526	7,904	7,892		(366)		(366)		7,526				354	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		09/01/2007	SCHEDULED REDEMPTION		531	531	557	556		(26)		(26)		531				25	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2007	SCHEDULED REDEMPTION		3,212	3,212	3,402	3,348		(136)		(136)		3,212				205	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		09/01/2007	SCHEDULED REDEMPTION		6,525	6,525	6,565	6,561		(36)		(36)		6,525				305	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		09/01/2007	SCHEDULED REDEMPTION		361	361	368	366		(5)		(5)		361				17	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		09/01/2007	SCHEDULED REDEMPTION		7,689	7,689	7,927	7,900		(211)		(211)		7,689				333	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		09/01/2007	SCHEDULED REDEMPTION		7,146	7,146	7,331	7,288		(142)		(142)		7,146				284	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2007	SCHEDULED REDEMPTION		85,708	85,708	86,191	86,120		(412)		(412)		85,708				3,964	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		09/01/2007	SCHEDULED REDEMPTION		6,694	6,694	6,901	6,869		(174)		(174)		6,694				281	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		09/01/2007	SCHEDULED REDEMPTION		6,888	6,888	7,059	7,050		(162)		(162)		6,888				294	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		09/01/2007	SCHEDULED REDEMPTION		18,421	18,421	18,501	18,488		(67)		(67)		18,421				856	05/01/2032	1
31371K-PU-9	FED NATL MTG ASSOC #254335		09/01/2007	SCHEDULED REDEMPTION		18,194	18,194	18,973	18,741		(548)		(548)		18,194				924	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		09/01/2007	SCHEDULED REDEMPTION		230,425	230,425	241,950	237,089		(6,665)		(6,665)		230,425				11,592	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2007	SCHEDULED REDEMPTION		482	482	497	494		(11)		(11)		482				21	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		09/01/2007	SCHEDULED REDEMPTION		5,578	5,578	5,751	5,713		(135)		(135)		5,578				240	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		09/01/2007	SCHEDULED REDEMPTION		2,969	2,969	3,136	3,064		(95)		(95)		2,969				161	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		09/01/2007	SCHEDULED REDEMPTION		18,289	18,289	18,663	18,628		(339)		(339)		18,289				724	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		09/01/2007	SCHEDULED REDEMPTION		40,518	40,518	42,259	41,922		(1,404)		(1,404)		40,518				1,711	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		09/01/2007	SCHEDULED REDEMPTION		1,420	1,420	1,445	1,443		(22)		(22)		1,420				57	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		09/01/2007	SCHEDULED REDEMPTION		35,767	35,767	37,304	36,977		(1,210)		(1,210)		35,767				1,491	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		09/01/2007	SCHEDULED REDEMPTION		27,972	27,972	29,174	28,892		(920)		(920)		27,972				1,236	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		09/01/2007	SCHEDULED REDEMPTION		661	661	676	673		(12)		(12)		661				24	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		09/01/2007	SCHEDULED REDEMPTION		4,110	4,110	4,081	4,086		24		24		4,110				163	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		09/01/2007	SCHEDULED REDEMPTION		416,246	416,246	406,244	406,672		9,574		9,574		416,246				13,507	10/01/2018	1
31371L-EW-5	FED NATL MTG ASSOC #254949		09/01/2007	SCHEDULED REDEMPTION		146,496	146,496	144,216	144,323		2,173		2,173		146,496				5,296	11/01/2033	1
31371L-E2-1	FED NATL MTG ASSOC #254953		09/01/2007	SCHEDULED REDEMPTION		908	908	898	897		11		11		908				1	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		09/01/2007	SCHEDULED REDEMPTION		15,113	15,113	14,858	14,865		248		248		15,113				596	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		09/01/2007	SCHEDULED REDEMPTION		4,768	4,768	4,872	4,854		(85)		(85)		4,768				173	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		09/01/2007	SCHEDULED REDEMPTION		3,615	3,615	3,495	3,514		100		100		3,615				104	06/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		09/01/2007	SCHEDULED REDEMPTION		9,817	9,817	9,918	9,913		(95)		(95)		9,817				426	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		09/01/2007	SCHEDULED REDEMPTION		3,897	3,897	3,958	3,954		(57)		(57)		3,897				139	03/01/2020	1
31371M-LD-7	FED NATL MTG ASSOC #256024		09/01/2007	SCHEDULED REDEMPTION		20,207	20,207	19,965	19,967		240		240		20,207				727	12/01/2020	1
31371M-PA-9	FED NATL MTG ASSOC #256117		09/01/2007	SCHEDULED REDEMPTION		1,491	1,491	1,368	1,374		117		117		1,491				49	01/01/2036	1
31371M-PL-5	FED NATL MTG ASSOC #256127		09/01/2007	SCHEDULED REDEMPTION		28,935	28,935	28,410	28,437		498		498		28,935				1,137	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2007	SCHEDULED REDEMPTION		292,902	292,902	288,508	288,840		4,062		4,062		292,902				11,720	02/01/2036	1
31371M-QF-7	FED NATL MTG ASSOC #256154		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					03/01/2021	1
31371M-RU-3	FED NATL MTG ASSOC #256199		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					04/01/2021	1
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2007	SCHEDULED REDEMPTION		1,240	1,240	1,138	1,143		97		97		1,240				40	03/01/2036	1
31371M-SY-4	FED NATL MTG ASSOC #256235		09/01/2007	Various		2,168	2,169	2,143	2,143		26		26		2,169				78	05/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371M-X3-6	FED NATL MTG ASSOC #256398		09/01/2007	SCHEDULED REDEMPTION		7,401	7,401	7,620	7,616		(215)		(215)		7,401				320	09/01/2021	1
31371M-ZD-2	FED NATL MTG ASSOC #256440		09/01/2007	SCHEDULED REDEMPTION		20,757	20,757	21,206	21,198		(441)		(441)		20,757				885	10/01/2021	1
31371M-2J-5	FED NATL MTG ASSOC #256477		05/18/2007	Various		3	3	3			(214)		(214)		3				(1,468)	11/01/2036	1
31371M-3Y-1	FED NATL MTG ASSOC #256515		05/18/2007	Various		1					(547)		(547)						(3,973)	12/01/2036	1
31371M-5C-7	FED NATL MTG ASSOC #256543		05/02/2007	WAMU CAPITAL CORP		8	8	8	8						8					11/01/2021	1
31371M-5P-8	FED NATL MTG ASSOC #256554		05/18/2007	CHASE SECURITIES		(636,293)	(624,558)	(635,698)							(635,698)		(596)	(596)	(1,240)	01/01/2037	1
31371M-7B-7	FED NATL MTG ASSOC #256590		09/01/2007	Various		7,711	7,712	7,619	7,620		91		91		7,711					01/01/2022	1
31371N-G7-4	FED NATL MTG ASSOC #256822		09/01/2007	Various		12,063,330	12,700,426	12,169,588			32,003		32,003		12,201,591		(138,261)	(138,261)	179,654	06/01/2037	1
31371N-JW-6	FED NATL MTG ASSOC #256877		08/09/2007	CHASE SECURITIES		382,258	406,017	395,596	395,094		502		502		395,596		(13,337)	(13,337)		07/01/2037	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		09/01/2007	SCHEDULED REDEMPTION		318	318	324	323		(5)		(5)		318				16	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		09/01/2007	SCHEDULED REDEMPTION		779	779	806	807		(29)		(29)		779				47	06/01/2024	1
31372X-3A-8	FED NATL MTG ASSOC #286193		09/01/2007	SCHEDULED REDEMPTION		12,109	12,109	12,029	12,100		9		9		12,109				614	06/01/2009	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		09/01/2007	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				2	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		09/01/2007	SCHEDULED REDEMPTION		86	86	89	88		(2)		(2)		86				5	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		09/01/2007	SCHEDULED REDEMPTION		3,162	3,162	3,163	3,162						3,162				161	08/01/2024	1
31373J-WD-0	FED NATL MTG ASSOC #295044		09/01/2007	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	11/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		09/01/2007	SCHEDULED REDEMPTION		235	235	242	242		(7)		(7)		235				14	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		09/01/2007	SCHEDULED REDEMPTION		600	600	631	638		(38)		(38)		600				39	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		09/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		09/01/2007	SCHEDULED REDEMPTION		1,883	1,883	1,935	1,918		(35)		(35)		1,883				109	11/01/2024	1
31374E-5L-2	FED NATL MTG ASSOC #312351		09/01/2007	SCHEDULED REDEMPTION		152	152	157	158		(7)		(7)		152				9	06/01/2025	1
31374F-JF-7	FED NATL MTG ASSOC #312662		09/01/2007	SCHEDULED REDEMPTION		113	113	118	116		(3)		(3)		113				7	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		09/01/2007	SCHEDULED REDEMPTION		62	62	64	63		(1)		(1)		62				4	06/01/2025	1
31374Q-WD-3	FED NATL MTG ASSOC #321144		09/01/2007	SCHEDULED REDEMPTION		63	63	62	62		1		1		63				3	10/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		09/01/2007	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		09/01/2007	SCHEDULED REDEMPTION		33,787	33,787	34,455	34,146		(358)		(358)		33,787				1,708	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		09/01/2007	SCHEDULED REDEMPTION		23,797	23,797	24,507	24,567		(770)		(770)		23,797				1,044	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		09/01/2007	SCHEDULED REDEMPTION		804	804	845	843		(39)		(39)		804				38	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		09/01/2007	SCHEDULED REDEMPTION		7,658	7,658	7,897	7,894		(236)		(236)		7,658				334	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		09/01/2007	SCHEDULED REDEMPTION		80	80	82	82		(2)		(2)		80				4	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		09/01/2007	SCHEDULED REDEMPTION		275	275	271	271		4		4		275				14	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		09/01/2007	SCHEDULED REDEMPTION		180	180	186	186		(5)		(5)		180				8	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		09/01/2007	SCHEDULED REDEMPTION		431	431	452	452		(21)		(21)		431				20	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		09/01/2007	SCHEDULED REDEMPTION		307	307	317	316		(9)		(9)		307				14	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		09/01/2007	SCHEDULED REDEMPTION		349	349	366	366		(17)		(17)		349				16	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		09/01/2007	SCHEDULED REDEMPTION		440	440	453	453		(13)		(13)		440				19	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		09/01/2007	SCHEDULED REDEMPTION		5,651	5,651	5,934	5,925		(274)		(274)		5,651				261	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		09/01/2007	SCHEDULED REDEMPTION		389	389	401	401		(12)		(12)		389				17	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		09/01/2007	SCHEDULED REDEMPTION		611	611	595	603		8		8		611				31	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		09/01/2007	SCHEDULED REDEMPTION		5,772	5,772	5,940	5,935		(163)		(163)		5,772				251	10/01/2029	1
31374V-GU-2	FED NATL MTG ASSOC #325211		09/01/2007	SCHEDULED REDEMPTION		594	594	580	585		10		10		594				24	04/01/2026	1
31374V-TB-0	FED NATL MTG ASSOC #325546		09/01/2007	SCHEDULED REDEMPTION		1,806	1,806	1,759	1,753		54		54		1,806				91	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		09/01/2007	SCHEDULED REDEMPTION		30	30	29	30						30				2	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		09/01/2007	SCHEDULED REDEMPTION		212	212	217	217		(6)		(6)		212				12	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		09/01/2007	SCHEDULED REDEMPTION		1,215	1,215	1,152	1,138		76		76		1,215				57	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		09/01/2007	SCHEDULED REDEMPTION		403	403	383	379		24		24		403				19	01/01/2026	1
31375B-V3-8	FED NATL MTG ASSOC #330134		09/01/2007	SCHEDULED REDEMPTION		43,154	43,154	42,688	42,983		171		171		43,154				2,027	12/01/2009	1
31375C-W7-6	FED NATL MTG ASSOC #331070		09/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10					12/01/2025	1
31375F-KV-9	FED NATL MTG ASSOC #333408		09/01/2007	SCHEDULED REDEMPTION		35,070	35,070	35,617	35,154		(84)		(84)		35,070				1,782	03/01/2010	1
31375H-HH-0	FED NATL MTG ASSOC #335132		09/01/2007	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	01/01/2026	1
31375K-5E-3	FED NATL MTG ASSOC #337545		09/01/2007	SCHEDULED REDEMPTION		22,868	22,868	23,302	22,962		(94)		(94)		22,868				1,320	01/01/2010	1
31375M-HG-1	FED NATL MTG ASSOC #338731		09/01/2007	SCHEDULED REDEMPTION		226	226	233	233		(7)		(7)		226				11	03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		09/01/2007	SCHEDULED REDEMPTION		129	129	120	121		8		8		129				6	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		09/01/2007	SCHEDULED REDEMPTION		150	150	148	148		2		2		150				8	04/01/2026	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		09/01/2007	SCHEDULED REDEMPTION		63,672	63,672	60,116	60,784		2,888		2,888		63,672				2,840	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		09/01/2007	SCHEDULED REDEMPTION		18,375	18,375	18,582	18,357		18		18		18,375				1,095	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		09/01/2007	SCHEDULED REDEMPTION		357	357	337	324		33		33		357				17	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2007	SCHEDULED REDEMPTION		130	130	135	135		(4)		(4)		130				8	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		09/01/2007	SCHEDULED REDEMPTION		1,026	1,026	1,018	1,017		9		9		1,026				56	06/01/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31376C-UE-2	FED NATL MTG ASSOC #351681		09/01/2007	SCHEDULED REDEMPTION		6	6	7	7						6					10/01/2026	1
31376J-TE-9	FED NATL MTG ASSOC #357049		09/01/2007	SCHEDULED REDEMPTION		3,769	3,769	3,914	3,885		(117)		(117)		3,769				197	03/01/2015	1
31376J-2J-7	FED NATL MTG ASSOC #357277		09/01/2007	SCHEDULED REDEMPTION		702	702	735	725		(22)		(22)		702				36	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		09/01/2007	SCHEDULED REDEMPTION		62	62	65	65		(3)		(3)		62				3	01/01/2033	1
31376K-AQ-9	FED NATL MTG ASSOC #357415		09/01/2007	SCHEDULED REDEMPTION		54,424	54,424	51,520	51,557		2,867		2,867		54,424				1,773	08/01/2033	1
31376K-BM-7	FED NATL MTG ASSOC #357444		09/01/2007	SCHEDULED REDEMPTION		1,101,331	1,101,331	1,095,050	1,095,226		6,105		6,105		1,101,331				40,325	10/01/2033	1
31376K-CG-9	FED NATL MTG ASSOC #357471		09/01/2007	SCHEDULED REDEMPTION		6,195	6,195	6,145	6,152		43		43		6,195				222	01/01/2034	1
31376K-DR-4	FED NATL MTG ASSOC #357512		09/01/2007	SCHEDULED REDEMPTION		7,377	7,377	7,253	7,256		122		122		7,377				296	03/01/2034	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		09/01/2007	SCHEDULED REDEMPTION		983	983	997	996		(13)		(13)		983				35	08/01/2020	1
31376T-DJ-3	FED NATL MTG ASSOC #364705		09/01/2007	SCHEDULED REDEMPTION		124	124	127	127		(3)		(3)		124				7	12/01/2024	1
31377A-XU-6	FED NATL MTG ASSOC #371591		09/01/2007	SCHEDULED REDEMPTION		11,399	11,399	11,575	11,554		(155)		(155)		11,399				534	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		09/01/2007	SCHEDULED REDEMPTION		3,238	3,238	3,399	3,399		(161)		(161)		3,238				158	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		09/01/2007	SCHEDULED REDEMPTION		103	103	102	102		1		1		103				5	03/01/2027	1
31377D-LW-9	FED NATL MTG ASSOC #373941		09/01/2007	SCHEDULED REDEMPTION		10,292	10,292	10,183	10,287		5		5		10,292				360	12/01/2007	1
31377K-TG-0	FED NATL MTG ASSOC #379551		09/01/2007	SCHEDULED REDEMPTION		4,872	4,872	4,802	4,836		36		36		4,872				217	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		09/01/2007	SCHEDULED REDEMPTION		9,302	9,302	9,532	9,517		(215)		(215)		9,302				409	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		09/01/2007	SCHEDULED REDEMPTION		336	336	340	339		(2)		(2)		336				16	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		09/01/2007	SCHEDULED REDEMPTION		4,723	4,723	4,742	4,744		(22)		(22)		4,723				221	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		09/01/2007	SCHEDULED REDEMPTION		2,911	2,911	2,996	2,981		(69)		(69)		2,911				158	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2007	SCHEDULED REDEMPTION		13,927	13,927	13,820	13,849		78		78		13,927				605	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		09/01/2007	SCHEDULED REDEMPTION		5,516	5,516	5,594	5,560		(44)		(44)		5,516				262	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		09/01/2007	SCHEDULED REDEMPTION		4,784	4,784	5,024	5,015		(231)		(231)		4,784				232	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		09/01/2007	SCHEDULED REDEMPTION		1,477	1,477	1,439	1,457		20		20		1,477				75	12/01/2012	1
31378W-4P-0	FED NATL MTG ASSOC #411330		09/01/2007	SCHEDULED REDEMPTION		1,515	1,515	1,534	1,520		(5)		(5)		1,515				71	12/01/2010	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		09/01/2007	SCHEDULED REDEMPTION		756	756	778	777		(21)		(21)		756				34	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		09/01/2007	SCHEDULED REDEMPTION		720	720	709	713		6		6		720				31	04/01/2013	1
31379B-YU-1	FED NATL MTG ASSOC #414823		09/01/2007	SCHEDULED REDEMPTION		198	198	189	189		9		9		198				9	12/01/2029	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		09/01/2007	SCHEDULED REDEMPTION		805	805	822	823		(19)		(19)		805				36	03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		09/01/2007	SCHEDULED REDEMPTION		20,685	20,685	20,975	20,847		(162)		(162)		20,685				974	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		09/01/2007	SCHEDULED REDEMPTION		144	144	149	148		(4)		(4)		144				6	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		09/01/2007	SCHEDULED REDEMPTION		8,938	8,938	8,692	8,784		154		154		8,938				429	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		09/01/2007	SCHEDULED REDEMPTION		4,887	4,887	4,816	4,847		39		39		4,887				214	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		09/01/2007	SCHEDULED REDEMPTION		1,685	1,685	1,708	1,697		(13)		(13)		1,685				79	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		09/01/2007	SCHEDULED REDEMPTION		645	645	652	649		(4)		(4)		645				31	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		09/01/2007	SCHEDULED REDEMPTION		816	816	842	839		(23)		(23)		816				35	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		09/01/2007	SCHEDULED REDEMPTION		110	110	114	114		(3)		(3)		110				5	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		09/01/2007	SCHEDULED REDEMPTION		3,220	3,220	3,229	3,225		(5)		(5)		3,220				140	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2007	SCHEDULED REDEMPTION		750	750	777	773		(23)		(23)		750				43	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2007	SCHEDULED REDEMPTION		257	257	263	262		(5)		(5)		257				14	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		09/01/2007	SCHEDULED REDEMPTION		323	323	333	332		(9)		(9)		323				14	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		09/01/2007	SCHEDULED REDEMPTION		128	128	130	130		(2)		(2)		128				6	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		09/01/2007	SCHEDULED REDEMPTION		78,700	78,700	73,130	75,248		3,453		3,453		78,700				3,185	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2007	SCHEDULED REDEMPTION		2,815	2,815	2,902	2,876		(60)		(60)		2,815				122	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		09/01/2007	SCHEDULED REDEMPTION		6,765	6,765	6,805	6,790		(25)		(25)		6,765				318	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		09/01/2007	SCHEDULED REDEMPTION		271	271	274	273		(2)		(2)		271				13	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		09/01/2007	SCHEDULED REDEMPTION		1,855	1,855	1,902	1,904		(49)		(49)		1,855				100	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		09/01/2007	SCHEDULED REDEMPTION		3,838	3,838	3,966	3,948		(110)		(110)		3,838				194	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		09/01/2007	SCHEDULED REDEMPTION		4,289	4,289	4,313	4,303		(14)		(14)		4,289				202	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		09/01/2007	SCHEDULED REDEMPTION		7,616	7,616	7,849	7,846		(230)		(230)		7,616				338	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		09/01/2007	SCHEDULED REDEMPTION		4,263	4,263	4,230	4,240		23		23		4,263				191	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		09/01/2007	SCHEDULED REDEMPTION		8,427	8,427	8,450	8,440		(13)		(13)		8,427				378	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		09/01/2007	SCHEDULED REDEMPTION		1,949	1,949	1,954	1,951		(3)		(3)		1,949				84	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		09/01/2007	SCHEDULED REDEMPTION		434	434	428	429		6		6		434				23	08/01/2028	1
31379V-XH-7	FED NATL MTG ASSOC #430980		09/01/2007	SCHEDULED REDEMPTION		1,506	1,506	1,512	1,511		(5)		(5)		1,506				71	04/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		09/01/2007	SCHEDULED REDEMPTION		625	625	620	621		3		3		625				27	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		09/01/2007	SCHEDULED REDEMPTION		8,407	8,407	8,343	8,363		44		44		8,407				368	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		09/01/2007	SCHEDULED REDEMPTION		5,212	5,212	5,172	5,183		29		29		5,212				230	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2007	SCHEDULED REDEMPTION		205	205	203	204		1		1		205				9	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		09/01/2007	SCHEDULED REDEMPTION		2,500	2,500	2,573	2,570		(70)		(70)		2,500				112	08/01/2028	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)
31380E-BZ-6	FED NATL MTG ASSOC #437556		09/01/2007	SCHEDULED REDEMPTION		531	531	547	547		(16)		(16)		531				25	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		09/01/2007	SCHEDULED REDEMPTION		384	384	378	379		5		5		384				20	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		09/01/2007	SCHEDULED REDEMPTION		249	249	257	258		(9)		(9)		249				10	12/01/2028	1
31380J-LZ-4	FED NATL MTG ASSOC #441444		09/01/2007	SCHEDULED REDEMPTION		88,183	88,183	90,877	90,840		(2,657)		(2,657)		88,183				4,292	08/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2007	SCHEDULED REDEMPTION		454	454	465	463		(9)		(9)		454				25	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		09/01/2007	SCHEDULED REDEMPTION		89	89	87	88		1		1		89				4	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		09/01/2007	SCHEDULED REDEMPTION		3,533	3,533	3,609	3,627		(94)		(94)		3,533				159	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		09/01/2007	SCHEDULED REDEMPTION		1,461	1,461	1,405	1,418		43		43		1,461				58	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		09/01/2007	SCHEDULED REDEMPTION		500	500	516	515		(15)		(15)		500				24	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		09/01/2007	SCHEDULED REDEMPTION		296	296	305	305		(9)		(9)		296				13	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		09/01/2007	SCHEDULED REDEMPTION		332	332	332	332		(1)		(1)		332				16	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		09/01/2007	SCHEDULED REDEMPTION		488	488	503	502		(15)		(15)		488				21	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		09/01/2007	SCHEDULED REDEMPTION		113	113	117	117		(3)		(3)		113				5	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		09/01/2007	SCHEDULED REDEMPTION		650	650	628	626		24		24		650				30	11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		09/01/2007	SCHEDULED REDEMPTION		1,965	1,965	2,031	2,029		(64)		(64)		1,965				100	10/01/2028	1
31380R-U4-5	FED NATL MTG ASSOC #448003		09/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2029	1
31380R-WE-1	FED NATL MTG ASSOC #448045		09/01/2007	SCHEDULED REDEMPTION		135	135	139	140		(5)		(5)		135				7	07/01/2027	1
31380S-CR-2	FED NATL MTG ASSOC #448380		09/01/2007	SCHEDULED REDEMPTION		34,000	34,000	34,367	34,197		(197)		(197)		34,000				1,632	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		09/01/2007	SCHEDULED REDEMPTION		9,931	9,931	9,953	9,951		(20)		(20)		9,931				435	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		09/01/2007	SCHEDULED REDEMPTION		188	188	194	194		(6)		(6)		188				8	01/01/2029	1
31380T-FW-6	FED NATL MTG ASSOC #449381		09/01/2007	SCHEDULED REDEMPTION		621	621	643	641		(20)		(20)		621				36	09/01/2027	1
31380U-PD-4	FED NATL MTG ASSOC #450520		09/01/2007	SCHEDULED REDEMPTION		575	575	553	556		19		19		575				23	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		09/01/2007	SCHEDULED REDEMPTION		87	87	90	89		(2)		(2)		87				4	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		09/01/2007	SCHEDULED REDEMPTION		211	211	218	218		(7)		(7)		211				9	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		09/01/2007	SCHEDULED REDEMPTION		1,089	1,089	1,048	1,053		36		36		1,089				43	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		09/01/2007	SCHEDULED REDEMPTION		7,765	7,765	7,791	7,787		(22)		(22)		7,765				375	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		09/01/2007	SCHEDULED REDEMPTION		311	311	318	318		(7)		(7)		311				14	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		09/01/2007	SCHEDULED REDEMPTION		940	940	966	962		(22)		(22)		940				37	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		09/01/2007	SCHEDULED REDEMPTION		33,400	33,400	31,716	31,915		1,486		1,486		33,400				1,233	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		09/01/2007	SCHEDULED REDEMPTION		17	17	17	17						17				1	12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		09/01/2007	SCHEDULED REDEMPTION		3,865	3,865	3,907	3,888		(23)		(23)		3,865				185	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		09/01/2007	SCHEDULED REDEMPTION		565	565	544	549		17		17		565				22	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		09/01/2007	SCHEDULED REDEMPTION		191	191	197	197		(6)		(6)		191				9	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		09/01/2007	SCHEDULED REDEMPTION		28,331	28,331	28,392	28,389		(58)		(58)		28,331				1,317	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		09/01/2007	SCHEDULED REDEMPTION		8,292	8,292	8,543	8,540		(248)		(248)		8,292				390	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		09/01/2007	SCHEDULED REDEMPTION		112	112	108	108		4		4		112				5	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		09/01/2007	SCHEDULED REDEMPTION		405	405	390	393		12		12		405				16	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		09/01/2007	SCHEDULED REDEMPTION		4,916	4,916	4,843	4,855		61		61		4,916				257	06/01/2029	1
31382E-R6-1	FED NATL MTG ASSOC #480309		09/01/2007	SCHEDULED REDEMPTION		176	176	170	171		5		5		176				8	07/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		09/01/2007	SCHEDULED REDEMPTION		261	261	274	273		(13)		(13)		261				12	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		09/01/2007	SCHEDULED REDEMPTION		3,017	3,017	2,902	2,924		94		94		3,017				120	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		09/01/2007	SCHEDULED REDEMPTION		5,001	5,001	5,120	5,131		(130)		(130)		5,001				219	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		09/01/2007	SCHEDULED REDEMPTION		36	36	35	35		1		1		36				2	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		09/01/2007	SCHEDULED REDEMPTION		3,038	3,038	3,132	3,129		(92)		(92)		3,038				136	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		09/01/2007	SCHEDULED REDEMPTION		2,530	2,530	2,606	2,605		(75)		(75)		2,530				123	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		09/01/2007	SCHEDULED REDEMPTION		59	59	57	57		2		2		59				3	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		09/01/2007	SCHEDULED REDEMPTION		1,635	1,635	1,578	1,573		63		63		1,635				71	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		09/01/2007	SCHEDULED REDEMPTION		60	60	58	58		2		2		60				3	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		09/01/2007	SCHEDULED REDEMPTION		669	669	617	625		44		44		669				29	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		09/01/2007	SCHEDULED REDEMPTION		505	505	481	490		15		15		505				22	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		09/01/2007	SCHEDULED REDEMPTION		7,171	7,171	7,530	7,518		(348)		(348)		7,171				314	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		09/01/2007	SCHEDULED REDEMPTION		149	149	154	154		(5)		(5)		149				7	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13				1	03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		09/01/2007	SCHEDULED REDEMPTION		2,825	2,825	2,701	2,704		121		121		2,825				133	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		09/01/2007	SCHEDULED REDEMPTION		10,404	10,404	10,040	10,048		356		356		10,404				469	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		09/01/2007	SCHEDULED REDEMPTION		9	9	10	10						9				1	12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		09/01/2007	SCHEDULED REDEMPTION		5,062	5,062	4,826	4,825		237		237		5,062				247	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		09/01/2007	SCHEDULED REDEMPTION		5,557	5,557	5,538	5,557						5,557				241	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		09/01/2007	SCHEDULED REDEMPTION		10,557	10,557	10,443	10,457		100		100		10,557				508	04/01/2029	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31382W-FM-9	FED NATL MTG ASSOC #494372		09/01/2007	SCHEDULED REDEMPTION		12	12	12	12		1		1		12				1	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		09/01/2007	SCHEDULED REDEMPTION		469	469	447	449		19		19		469				22	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2007	SCHEDULED REDEMPTION		130	130	135	136		(6)		(6)		130				8	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		09/01/2007	SCHEDULED REDEMPTION		111	111	115	114		(3)		(3)		111				6	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		09/01/2007	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10				1	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		09/01/2007	SCHEDULED REDEMPTION		640	640	673	671		(31)		(31)		640				31	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		09/01/2007	SCHEDULED REDEMPTION		3,124	3,124	3,243	3,256		(132)		(132)		3,124				167	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		09/01/2007	SCHEDULED REDEMPTION		641	641	608	610		31		31		641				29	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		09/01/2007	SCHEDULED REDEMPTION		82	82	79	78		4		4		82				4	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		09/01/2007	SCHEDULED REDEMPTION		1,478	1,478	1,481	1,481		(3)		(3)		1,478				70	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		09/01/2007	SCHEDULED REDEMPTION		10,182	10,182	9,736	9,739		443		443		10,182				496	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		09/01/2007	SCHEDULED REDEMPTION		1,742	1,742	1,627	1,639		103		103		1,742				76	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		09/01/2007	SCHEDULED REDEMPTION		275	275	283	283		(8)		(8)		275				13	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		09/01/2007	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		09/01/2007	SCHEDULED REDEMPTION		1,188	1,188	1,150	1,153		35		35		1,188				62	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		09/01/2007	SCHEDULED REDEMPTION		6,983	6,983	7,048	7,045		(61)		(61)		6,983				329	07/01/2029	1
31383K-AW-7	FED NATL MTG ASSOC #505021		09/01/2007	SCHEDULED REDEMPTION		168	168	169	168						168				9	03/01/2015	1
31383K-CE-5	FED NATL MTG ASSOC #505069		09/01/2007	SCHEDULED REDEMPTION		2,731	2,731	2,661	2,696		35		35		2,731				138	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		09/01/2007	SCHEDULED REDEMPTION		288	288	284	284		4		4		288				15	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2007	SCHEDULED REDEMPTION		1,381	1,381	1,366	1,367		15		15		1,381				69	07/01/2029	1
31383L-FX-8	FED NATL MTG ASSOC #506082		09/01/2007	SCHEDULED REDEMPTION		544	544	526	526		17		17		544				27	11/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		09/01/2007	SCHEDULED REDEMPTION		306	306	317	323		(17)		(17)		306				18	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		09/01/2007	SCHEDULED REDEMPTION		58	58	56	57		2		2		58				3	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		09/01/2007	SCHEDULED REDEMPTION		1,018	1,018	985	989		29		29		1,018				52	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2007	SCHEDULED REDEMPTION		51	51	53	54		(3)		(3)		51				3	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		09/01/2007	SCHEDULED REDEMPTION		626	626	650	645		(19)		(19)		626				32	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		09/01/2007	SCHEDULED REDEMPTION		66	66	67	67						66				3	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		09/01/2007	SCHEDULED REDEMPTION		5	5	4	4						5					12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		09/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		09/01/2007	SCHEDULED REDEMPTION		486	486	470	470		17		17		486				25	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2007	SCHEDULED REDEMPTION		128	128	133	137		(8)		(8)		128				7	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		09/01/2007	SCHEDULED REDEMPTION		833	833	858	858		(25)		(25)		833				39	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		09/01/2007	SCHEDULED REDEMPTION		318	318	334	334		(15)		(15)		318				15	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		09/01/2007	SCHEDULED REDEMPTION		2,715	2,715	2,742	2,735		(21)		(21)		2,715				157	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		09/01/2007	SCHEDULED REDEMPTION		3,930	3,930	3,969	3,962		(32)		(32)		3,930				227	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		09/01/2007	SCHEDULED REDEMPTION		537	537	519	519		18		18		537				27	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13				1	09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		09/01/2007	SCHEDULED REDEMPTION		28	28	27	27		1		1		28				1	12/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		09/01/2007	SCHEDULED REDEMPTION		913	913	922	920		(6)		(6)		913				53	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		09/01/2007	SCHEDULED REDEMPTION		2,485	2,485	2,508	2,504		(20)		(20)		2,485				143	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		09/01/2007	SCHEDULED REDEMPTION		5,892	5,892	6,187	6,177		(285)		(285)		5,892				285	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		09/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2007	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22				1	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		09/01/2007	SCHEDULED REDEMPTION		24,378	24,378	25,116	25,106		(728)		(728)		24,378				995	10/01/2029	1
31384C-5Z-3	FED NATL MTG ASSOC #520264		09/01/2007	SCHEDULED REDEMPTION		118	118	124	123		(5)		(5)		118				6	11/01/2029	1
31384D-B4-3	FED NATL MTG ASSOC #520359		09/01/2007	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	11/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		09/01/2007	SCHEDULED REDEMPTION		49	49	51	51		(2)		(2)		49				3	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		09/01/2007	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		09/01/2007	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				2	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		09/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		09/01/2007	SCHEDULED REDEMPTION		281	281	271	270		11		11		281				14	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		09/01/2007	SCHEDULED REDEMPTION		23	23	22	22		1		1		23				1	11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		09/01/2007	SCHEDULED REDEMPTION		8,541	8,541	8,790	8,781		(240)		(240)		8,541				382	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		09/01/2007	SCHEDULED REDEMPTION		40	40	40	40						40				2	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		09/01/2007	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		09/01/2007	SCHEDULED REDEMPTION		1,560	1,560	1,592	1,586		(26)		(26)		1,560				73	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		09/01/2007	SCHEDULED REDEMPTION		97	97	100	99		(2)		(2)		97				5	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		09/01/2007	SCHEDULED REDEMPTION		108	108	112	112		(5)		(5)		108				5	11/01/2029	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)
31384G-KR-5	FED NATL MTG ASSOC #523304		09/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11				1	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		09/01/2007	SCHEDULED REDEMPTION		58	58	60	61		(3)		(3)		58				3	11/01/2029	1
31384H-CH-4	FED NATL MTG ASSOC #523972		09/01/2007	SCHEDULED REDEMPTION		147	147	140	140		7		7		147				7	12/01/2029	1
31384H-N3-3	FED NATL MTG ASSOC #524310		09/01/2007	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	02/01/2030	1
31384H-2G-7	FED NATL MTG ASSOC #524675		09/01/2007	SCHEDULED REDEMPTION		121	121	125	125		(5)		(5)		121				7	12/01/2029	1
31384H-4G-5	FED NATL MTG ASSOC #524723		09/01/2007	SCHEDULED REDEMPTION		13,447	13,447	13,573	13,561		(114)		(114)		13,447				720	05/01/2015	1
31384H-5D-1	FED NATL MTG ASSOC #524744		09/01/2007	SCHEDULED REDEMPTION		421	421	425	424		(4)		(4)		421				24	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		09/01/2007	SCHEDULED REDEMPTION		1	1	2	2						1					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		09/01/2007	SCHEDULED REDEMPTION		539	539	544	543		(4)		(4)		539				31	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		09/01/2007	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		09/01/2007	SCHEDULED REDEMPTION		301	301	310	311		(10)		(10)		301				15	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2007	SCHEDULED REDEMPTION		85	85	88	88		(3)		(3)		85				5	12/01/2029	1
31384K-JE-7	FED NATL MTG ASSOC #525961		07/01/2007	SCHEDULED REDEMPTION		5,898	5,898	6,125	6,260		(362)		(362)		5,898				236	02/01/2030	1
31384K-JX-5	FED NATL MTG ASSOC #525978		09/01/2007	SCHEDULED REDEMPTION		154	154	160	163		(9)		(9)		154				9	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		09/01/2007	SCHEDULED REDEMPTION		651	651	676	671		(20)		(20)		651				33	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		09/01/2007	SCHEDULED REDEMPTION		51	51	53	55		(3)		(3)		51				3	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		09/01/2007	SCHEDULED REDEMPTION		489	489	508	504		(15)		(15)		489				25	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2007	SCHEDULED REDEMPTION		9,123	9,123	9,474	9,731		(607)		(607)		9,123				547	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2007	SCHEDULED REDEMPTION		238	238	247	247		(9)		(9)		238				13	01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		09/01/2007	SCHEDULED REDEMPTION		246	246	253	246						246				13	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		09/01/2007	SCHEDULED REDEMPTION		297	297	285	281		16		16		297				14	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		09/01/2007	SCHEDULED REDEMPTION		70	70	72	74		(4)		(4)		70				4	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		09/01/2007	SCHEDULED REDEMPTION		30	30	31	31		(2)		(2)		30				2	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		09/01/2007	SCHEDULED REDEMPTION		6	6	7	7						6					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		09/01/2007	SCHEDULED REDEMPTION		96	96	99	100		(4)		(4)		96				5	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		09/01/2007	SCHEDULED REDEMPTION		474	474	477	474						474				26	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		09/01/2007	SCHEDULED REDEMPTION		30	30	31	32		(1)		(1)		30				2	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		09/01/2007	SCHEDULED REDEMPTION		1,217	1,217	1,228	1,229		(12)		(12)		1,217				70	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		09/01/2007	SCHEDULED REDEMPTION		89	89	92	93		(5)		(5)		89				5	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		09/01/2007	SCHEDULED REDEMPTION		351	351	354	354		(3)		(3)		351				20	04/01/2015	1
31384R-KG-5	FED NATL MTG ASSOC #531395		09/01/2007	SCHEDULED REDEMPTION		17	17	17	17						17				1	05/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		09/01/2007	SCHEDULED REDEMPTION		9,947	9,947	10,397	10,376		(429)		(429)		9,947				522	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		09/01/2007	SCHEDULED REDEMPTION		123	123	128	128		(5)		(5)		123				7	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		09/01/2007	SCHEDULED REDEMPTION		696	696	703	701		(5)		(5)		696				40	03/01/2015	1
31384R-WH-0	FED NATL MTG ASSOC #531748		09/01/2007	SCHEDULED REDEMPTION		10	10	10	11						10				1	02/01/2030	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		09/01/2007	SCHEDULED REDEMPTION		104	104	107	104						104				6	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		09/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12				1	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		09/01/2007	SCHEDULED REDEMPTION		443	443	447	445		(3)		(3)		443				25	04/01/2015	1
31384S-WA-3	FED NATL MTG ASSOC #532641		09/01/2007	SCHEDULED REDEMPTION		298	298	301	300		(2)		(2)		298				17	05/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		09/01/2007	SCHEDULED REDEMPTION		369	369	383	381		(12)		(12)		369				19	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		09/01/2007	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		09/01/2007	SCHEDULED REDEMPTION		152	152	158	159		(6)		(6)		152				9	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2007	SCHEDULED REDEMPTION		33	33	35	35		(2)		(2)		33				2	03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		09/01/2007	SCHEDULED REDEMPTION		97	97	97	97						97				5	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		09/01/2007	SCHEDULED REDEMPTION		1,079	1,079	1,089	1,086		(8)		(8)		1,079				62	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		09/01/2007	SCHEDULED REDEMPTION		554	554	569	570		(15)		(15)		554				28	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		09/01/2007	SCHEDULED REDEMPTION		1,037	1,037	1,047	1,044		(7)		(7)		1,037				62	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		09/01/2007	SCHEDULED REDEMPTION		162	162	161	161		1		1		162				9	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2007	SCHEDULED REDEMPTION		1,124	1,124	1,135	1,133		(8)		(8)		1,124				65	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		09/01/2007	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2007	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				2	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		09/01/2007	SCHEDULED REDEMPTION		247	247	245	247						247				13	03/01/2015	1
31384U-3L-6	FED NATL MTG ASSOC #534603		09/01/2007	SCHEDULED REDEMPTION		590	590	606	607		(16)		(16)		590				30	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2007	SCHEDULED REDEMPTION		34	34	36	37		(3)		(3)		34				2	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		09/01/2007	SCHEDULED REDEMPTION		1,107	1,107	1,078	1,092		15		15		1,107				56	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		09/01/2007	SCHEDULED REDEMPTION		13,609	13,609	13,906	13,901		(292)		(292)		13,609				595	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		09/01/2007	SCHEDULED REDEMPTION		455	455	472	469		(14)		(14)		455				23	01/01/2015	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)
31384V-NU-2	FED NATL MTG ASSOC #535103		09/01/2007	SCHEDULED REDEMPTION		10,569	10,569	10,844	10,808		(239)		(239)		10,569				529	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		09/01/2007	SCHEDULED REDEMPTION		426	426	442	439		(13)		(13)		426				22	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		09/01/2007	SCHEDULED REDEMPTION		1,308	1,308	1,368	1,365		(56)		(56)		1,308				66	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		09/01/2007	SCHEDULED REDEMPTION		214	214	223	223		(9)		(9)		214				11	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2007	SCHEDULED REDEMPTION		577	577	598	599		(22)		(22)		577				34	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		09/01/2007	SCHEDULED REDEMPTION		6,573	6,573	6,593	6,592		(19)		(19)		6,573				306	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		09/01/2007	SCHEDULED REDEMPTION		163	163	170	170		(7)		(7)		163				8	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		09/01/2007	SCHEDULED REDEMPTION		148	148	154	154		(6)		(6)		148				7	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2007	SCHEDULED REDEMPTION		357	357	371	370		(13)		(13)		357				19	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		09/01/2007	SCHEDULED REDEMPTION		5,622	5,622	5,904	5,895		(273)		(273)		5,622				266	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		09/01/2007	SCHEDULED REDEMPTION		10,054	10,054	10,440	10,368		(314)		(314)		10,054				511	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2007	SCHEDULED REDEMPTION		13,409	13,409	13,928	14,019		(610)		(610)		13,409				701	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		09/01/2007	SCHEDULED REDEMPTION		1,435	1,435	1,478	1,478		(43)		(43)		1,435				66	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		09/01/2007	SCHEDULED REDEMPTION		5,614	5,614	5,626	5,625		(12)		(12)		5,614				262	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2007	SCHEDULED REDEMPTION		1,774	1,774	1,814	1,809		(35)		(35)		1,774				91	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		09/01/2007	SCHEDULED REDEMPTION		1,455	1,455	1,511	1,500		(46)		(46)		1,455				74	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2007	SCHEDULED REDEMPTION		7,837	7,837	8,138	8,082		(245)		(245)		7,837				394	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		09/01/2007	SCHEDULED REDEMPTION		5,830	5,830	6,054	6,013		(183)		(183)		5,830				293	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		09/01/2007	SCHEDULED REDEMPTION		6,210	6,210	6,223	6,222		(13)		(13)		6,210				295	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		09/01/2007	SCHEDULED REDEMPTION		979	979	1,000	995		(16)		(16)		979				46	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		09/01/2007	SCHEDULED REDEMPTION		33,120	33,120	34,263	34,104		(984)		(984)		33,120				1,433	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		09/01/2007	SCHEDULED REDEMPTION		12,518	12,518	12,999	12,911		(393)		(393)		12,518				626	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2007	SCHEDULED REDEMPTION		849	849	881	894		(45)		(45)		849				48	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		09/01/2007	SCHEDULED REDEMPTION		2,901	2,901	3,013	2,990		(88)		(88)		2,901				144	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		09/01/2007	SCHEDULED REDEMPTION		388	388	407	406		(19)		(19)		388				18	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2007	SCHEDULED REDEMPTION		5,247	5,247	5,356	5,335		(88)		(88)		5,247				247	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		09/01/2007	SCHEDULED REDEMPTION		4,335	4,335	4,425	4,403		(68)		(68)		4,335				201	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2007	SCHEDULED REDEMPTION		64	64	66	67		(2)		(2)		64				3	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		09/01/2007	SCHEDULED REDEMPTION		359	359	377	376		(17)		(17)		359				17	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2007	SCHEDULED REDEMPTION		1,353	1,353	1,405	1,410		(58)		(58)		1,353				74	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2007	SCHEDULED REDEMPTION		108	108	112	112		(4)		(4)		108				6	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		09/01/2007	SCHEDULED REDEMPTION		308	308	315	313		(5)		(5)		308				15	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		09/01/2007	SCHEDULED REDEMPTION		2,897	2,897	3,009	2,986		(89)		(89)		2,897				148	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		09/01/2007	SCHEDULED REDEMPTION		505	505	516	513		(8)		(8)		505				26	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2007	SCHEDULED REDEMPTION		25	25	26	26		(2)		(2)		25				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2007	SCHEDULED REDEMPTION		62	62	66	67		(5)		(5)		62				4	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2007	SCHEDULED REDEMPTION		1,429	1,429	1,483	1,513		(84)		(84)		1,429				86	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2007	SCHEDULED REDEMPTION		4,044	4,044	4,082	4,073		(29)		(29)		4,044				222	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		09/01/2007	SCHEDULED REDEMPTION		1,130	1,130	1,141	1,138		(8)		(8)		1,130				65	04/01/2015	1
31384X-KD-9	FED NATL MTG ASSOC #536792		09/01/2007	SCHEDULED REDEMPTION		3,893	3,893	4,042	4,106		(213)		(213)		3,893				208	05/01/2030	1
31384X-KF-4	FED NATL MTG ASSOC #536794		09/01/2007	SCHEDULED REDEMPTION		935	935	971	964		(29)		(29)		935				47	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		09/01/2007	SCHEDULED REDEMPTION		62	62	64	66		(3)		(3)		62				4	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		09/01/2007	SCHEDULED REDEMPTION		63	63	65	65		(3)		(3)		63				3	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		09/01/2007	SCHEDULED REDEMPTION		1,027	1,027	1,036	1,035		(8)		(8)		1,027				59	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		09/01/2007	SCHEDULED REDEMPTION		26	26	27	27		(2)		(2)		26				2	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		09/01/2007	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		09/01/2007	SCHEDULED REDEMPTION		44	44	45	46		(3)		(3)		44				3	05/01/2030	1
31384Y-LM-6	FED NATL MTG ASSOC #537732		09/01/2007	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		09/01/2007	SCHEDULED REDEMPTION		137	137	141	145		(8)		(8)		137				7	04/01/2030	1
31384Y-QP-4	FED NATL MTG ASSOC #537862		09/01/2007	SCHEDULED REDEMPTION		4	4	5	5						4					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		09/01/2007	SCHEDULED REDEMPTION		658	658	664	663		(5)		(5)		658				38	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		09/01/2007	SCHEDULED REDEMPTION		481	481	499	495		(14)		(14)		481				24	05/01/2015	1
31384Y-UE-4	FED NATL MTG ASSOC #537981		08/01/2007	SCHEDULED REDEMPTION		12,038	12,038	12,500	12,760		(722)		(722)		12,038				561	05/01/2030	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		09/01/2007	SCHEDULED REDEMPTION		17,500	17,500	17,642	17,500						17,500				870	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		09/01/2007	SCHEDULED REDEMPTION		973	973	982	980		(7)		(7)		973				57	05/01/2015	1
31385A-DX-2	FED NATL MTG ASSOC #538418		09/01/2007	SCHEDULED REDEMPTION		8,056	8,056	7,956	8,023		32		32		8,056				378	11/01/2010	1
31385A-K9-7	FED NATL MTG ASSOC #538620		09/01/2007	SCHEDULED REDEMPTION		305	305	308	307		(2)		(2)		305				16	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2007	SCHEDULED REDEMPTION		52	52	55	57		(4)		(4)		52				3	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		09/01/2007	SCHEDULED REDEMPTION		710	710	717	715		(5)		(5)		710				41	06/01/2015	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)
31385A-VU-8	FED NATL MTG ASSOC #538927		09/01/2007	SCHEDULED REDEMPTION		265	265	267	267		(2)		(2)		265				16	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		09/01/2007	SCHEDULED REDEMPTION		176	176	178	178		(1)		(1)		176				10	05/01/2015	1
31385B-D9-3	FED NATL MTG ASSOC #539328		09/01/2007	SCHEDULED REDEMPTION		23	23	24	25		(1)		(1)		23				1	05/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		09/01/2007	SCHEDULED REDEMPTION		29	29	31	31		(1)		(1)		29				2	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		09/01/2007	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	06/01/2030	1
31385C-EK-5	FED NATL MTG ASSOC #540238		09/01/2007	SCHEDULED REDEMPTION		252	252	261	271		(19)		(19)		252				14	07/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		09/01/2007	SCHEDULED REDEMPTION		691	691	709	709		(18)		(18)		691				35	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		09/01/2007	SCHEDULED REDEMPTION		124	124	125	125		(1)		(1)		124				7	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2007	SCHEDULED REDEMPTION		1,356	1,356	1,408	1,432		(76)		(76)		1,356				81	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		09/01/2007	SCHEDULED REDEMPTION		904	904	927	926		(22)		(22)		904				46	09/01/2015	1
31385C-Z2-2	FED NATL MTG ASSOC #540861		09/01/2007	SCHEDULED REDEMPTION		9,866	9,866	9,964	9,952		(86)		(86)		9,866				392	06/01/2011	1
31385D-EA-5	FED NATL MTG ASSOC #541129		09/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		09/01/2007	SCHEDULED REDEMPTION		316	316	328	336		(20)		(20)		316				18	06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		09/01/2007	SCHEDULED REDEMPTION		3,503	3,503	3,535	3,532		(29)		(29)		3,503				208	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		09/01/2007	SCHEDULED REDEMPTION		698	698	704	703		(5)		(5)		698				40	05/01/2015	1
31385D-4T-5	FED NATL MTG ASSOC #541834		09/01/2007	SCHEDULED REDEMPTION		758	758	787	782		(24)		(24)		758				39	06/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		09/01/2007	SCHEDULED REDEMPTION		1,538	1,538	1,552	1,549		(11)		(11)		1,538				91	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		09/01/2007	SCHEDULED REDEMPTION		15,506	15,506	16,101	16,073		(567)		(567)		15,506				872	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		09/01/2007	SCHEDULED REDEMPTION		67	67	69	70		(4)		(4)		67				4	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		09/01/2007	SCHEDULED REDEMPTION		859	859	866	859						859				46	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2007	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				2	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		09/01/2007	SCHEDULED REDEMPTION		147	147	152	155		(9)		(9)		147				9	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		09/01/2007	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				2	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2007	SCHEDULED REDEMPTION		28	28	30	30		(2)		(2)		28				2	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		09/01/2007	SCHEDULED REDEMPTION		32	32	33	33		(2)		(2)		32				2	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2007	SCHEDULED REDEMPTION		83	83	87	87		(4)		(4)		83				5	07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		09/01/2007	SCHEDULED REDEMPTION		270	270	286	286		(17)		(17)		270				17	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		09/01/2007	SCHEDULED REDEMPTION		340	340	344	343		(3)		(3)		340				20	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		09/01/2007	SCHEDULED REDEMPTION		841	841	873	867		(26)		(26)		841				43	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		09/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10				1	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		09/01/2007	SCHEDULED REDEMPTION		4,619	4,619	4,715	4,691		(72)		(72)		4,619				214	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		09/01/2007	SCHEDULED REDEMPTION		69	69	70	70		(1)		(1)		69				3	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		09/01/2007	SCHEDULED REDEMPTION		67	67	70	70		(3)		(3)		67				3	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		09/01/2007	SCHEDULED REDEMPTION		339	339	356	355		(16)		(16)		339				16	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2007	SCHEDULED REDEMPTION		3,456	3,456	3,554	3,591		(134)		(134)		3,456				190	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2007	SCHEDULED REDEMPTION		29,209	29,209	31,126	31,068		(1,859)		(1,859)		29,209				1,600	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		09/01/2007	SCHEDULED REDEMPTION		4,776	4,776	4,976	4,954		(178)		(178)		4,776				206	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		09/01/2007	SCHEDULED REDEMPTION		1,589	1,589	1,650	1,638		(49)		(49)		1,589				81	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		09/01/2007	SCHEDULED REDEMPTION		106	106	111	111		(4)		(4)		106				5	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		09/01/2007	SCHEDULED REDEMPTION		312	312	324	321		(10)		(10)		312				16	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		09/01/2007	SCHEDULED REDEMPTION		438	438	458	457		(19)		(19)		438				22	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		09/01/2007	SCHEDULED REDEMPTION		1,949	1,949	2,027	2,018		(69)		(69)		1,949				85	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		09/01/2007	SCHEDULED REDEMPTION		911	911	946	940		(28)		(28)		911				46	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		09/01/2007	SCHEDULED REDEMPTION		15,344	15,344	16,099	16,072		(728)		(728)		15,344				719	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2007	SCHEDULED REDEMPTION		1,551	1,551	1,613	1,605		(54)		(54)		1,551				68	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		09/01/2007	SCHEDULED REDEMPTION		391	391	411	410		(19)		(19)		391				18	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		09/01/2007	SCHEDULED REDEMPTION		21,237	21,237	21,568	21,521		(284)		(284)		21,237				834	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		09/01/2007	SCHEDULED REDEMPTION		6,074	6,074	6,091	6,089		(14)		(14)		6,074				283	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		09/01/2007	SCHEDULED REDEMPTION		1,232	1,232	1,238	1,237		(6)		(6)		1,232				58	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		09/01/2007	SCHEDULED REDEMPTION		15,262	15,262	15,875	15,776		(514)		(514)		15,262				660	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		09/01/2007	SCHEDULED REDEMPTION		6,762	6,762	6,777	6,774		(12)		(12)		6,762				313	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		09/01/2007	SCHEDULED REDEMPTION		2,094	2,094	2,191	2,179		(84)		(84)		2,094				106	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		09/01/2007	SCHEDULED REDEMPTION		16,342	16,342	16,780	16,719		(377)		(377)		16,342				645	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		09/01/2007	SCHEDULED REDEMPTION		390	390	409	407		(17)		(17)		390				18	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		09/01/2007	SCHEDULED REDEMPTION		956	956	965	963		(7)		(7)		956				55	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		09/01/2007	SCHEDULED REDEMPTION		342	342	345	345		(3)		(3)		342				20	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		09/01/2007	SCHEDULED REDEMPTION		998	998	1,037	1,028		(30)		(30)		998				51	06/01/2015	1
31385K-ED-3	FED NATL MTG ASSOC #546532		09/01/2007	SCHEDULED REDEMPTION		1,615	1,615	1,676	1,684		(70)		(70)		1,615				97	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)
31385K-GC-3	FED NATL MTG ASSOC #546595		09/01/2007	SCHEDULED REDEMPTION		99	99	103	106		(6)		(6)		99				6	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		09/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385K-XE-0	FED NATL MTG ASSOC #547077		09/01/2007	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		09/01/2007	SCHEDULED REDEMPTION		621	621	627	626		(5)		(5)		621				36	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2007	SCHEDULED REDEMPTION		555	555	567	568		(13)		(13)		555				28	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2007	SCHEDULED REDEMPTION		25	25	26	27		(1)		(1)		25				2	07/01/2030	1
31385K-5H-4	FED NATL MTG ASSOC #547248		09/01/2007	SCHEDULED REDEMPTION		1,996	1,996	2,072	2,140		(144)		(144)		1,996				118	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9				1	08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		09/01/2007	SCHEDULED REDEMPTION		44	44	45	46		(2)		(2)		44				3	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		09/01/2007	SCHEDULED REDEMPTION		621	621	635	635		(15)		(15)		621				31	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		09/01/2007	SCHEDULED REDEMPTION		1,223	1,223	1,255	1,258		(36)		(36)		1,223				64	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		09/01/2007	SCHEDULED REDEMPTION		2,095	2,095	2,149	2,139		(43)		(43)		2,095				106	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2007	SCHEDULED REDEMPTION		772	772	811	810		(37)		(37)		772				36	11/01/2029	1
31385Q-6E-7	FED NATL MTG ASSOC #549969		09/01/2007	SCHEDULED REDEMPTION		763	763	782	786		(23)		(23)		763				36	10/01/2015	1
31385R-N6-3	FED NATL MTG ASSOC #550413		09/01/2007	SCHEDULED REDEMPTION		932	932	968	961		(29)		(29)		932				47	11/01/2015	1
31385R-TC-4	FED NATL MTG ASSOC #550547		09/01/2007	SCHEDULED REDEMPTION		105	105	109	110		(5)		(5)		105				6	09/01/2030	1
31385R-UV-0	FED NATL MTG ASSOC #550596		09/01/2007	SCHEDULED REDEMPTION		64	64	66	64						64				3	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		09/01/2007	SCHEDULED REDEMPTION		1,401	1,401	1,455	1,504		(103)		(103)		1,401				84	08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		09/01/2007	SCHEDULED REDEMPTION		391	391	406	403		(12)		(12)		391				20	01/01/2016	1
31385S-AL-2	FED NATL MTG ASSOC #550911		09/01/2007	SCHEDULED REDEMPTION		228	228	234	237		(9)		(9)		228				12	09/01/2015	1
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2007	SCHEDULED REDEMPTION		388	388	403	403		(15)		(15)		388				21	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		09/01/2007	SCHEDULED REDEMPTION		428	428	438	439		(11)		(11)		428				22	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2007	SCHEDULED REDEMPTION		2,485	2,485	2,513	2,481		3		3		2,485				144	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		09/01/2007	SCHEDULED REDEMPTION		696	696	723	721		(25)		(25)		696				38	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		09/01/2007	SCHEDULED REDEMPTION		41	41	42	43		(2)		(2)		41				2	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		09/01/2007	SCHEDULED REDEMPTION		2,747	2,747	2,819	2,747						2,747				149	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		09/01/2007	SCHEDULED REDEMPTION		250	250	255	255		(5)		(5)		250				11	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		09/01/2007	SCHEDULED REDEMPTION		7,129	7,129	7,487	7,449		(320)		(320)		7,129				337	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		09/01/2007	SCHEDULED REDEMPTION		347	347	365	364		(17)		(17)		347				17	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		09/01/2007	SCHEDULED REDEMPTION		48,588	48,588	50,618	50,312		(1,724)		(1,724)		48,588				2,101	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		09/01/2007	SCHEDULED REDEMPTION		68,407	68,407	72,297	72,180		(3,773)		(3,773)		68,407				3,482	09/01/2032	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		09/01/2007	SCHEDULED REDEMPTION		2,385	2,385	2,422	2,419		(34)		(34)		2,385				94	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		09/01/2007	SCHEDULED REDEMPTION		263,760	263,760	261,479	261,582		2,179		2,179		263,760				9,516	05/01/2018	1
31385X-MB-7	FED NATL MTG ASSOC #555783		09/01/2007	SCHEDULED REDEMPTION		340,638	340,638	325,602	326,532		14,106		14,106		340,638				11,026	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2007	SCHEDULED REDEMPTION		572	572	576	576		(3)		(3)		572				27	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		09/01/2007	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				3	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		09/01/2007	SCHEDULED REDEMPTION		2,368	2,368	2,459	2,502		(135)		(135)		2,368				142	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		09/01/2007	SCHEDULED REDEMPTION		1,093	1,093	1,122	1,114		(21)		(21)		1,093				55	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		09/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15				1	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2007	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				2	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10				1	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		09/01/2007	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		09/01/2007	SCHEDULED REDEMPTION		13,984	13,984	14,097	13,984						13,984				712	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		09/01/2007	SCHEDULED REDEMPTION		3,557	3,557	3,694	3,666		(109)		(109)		3,557				178	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2007	SCHEDULED REDEMPTION		150	150	150	150						150				8	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2007	SCHEDULED REDEMPTION		2,466	2,466	2,497	2,467						2,466				134	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		09/01/2007	SCHEDULED REDEMPTION		1,908	1,908	1,981	1,967		(59)		(59)		1,908				99	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		09/01/2007	SCHEDULED REDEMPTION		226	226	226	226						226				12	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2007	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2007	SCHEDULED REDEMPTION		3,152	3,152	3,273	3,272		(120)		(120)		3,152				177	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		09/01/2007	SCHEDULED REDEMPTION		108	108	113	112		(4)		(4)		108				6	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2007	SCHEDULED REDEMPTION		277	277	293	291		(14)		(14)		277				17	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		09/01/2007	SCHEDULED REDEMPTION		15,089	15,089	15,428	15,438		(350)		(350)		15,089				787	12/01/2015	1
31386F-MY-8	FED NATL MTG ASSOC #562075		09/01/2007	SCHEDULED REDEMPTION		114	114	114	114						114				6	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		09/01/2007	SCHEDULED REDEMPTION		71	71	74	74		(3)		(3)		71				4	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		09/01/2007	SCHEDULED REDEMPTION		5,038	5,038	5,266	5,256		(218)		(218)		5,038				249	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		09/01/2007	SCHEDULED REDEMPTION		4,361	4,361	4,529	4,493		(132)		(132)		4,361				225	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		09/01/2007	SCHEDULED REDEMPTION		4,325	4,325	4,542	4,535		(210)		(210)		4,325				210	02/01/2031	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)
31386F-3X-1	FED NATL MTG ASSOC #562514		09/01/2007	SCHEDULED REDEMPTION		4,492	4,492	4,513	4,512		(20)		(20)		4,492				218	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		09/01/2007	SCHEDULED REDEMPTION		197	197	199	199		(2)		(2)		197				9	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		09/01/2007	SCHEDULED REDEMPTION		5,467	5,467	5,590	5,577		(110)		(110)		5,467				277	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		09/01/2007	SCHEDULED REDEMPTION		1,345	1,345	1,380	1,380		(35)		(35)		1,345				69	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2007	SCHEDULED REDEMPTION		7,568	7,568	7,861	7,894		(326)		(326)		7,568				382	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2007	SCHEDULED REDEMPTION		2	2	3	3						2					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		09/01/2007	SCHEDULED REDEMPTION		91	91	95	95		(3)		(3)		91				5	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2007	SCHEDULED REDEMPTION		110	110	114	114		(4)		(4)		110				6	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		09/01/2007	SCHEDULED REDEMPTION		339	339	352	349		(10)		(10)		339				17	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2007	SCHEDULED REDEMPTION		26	26	26	26		(1)		(1)		26				1	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		09/01/2007	SCHEDULED REDEMPTION		66,019	66,019	68,563	68,353		(2,334)		(2,334)		66,019				3,712	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		09/01/2007	SCHEDULED REDEMPTION		332	332	345	342		(10)		(10)		332				17	01/01/2016	1
31386M-HB-9	FED NATL MTG ASSOC #567326		07/01/2007	SCHEDULED REDEMPTION		57,540	57,540	59,733	60,463		(2,924)		(2,924)		57,540				2,683	01/01/2031	1
31386M-RK-8	FED NATL MTG ASSOC #567590		09/01/2007	SCHEDULED REDEMPTION		77	77	80	80		(3)		(3)		77				4	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		09/01/2007	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		09/01/2007	SCHEDULED REDEMPTION		353	353	366	363		(11)		(11)		353				18	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		09/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8					02/01/2031	1
31386N-B7-2	FED NATL MTG ASSOC #568062		09/01/2007	SCHEDULED REDEMPTION		392	392	401	407		(14)		(14)		392				20	05/01/2016	1
31386N-C2-2	FED NATL MTG ASSOC #568089		09/01/2007	SCHEDULED REDEMPTION		525	525	545	549		(24)		(24)		525				29	01/01/2031	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		09/01/2007	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				2	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		09/01/2007	SCHEDULED REDEMPTION		85	85	89	89		(4)		(4)		85				5	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		09/01/2007	SCHEDULED REDEMPTION		590	590	603	603		(13)		(13)		590				30	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		09/01/2007	SCHEDULED REDEMPTION		467	467	485	481		(14)		(14)		467				23	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		09/01/2007	SCHEDULED REDEMPTION		282	282	289	289		(7)		(7)		282				14	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2007	SCHEDULED REDEMPTION		261	261	271	271		(11)		(11)		261				14	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2007	SCHEDULED REDEMPTION		537	537	558	559		(22)		(22)		537				31	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2007	SCHEDULED REDEMPTION		4,472	4,472	4,651	4,629		(157)		(157)		4,472				199	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		09/01/2007	SCHEDULED REDEMPTION		4,433	4,433	4,547	4,572		(140)		(140)		4,433				216	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		09/01/2007	SCHEDULED REDEMPTION		192	192	200	200		(8)		(8)		192				11	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2007	SCHEDULED REDEMPTION		499	499	512	513		(14)		(14)		499				25	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		09/01/2007	SCHEDULED REDEMPTION		167	167	173	172		(5)		(5)		167				8	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		09/01/2007	SCHEDULED REDEMPTION		6,320	6,320	6,551	6,507		(187)		(187)		6,320				330	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		09/01/2007	SCHEDULED REDEMPTION		1,929	1,929	2,003	1,988		(59)		(59)		1,929				98	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		09/01/2007	SCHEDULED REDEMPTION		1,610	1,610	1,671	1,666		(56)		(56)		1,610				81	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		09/01/2007	SCHEDULED REDEMPTION		556	556	567	565		(9)		(9)		556				26	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		09/01/2007	SCHEDULED REDEMPTION		1,156	1,156	1,186	1,179		(24)		(24)		1,156				58	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		09/01/2007	SCHEDULED REDEMPTION		645	645	664	663		(18)		(18)		645				28	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		09/01/2007	SCHEDULED REDEMPTION		507	507	517	515		(8)		(8)		507				24	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		09/01/2007	SCHEDULED REDEMPTION		117	117	122	121		(5)		(5)		117				6	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		09/01/2007	SCHEDULED REDEMPTION		1,145	1,145	1,169	1,164		(19)		(19)		1,145				54	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		09/01/2007	SCHEDULED REDEMPTION		396	396	415	415		(19)		(19)		396				19	05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		09/01/2007	SCHEDULED REDEMPTION		1,503	1,503	1,577	1,575		(72)		(72)		1,503				69	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		09/01/2007	SCHEDULED REDEMPTION		10,789	10,789	11,203	11,118		(330)		(330)		10,789				559	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		09/01/2007	SCHEDULED REDEMPTION		7,831	7,831	8,159	8,122		(290)		(290)		7,831				321	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2007	SCHEDULED REDEMPTION		1,078	1,078	1,120	1,111		(33)		(33)		1,078				56	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		09/01/2007	SCHEDULED REDEMPTION		2,425	2,425	2,526	2,515		(90)		(90)		2,425				105	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		09/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10				1	05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		09/01/2007	SCHEDULED REDEMPTION		180	180	184	183		(3)		(3)		180				8	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		09/01/2007	SCHEDULED REDEMPTION		1,749	1,749	1,786	1,778		(29)		(29)		1,749				78	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2007	SCHEDULED REDEMPTION		770	770	799	796		(27)		(27)		770				43	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		09/01/2007	SCHEDULED REDEMPTION		63	63	67	66		(3)		(3)		63				3	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2007	SCHEDULED REDEMPTION		118	118	124	125		(7)		(7)		118				7	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		09/01/2007	SCHEDULED REDEMPTION		4,110	4,110	4,220	4,207		(97)		(97)		4,110				163	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		09/01/2007	SCHEDULED REDEMPTION		629	629	639	637		(9)		(9)		629				25	04/01/2016	1
31387B-SD-6	FED NATL MTG ASSOC #579316		09/01/2007	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				3	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		09/01/2007	SCHEDULED REDEMPTION		34	34	35	34		(1)		(1)		34				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		09/01/2007	SCHEDULED REDEMPTION		1,548	1,548	1,583	1,573		(25)		(25)		1,548				80	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		09/01/2007	SCHEDULED REDEMPTION		171	171	177	176		(5)		(5)		171				9	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		09/01/2007	SCHEDULED REDEMPTION		752	752	782	778		(26)		(26)		752				32	06/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387C-QK-0	FED NATL MTG ASSOC #580158		09/01/2007	SCHEDULED REDEMPTION		498	498	509	506		(8)		(8)		498				25	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		09/01/2007	SCHEDULED REDEMPTION		252	252	258	256		(4)		(4)		252				12	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		09/01/2007	SCHEDULED REDEMPTION		1,395	1,395	1,451	1,444		(49)		(49)		1,395				60	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		09/01/2007	SCHEDULED REDEMPTION		1,366	1,366	1,435	1,433		(66)		(66)		1,366				63	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		09/01/2007	SCHEDULED REDEMPTION		61	61	61	61						61				3	05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2007	SCHEDULED REDEMPTION		804	804	835	853		(49)		(49)		804				46	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		09/01/2007	SCHEDULED REDEMPTION		1,740	1,740	1,807	1,792		(52)		(52)		1,740				88	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		09/01/2007	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				3	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		09/01/2007	SCHEDULED REDEMPTION		3,532	3,532	3,550	3,549		(18)		(18)		3,532				166	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		09/01/2007	SCHEDULED REDEMPTION		3,843	3,843	3,991	3,956		(113)		(113)		3,843				194	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		09/01/2007	SCHEDULED REDEMPTION		284	284	298	298		(14)		(14)		284				13	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		09/01/2007	SCHEDULED REDEMPTION		195	195	205	205		(9)		(9)		195				9	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		09/01/2007	SCHEDULED REDEMPTION		7,135	7,135	7,486	7,475		(340)		(340)		7,135				342	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		09/01/2007	SCHEDULED REDEMPTION		227	227	239	238		(11)		(11)		227				11	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		09/01/2007	SCHEDULED REDEMPTION		3,609	3,609	3,790	3,784		(175)		(175)		3,609				164	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		09/01/2007	SCHEDULED REDEMPTION		16,701	16,701	17,048	16,948		(247)		(247)		16,701				730	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		09/01/2007	SCHEDULED REDEMPTION		1,772	1,772	1,812	1,802		(30)		(30)		1,772				92	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		09/01/2007	SCHEDULED REDEMPTION		369	369	385	384		(15)		(15)		369				19	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		09/01/2007	SCHEDULED REDEMPTION		1,029	1,029	1,090	1,074		(44)		(44)		1,029				66	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		09/01/2007	SCHEDULED REDEMPTION		531	531	552	547		(16)		(16)		531				27	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		09/01/2007	SCHEDULED REDEMPTION		214	214	218	217		(3)		(3)		214				10	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		09/01/2007	SCHEDULED REDEMPTION		138	138	142	141		(3)		(3)		138				5	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		09/01/2007	SCHEDULED REDEMPTION		7,127	7,127	6,969	7,017		109		109		7,127				283	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		09/01/2007	SCHEDULED REDEMPTION		4,168	4,168	4,276	4,242		(74)		(74)		4,168				211	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		09/01/2007	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		09/01/2007	SCHEDULED REDEMPTION		2,884	2,884	2,995	2,968		(83)		(83)		2,884				149	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		09/01/2007	SCHEDULED REDEMPTION		161	161	165	164		(3)		(3)		161				8	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		09/01/2007	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				3	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		09/01/2007	SCHEDULED REDEMPTION		7,752	7,752	7,927	7,896		(144)		(144)		7,752				367	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		09/01/2007	SCHEDULED REDEMPTION		4,335	4,335	4,385	4,369		(34)		(34)		4,335				204	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		09/01/2007	SCHEDULED REDEMPTION		7,329	7,329	7,481	7,437		(109)		(109)		7,329				326	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		09/01/2007	SCHEDULED REDEMPTION		1,949	1,949	1,990	1,978		(29)		(29)		1,949				94	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		09/01/2007	SCHEDULED REDEMPTION		416	416	426	426		(10)		(10)		416				21	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		09/01/2007	SCHEDULED REDEMPTION		1,856	1,856	1,934	1,925		(69)		(69)		1,856				79	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		09/01/2007	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		09/01/2007	SCHEDULED REDEMPTION		6,039	6,039	6,164	6,127		(88)		(88)		6,039				284	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		09/01/2007	SCHEDULED REDEMPTION		175	175	179	178		(3)		(3)		175				8	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		09/01/2007	SCHEDULED REDEMPTION		97	97	101	100		(3)		(3)		97				5	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		09/01/2007	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				3	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		09/01/2007	SCHEDULED REDEMPTION		477	477	499	495		(18)		(18)		477				24	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		09/01/2007	SCHEDULED REDEMPTION		58	58	61	61		(2)		(2)		58				3	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		09/01/2007	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		09/01/2007	SCHEDULED REDEMPTION		1,629	1,629	1,663	1,654		(25)		(25)		1,629				77	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		09/01/2007	SCHEDULED REDEMPTION		1,188	1,188	1,218	1,211		(23)		(23)		1,188				60	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		09/01/2007	SCHEDULED REDEMPTION		202	202	212	212		(10)		(10)		202				10	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		09/01/2007	SCHEDULED REDEMPTION		103	103	107	106		(4)		(4)		103				5	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		09/01/2007	SCHEDULED REDEMPTION		93	93	97	96		(3)		(3)		93				5	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		09/01/2007	SCHEDULED REDEMPTION		166	166	174	174		(7)		(7)		166				8	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		09/01/2007	SCHEDULED REDEMPTION		6,118	6,118	6,246	6,212		(93)		(93)		6,118				287	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		09/01/2007	SCHEDULED REDEMPTION		233	233	247	243		(10)		(10)		233				14	06/01/2031	1
31387U-5Z-0	FED NATL MTG ASSOC #594964		09/01/2007	SCHEDULED REDEMPTION		1,809	1,809	1,856	1,842		(33)		(33)		1,809				70	08/01/2016	1
31387V-WR-6	FED NATL MTG ASSOC #595656		09/01/2007	SCHEDULED REDEMPTION		299	299	311	308		(9)		(9)		299				15	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		09/01/2007	SCHEDULED REDEMPTION		1,369	1,369	1,398	1,391		(22)		(22)		1,369				64	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		09/01/2007	SCHEDULED REDEMPTION		4,255	4,255	4,447	4,410		(155)		(155)		4,255				222	09/01/2031	1
31387W-LE-5	FED NATL MTG ASSOC #596225		09/01/2007	SCHEDULED REDEMPTION		11,694	11,694	11,996	11,907		(213)		(213)		11,694				612	08/01/2016	1
31387W-LT-2	FED NATL MTG ASSOC #596238		09/01/2007	SCHEDULED REDEMPTION		79	79	83	83		(4)		(4)		79				4	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		09/01/2007	SCHEDULED REDEMPTION		4,935	4,935	5,037	5,011		(76)		(76)		4,935				231	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		09/01/2007	SCHEDULED REDEMPTION		5,981	5,981	6,106	6,072		(90)		(90)		5,981				268	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		09/01/2007	SCHEDULED REDEMPTION		312	312	328	327		(15)		(15)		312				15	08/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387W-ZK-6	FED NATL MTG ASSOC #596646		09/01/2007	SCHEDULED REDEMPTION		1,304	1,304	1,331	1,327		(23)		(23)		1,304				61	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		09/01/2007	SCHEDULED REDEMPTION		902	902	921	915		(13)		(13)		902				42	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		09/01/2007	SCHEDULED REDEMPTION		204	204	213	212		(8)		(8)		204				10	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		09/01/2007	SCHEDULED REDEMPTION		96	96	98	98		(2)		(2)		96				5	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		09/01/2007	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				3	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		09/01/2007	SCHEDULED REDEMPTION		300	300	306	305		(5)		(5)		300				13	07/01/2016	1
31387Y-5Z-2	FED NATL MTG ASSOC #598564		09/01/2007	SCHEDULED REDEMPTION		96,172	96,172	96,380	96,361		(189)		(189)		96,172				4,169	08/01/2031	1
31388A-KR-4	FED NATL MTG ASSOC #598904		09/01/2007	SCHEDULED REDEMPTION		169	169	176	175		(6)		(6)		169				9	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		09/01/2007	SCHEDULED REDEMPTION		1,336	1,336	1,363	1,356		(20)		(20)		1,336				63	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		09/01/2007	SCHEDULED REDEMPTION		141	141	147	146		(5)		(5)		141				7	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		09/01/2007	SCHEDULED REDEMPTION		14,620	14,620	14,924	14,834		(214)		(214)		14,620				651	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		09/01/2007	SCHEDULED REDEMPTION		1,762	1,762	1,841	1,827		(65)		(65)		1,762				92	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		09/01/2007	SCHEDULED REDEMPTION		2,146	2,146	2,191	2,177		(31)		(31)		2,146				101	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		09/01/2007	SCHEDULED REDEMPTION		44	44	46	45		(2)		(2)		44				3	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		09/01/2007	SCHEDULED REDEMPTION		9,756	9,756	10,164	10,119		(364)		(364)		9,756				429	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		09/01/2007	SCHEDULED REDEMPTION		6,281	6,281	6,412	6,383		(102)		(102)		6,281				280	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		09/01/2007	SCHEDULED REDEMPTION		62	62	64	65		(3)		(3)		62				3	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		09/01/2007	SCHEDULED REDEMPTION		2,612	2,612	2,666	2,651		(39)		(39)		2,612				127	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		09/01/2007	SCHEDULED REDEMPTION		355	355	371	368		(13)		(13)		355				18	11/01/2031	1
31388D-LC-0	FED NATL MTG ASSOC #601623		09/01/2007	SCHEDULED REDEMPTION		49	49	51	50		(1)		(1)		49				3	08/01/2031	1
31388D-PB-8	FED NATL MTG ASSOC #601718		09/01/2007	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				3	08/01/2016	1
31388D-P4-4	FED NATL MTG ASSOC #601743		09/01/2007	SCHEDULED REDEMPTION		744	744	759	756		(13)		(13)		744				35	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		09/01/2007	SCHEDULED REDEMPTION		1,686	1,686	1,724	1,712		(26)		(26)		1,686				85	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2007	SCHEDULED REDEMPTION		2,119	2,119	2,200	2,230		(111)		(111)		2,119				127	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		09/01/2007	SCHEDULED REDEMPTION		3,421	3,421	3,492	3,472		(50)		(50)		3,421				163	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		09/01/2007	SCHEDULED REDEMPTION		2,719	2,719	2,776	2,761		(42)		(42)		2,719				128	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		09/01/2007	SCHEDULED REDEMPTION		5,765	5,765	5,986	5,936		(172)		(172)		5,765				302	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		09/01/2007	SCHEDULED REDEMPTION		471	471	481	478		(7)		(7)		471				22	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		09/01/2007	SCHEDULED REDEMPTION		1,820	1,820	1,902	1,888		(68)		(68)		1,820				95	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		09/01/2007	SCHEDULED REDEMPTION		1,286	1,286	1,323	1,323		(36)		(36)		1,286				60	09/01/2031	1
31388H-NM-7	FED NATL MTG ASSOC #605296		09/01/2007	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				3	09/01/2016	1
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2007	SCHEDULED REDEMPTION		90	90	95	93		(4)		(4)		90				5	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		09/01/2007	SCHEDULED REDEMPTION		32,031	32,031	33,923	33,417		(1,386)		(1,386)		32,031				1,869	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		09/01/2007	SCHEDULED REDEMPTION		237	237	242	241		(3)		(3)		237				10	09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		09/01/2007	SCHEDULED REDEMPTION		1,571	1,571	1,650	1,647		(76)		(76)		1,571				76	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		09/01/2007	SCHEDULED REDEMPTION		287	287	293	291		(4)		(4)		287				14	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		09/01/2007	SCHEDULED REDEMPTION		7,002	7,002	7,024	7,020		(19)		(19)		7,002				323	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		09/01/2007	SCHEDULED REDEMPTION		7,652	7,652	7,998	7,918		(266)		(266)		7,652				401	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		09/01/2007	SCHEDULED REDEMPTION		339	339	340	340		(1)		(1)		339				16	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		09/01/2007	SCHEDULED REDEMPTION		10,824	10,824	10,848	10,845		(21)		(21)		10,824				516	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		09/01/2007	SCHEDULED REDEMPTION		86	86	88	87		(1)		(1)		86				4	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		09/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16				1	10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		09/01/2007	SCHEDULED REDEMPTION		13,143	13,143	13,280	13,257		(114)		(114)		13,143				617	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		09/01/2007	SCHEDULED REDEMPTION		11,669	11,669	11,855	11,768		(99)		(99)		11,669				559	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		09/01/2007	SCHEDULED REDEMPTION		9,407	9,407	9,557	9,485		(78)		(78)		9,407				442	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		09/01/2007	SCHEDULED REDEMPTION		1,088	1,088	1,111	1,104		(16)		(16)		1,088				51	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		09/01/2007	SCHEDULED REDEMPTION		1,001	1,001	1,022	1,016		(15)		(15)		1,001				48	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		09/01/2007	SCHEDULED REDEMPTION		660	660	674	670		(10)		(10)		660				31	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2007	SCHEDULED REDEMPTION		30,503	30,503	32,304	31,744		(1,241)		(1,241)		30,503				1,944	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		09/01/2007	SCHEDULED REDEMPTION		165	165	172	171		(6)		(6)		165				8	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		09/01/2007	SCHEDULED REDEMPTION		1,624	1,624	1,658	1,647		(23)		(23)		1,624				76	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		09/01/2007	SCHEDULED REDEMPTION		3,813	3,813	3,893	3,870		(57)		(57)		3,813				172	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		09/01/2007	SCHEDULED REDEMPTION		141	141	147	146		(5)		(5)		141				7	10/01/2031	1
31388Q-FG-9	FED NATL MTG ASSOC #611367		09/01/2007	SCHEDULED REDEMPTION		58,243	58,243	59,559	59,360		(1,117)		(1,117)		58,243				3,052	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		09/01/2007	SCHEDULED REDEMPTION		523	523	534	531		(8)		(8)		523				25	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		09/01/2007	SCHEDULED REDEMPTION		5,120	5,120	5,316	5,309		(189)		(189)		5,120				256	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		09/01/2007	SCHEDULED REDEMPTION		195	195	202	201		(7)		(7)		195				8	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		09/01/2007	SCHEDULED REDEMPTION		392	392	411	411		(19)		(19)		392				18	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2007	SCHEDULED REDEMPTION		156	156	165	162		(6)		(6)		156				10	07/01/2031	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)
31388U-PG-9	FED NATL MTG ASSOC #615223		09/01/2007	SCHEDULED REDEMPTION		5,095	5,095	5,231	5,216		(122)		(122)		5,095				206	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		09/01/2007	SCHEDULED REDEMPTION		869	869	887	883		(14)		(14)		869				41	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		09/01/2007	SCHEDULED REDEMPTION		12,410	12,410	12,603	12,583		(174)		(174)		12,410				492	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		09/01/2007	SCHEDULED REDEMPTION		7,518	7,518	7,674	7,627		(109)		(109)		7,518				353	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		09/01/2007	SCHEDULED REDEMPTION		1,109	1,109	1,159	1,146		(38)		(38)		1,109				56	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		09/01/2007	SCHEDULED REDEMPTION		1,742	1,742	1,760	1,758		(15)		(15)		1,742				82	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		09/01/2007	SCHEDULED REDEMPTION		814	814	847	842		(28)		(28)		814				35	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		09/01/2007	SCHEDULED REDEMPTION		8,906	8,906	8,998	8,984		(78)		(78)		8,906				430	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		09/01/2007	SCHEDULED REDEMPTION		2,092	2,092	2,135	2,123		(32)		(32)		2,092				98	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		09/01/2007	SCHEDULED REDEMPTION		2,637	2,637	2,712	2,711		(74)		(74)		2,637				125	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		09/01/2007	SCHEDULED REDEMPTION		5,920	5,920	6,193	6,145		(225)		(225)		5,920				277	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		09/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10				1	02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		09/01/2007	SCHEDULED REDEMPTION		537	537	543	542		(5)		(5)		537				25	12/01/2031	1
31389A-V9-1	FED NATL MTG ASSOC #619940		09/01/2007	SCHEDULED REDEMPTION		121	121	123	123		(3)		(3)		121				5	12/01/2021	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		09/01/2007	SCHEDULED REDEMPTION		158	158	166	165		(8)		(8)		158				8	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		09/01/2007	SCHEDULED REDEMPTION		349	349	353	353		(3)		(3)		349				16	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		09/01/2007	SCHEDULED REDEMPTION		1,429	1,429	1,432	1,432		(3)		(3)		1,429				67	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2007	SCHEDULED REDEMPTION		2,291	2,291	2,291	2,291						2,291				99	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		09/01/2007	SCHEDULED REDEMPTION		264	264	275	272		(8)		(8)		264				13	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		09/01/2007	SCHEDULED REDEMPTION		2,470	2,470	2,546	2,538		(68)		(68)		2,470				107	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		09/01/2007	SCHEDULED REDEMPTION		91	91	95	94		(3)		(3)		91				5	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		09/01/2007	SCHEDULED REDEMPTION		10,188	10,188	10,460	10,420		(232)		(232)		10,188				400	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2007	SCHEDULED REDEMPTION		6,708	6,708	6,966	6,946		(237)		(237)		6,708				377	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		09/01/2007	SCHEDULED REDEMPTION		1,334	1,334	1,339	1,338		(4)		(4)		1,334				63	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		09/01/2007	SCHEDULED REDEMPTION		428	428	441	441		(12)		(12)		428				19	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		09/01/2007	SCHEDULED REDEMPTION		666	666	682	677		(11)		(11)		666				31	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		09/01/2007	SCHEDULED REDEMPTION		21,149	21,149	21,715	21,631		(482)		(482)		21,149				845	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		09/01/2007	SCHEDULED REDEMPTION		487	487	493	492		(5)		(5)		487				23	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		09/01/2007	SCHEDULED REDEMPTION		495	495	519	519		(23)		(23)		495				23	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		09/01/2007	SCHEDULED REDEMPTION		6,142	6,142	6,444	6,430		(288)		(288)		6,142				298	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		09/01/2007	SCHEDULED REDEMPTION		116	116	121	120		(4)		(4)		116				6	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		09/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		09/01/2007	SCHEDULED REDEMPTION		1,474	1,474	1,533	1,524		(50)		(50)		1,474				64	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		09/01/2007	SCHEDULED REDEMPTION		6,167	6,167	6,471	6,458		(291)		(291)		6,167				292	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		09/01/2007	SCHEDULED REDEMPTION		306	306	322	320		(13)		(13)		306				14	09/01/2032	1
31389M-Y3-5	FED NATL MTG ASSOC #629930		09/01/2007	SCHEDULED REDEMPTION		1,820	1,820	1,776	1,778		42		42		1,820				59	08/01/2033	1
31389N-AH-8	FED NATL MTG ASSOC #630108		09/01/2007	SCHEDULED REDEMPTION		64	64	66	69		(5)		(5)		64				3	02/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		09/01/2007	SCHEDULED REDEMPTION		282	282	295	291		(9)		(9)		282				14	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		09/01/2007	SCHEDULED REDEMPTION		1,523	1,523	1,558	1,550		(27)		(27)		1,523				77	05/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		09/01/2007	SCHEDULED REDEMPTION		28,962	28,962	30,270	29,798		(836)		(836)		28,962				1,520	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2007	SCHEDULED REDEMPTION		9	9	10	9						9				1	03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		09/01/2007	SCHEDULED REDEMPTION		3,140	3,140	3,177	3,173		(33)		(33)		3,140				144	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		09/01/2007	SCHEDULED REDEMPTION		857	857	892	887		(29)		(29)		857				37	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		09/01/2007	SCHEDULED REDEMPTION		2,814	2,814	2,955	2,946		(132)		(132)		2,814				137	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		09/01/2007	SCHEDULED REDEMPTION		11,096	11,096	11,270	11,254		(158)		(158)		11,096				442	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2007	SCHEDULED REDEMPTION		6,498	6,498	6,498	6,498						6,498				282	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		09/01/2007	SCHEDULED REDEMPTION		537	537	564	563		(26)		(26)		537				26	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		09/01/2007	SCHEDULED REDEMPTION		5,413	5,413	5,554	5,540		(126)		(126)		5,413				213	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		09/01/2007	SCHEDULED REDEMPTION		10,713	10,713	10,879	10,855		(143)		(143)		10,713				431	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		09/01/2007	SCHEDULED REDEMPTION		278	278	291	287		(9)		(9)		278				14	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		09/01/2007	SCHEDULED REDEMPTION		4,605	4,605	4,836	4,819		(214)		(214)		4,605				201	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		09/01/2007	SCHEDULED REDEMPTION		8,913	8,913	9,360	9,327		(415)		(415)		8,913				434	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		09/01/2007	SCHEDULED REDEMPTION		8,394	8,394	8,583	8,546		(152)		(152)		8,394				395	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		09/01/2007	SCHEDULED REDEMPTION		428	428	444	438		(10)		(10)		428				23	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		09/01/2007	SCHEDULED REDEMPTION		172	172	179	177		(4)		(4)		172				8	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		09/01/2007	SCHEDULED REDEMPTION		5,064	5,064	5,075	5,074		(9)		(9)		5,064				246	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		09/01/2007	SCHEDULED REDEMPTION		164	164	171	168		(4)		(4)		164				9	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		09/01/2007	SCHEDULED REDEMPTION		243	243	252	249		(6)		(6)		243				13	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		09/01/2007	SCHEDULED REDEMPTION		12,157	12,157	12,767	12,702		(545)		(545)		12,157				528	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)
31389W-EA-9	FED NATL MTG ASSOC #637429		09/01/2007	SCHEDULED REDEMPTION		27,880	27,880	28,631	28,567		(686)		(686)		27,880				1,246	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		09/01/2007	SCHEDULED REDEMPTION		665	665	680	677		(12)		(12)		665				34	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2007	SCHEDULED REDEMPTION		352	352	365	360		(9)		(9)		352				19	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		09/01/2007	SCHEDULED REDEMPTION		67	67	68	68						67				3	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		09/01/2007	SCHEDULED REDEMPTION		10,035	10,035	10,091	10,080		(45)		(45)		10,035				436	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		09/01/2007	SCHEDULED REDEMPTION		573	573	589	589		(16)		(16)		573				27	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		09/01/2007	SCHEDULED REDEMPTION		858	858	897	884		(26)		(26)		858				43	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		09/01/2007	SCHEDULED REDEMPTION		3,155	3,155	3,164	3,162		(8)		(8)		3,155				149	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		09/01/2007	SCHEDULED REDEMPTION		68	68	68	68						68				3	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		09/01/2007	SCHEDULED REDEMPTION		392	392	412	411		(18)		(18)		392				19	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		09/01/2007	SCHEDULED REDEMPTION		81	81	81	81						81				4	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		09/01/2007	SCHEDULED REDEMPTION		640	640	665	660		(20)		(20)		640				28	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		09/01/2007	SCHEDULED REDEMPTION		791	791	793	793		(1)		(1)		791				37	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		09/01/2007	SCHEDULED REDEMPTION		11,619	11,619	12,143	11,954		(335)		(335)		11,619				609	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		09/01/2007	SCHEDULED REDEMPTION		494	494	519	517		(23)		(23)		494				23	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		09/01/2007	SCHEDULED REDEMPTION		113	113	118	116		(3)		(3)		113				6	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		09/01/2007	SCHEDULED REDEMPTION		1,658	1,658	1,707	1,703		(45)		(45)		1,658				74	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		09/01/2007	SCHEDULED REDEMPTION		82,520	82,520	86,053	85,005		(2,485)		(2,485)		82,520				4,133	04/01/2032	1
31390B-UV-8	FED NATL MTG ASSOC #641496		09/01/2007	SCHEDULED REDEMPTION		180	180	189	188		(8)		(8)		180				9	08/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2007	SCHEDULED REDEMPTION		7,262	7,262	7,541	7,460		(198)		(198)		7,262				364	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		09/01/2007	SCHEDULED REDEMPTION		80	80	82	82		(2)		(2)		80				3	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		09/01/2007	SCHEDULED REDEMPTION		19,721	19,721	19,777	19,768		(47)		(47)		19,721				960	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		09/01/2007	SCHEDULED REDEMPTION		4,607	4,607	4,835	4,828		(221)		(221)		4,607				216	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		09/01/2007	SCHEDULED REDEMPTION		176	176	183	183		(7)		(7)		176				8	06/01/2032	1
31390D-ZF-4	FED NATL MTG ASSOC #643442		09/01/2007	SCHEDULED REDEMPTION		5,327	5,327	5,549	5,514		(188)		(188)		5,327				231	06/01/2017	1
31390E-HN-5	FED NATL MTG ASSOC #643837		09/01/2007	SCHEDULED REDEMPTION		2,950	2,950	3,073	3,056		(106)		(106)		2,950				125	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		09/01/2007	SCHEDULED REDEMPTION		64	64	64	64						64				3	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		09/01/2007	SCHEDULED REDEMPTION		238	238	244	244		(7)		(7)		238				11	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		09/01/2007	SCHEDULED REDEMPTION		499	499	521	517		(18)		(18)		499				25	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		09/01/2007	SCHEDULED REDEMPTION		915	915	961	956		(42)		(42)		915				42	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		09/01/2007	SCHEDULED REDEMPTION		545	545	570	561		(16)		(16)		545				27	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		09/01/2007	SCHEDULED REDEMPTION		1,863	1,863	1,957	1,946		(82)		(82)		1,863				83	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		09/01/2007	SCHEDULED REDEMPTION		265	265	278	276		(11)		(11)		265				12	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		09/01/2007	SCHEDULED REDEMPTION		16	16	17	16		(1)		(1)		16				1	01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		09/01/2007	SCHEDULED REDEMPTION		2,122	2,122	2,226	2,219		(98)		(98)		2,122				99	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		09/01/2007	SCHEDULED REDEMPTION		88	88	90	89		(2)		(2)		88				4	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		09/01/2007	SCHEDULED REDEMPTION		620	620	623	622		(3)		(3)		620				29	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		09/01/2007	SCHEDULED REDEMPTION		2,703	2,703	2,718	2,715		(12)		(12)		2,703				131	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		09/01/2007	SCHEDULED REDEMPTION		300	300	314	310		(10)		(10)		300				15	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		09/01/2007	SCHEDULED REDEMPTION		3,953	3,953	3,975	3,971		(18)		(18)		3,953				192	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2007	SCHEDULED REDEMPTION		61,557	61,557	65,019	63,527		(1,971)		(1,971)		61,557				3,081	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		09/01/2007	SCHEDULED REDEMPTION		2,031	2,031	2,041	2,040		(9)		(9)		2,031				88	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		09/01/2007	SCHEDULED REDEMPTION		2,399	2,399	2,508	2,503		(105)		(105)		2,399				105	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		09/01/2007	SCHEDULED REDEMPTION		288	288	301	300		(12)		(12)		288				14	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		09/01/2007	SCHEDULED REDEMPTION		79	79	80	80						79				4	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		09/01/2007	SCHEDULED REDEMPTION		353	353	370	367		(15)		(15)		353				17	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		09/01/2007	SCHEDULED REDEMPTION		32	32	32	32						32				2	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		09/01/2007	SCHEDULED REDEMPTION		143	143	150	149		(6)		(6)		143				7	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		09/01/2007	SCHEDULED REDEMPTION		2,691	2,691	2,843	2,780		(89)		(89)		2,691				146	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		09/01/2007	SCHEDULED REDEMPTION		1,246	1,246	1,253	1,252		(6)		(6)		1,246				61	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		09/01/2007	SCHEDULED REDEMPTION		569	569	572	571		(3)		(3)		569				28	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		09/01/2007	SCHEDULED REDEMPTION		119,445	119,445	120,100	119,976		(530)		(530)		119,445				5,437	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		09/01/2007	SCHEDULED REDEMPTION		7,271	7,271	7,635	7,592		(321)		(321)		7,271				354	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		09/01/2007	SCHEDULED REDEMPTION		14,392	14,392	15,114	15,028		(636)		(636)		14,392				701	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		09/01/2007	SCHEDULED REDEMPTION		3,829	3,829	3,853	3,849		(19)		(19)		3,829				179	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		09/01/2007	SCHEDULED REDEMPTION		2,139	2,139	2,244	2,231		(93)		(93)		2,139				98	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		09/01/2007	SCHEDULED REDEMPTION		119	119	124	124		(5)		(5)		119				6	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		09/01/2007	SCHEDULED REDEMPTION		5,108	5,108	5,364	5,327		(219)		(219)		5,108				223	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		09/01/2007	SCHEDULED REDEMPTION		459	459	482	480		(20)		(20)		459				22	08/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2007	SCHEDULED REDEMPTION		1,701	1,701	1,740	1,739		(38)		(38)		1,701				79	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		09/01/2007	SCHEDULED REDEMPTION		55	55	57	56		(1)		(1)		55				3	08/01/2032	1
31390S-AR-2	FED NATL MTG ASSOC #654416		09/01/2007	SCHEDULED REDEMPTION		202	202	212	210		(9)		(9)		202				9	10/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2007	SCHEDULED REDEMPTION		511	511	516	515		(4)		(4)		511				24	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		09/01/2007	SCHEDULED REDEMPTION		40	40	42	41		(2)		(2)		40				2	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		09/01/2007	SCHEDULED REDEMPTION		7,792	7,792	8,183	8,131		(339)		(339)		7,792				359	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		09/01/2007	SCHEDULED REDEMPTION		13,764	13,764	14,454	14,363		(599)		(599)		13,764				647	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		09/01/2007	SCHEDULED REDEMPTION		861	861	866	865		(4)		(4)		861				40	08/01/2032	1
31390U-B9-6	FED NATL MTG ASSOC #656264		09/01/2007	SCHEDULED REDEMPTION		35,659	35,659	35,846	35,827		(167)		(167)		35,659				1,737	07/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		09/01/2007	SCHEDULED REDEMPTION		18,495	18,495	19,423	19,300		(805)		(805)		18,495				900	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		09/01/2007	SCHEDULED REDEMPTION		3,699	3,699	3,802	3,792		(93)		(93)		3,699				141	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2007	SCHEDULED REDEMPTION		1,460	1,460	1,467	1,466		(6)		(6)		1,460				68	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		09/01/2007	SCHEDULED REDEMPTION		632	632	664	659		(28)		(28)		632				30	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		09/01/2007	SCHEDULED REDEMPTION		119,706	119,706	123,640	123,101		(3,395)		(3,395)		119,706				4,644	11/01/2017	1
31390W-X7-2	FED NATL MTG ASSOC #658702		05/02/2007	WAMU CAPITAL CORP		4	4	4	4						4					03/01/2021	1
31390W-4M-1	FED NATL MTG ASSOC #658828		09/01/2007	SCHEDULED REDEMPTION		48	48	50	50		(2)		(2)		48				2	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		09/01/2007	SCHEDULED REDEMPTION		35,334	35,334	35,710	35,701		(367)		(367)		35,334				1,346	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		09/01/2007	SCHEDULED REDEMPTION		8,716	8,716	9,153	9,096		(380)		(380)		8,716				416	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		09/01/2007	SCHEDULED REDEMPTION		5,579	5,579	5,859	5,829		(250)		(250)		5,579				243	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		09/01/2007	SCHEDULED REDEMPTION		11,943	11,943	12,243	12,229		(286)		(286)		11,943				535	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		09/01/2007	SCHEDULED REDEMPTION		5,750	5,750	5,912	5,910		(160)		(160)		5,750				279	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		09/01/2007	SCHEDULED REDEMPTION		5,477	5,477	5,747	5,718		(241)		(241)		5,477				251	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		09/01/2007	SCHEDULED REDEMPTION		88,146	88,146	90,174	89,909		(1,763)		(1,763)		88,146				3,392	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		09/01/2007	SCHEDULED REDEMPTION		491	491	516	512		(21)		(21)		491				23	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		09/01/2007	SCHEDULED REDEMPTION		11,063	11,063	11,339	11,325		(262)		(262)		11,063				480	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		09/01/2007	SCHEDULED REDEMPTION		29,136	29,136	30,118	29,983		(847)		(847)		29,136				1,118	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		09/01/2007	SCHEDULED REDEMPTION		326	326	333	333		(7)		(7)		326				14	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		09/01/2007	SCHEDULED REDEMPTION		926	926	949	945		(19)		(19)		926				33	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		09/01/2007	SCHEDULED REDEMPTION		61,767	61,767	63,478	63,248		(1,481)		(1,481)		61,767				2,349	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		09/01/2007	SCHEDULED REDEMPTION		5,572	5,572	5,851	5,811		(239)		(239)		5,572				243	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		09/01/2007	SCHEDULED REDEMPTION		250	250	257	257		(7)		(7)		250				11	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2007	SCHEDULED REDEMPTION		2,710	2,710	2,846	2,824		(114)		(114)		2,710				132	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		09/01/2007	SCHEDULED REDEMPTION		5,676	5,676	5,828	5,813		(138)		(138)		5,676				226	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		09/01/2007	SCHEDULED REDEMPTION		123,661	123,661	126,429	126,108		(2,447)		(2,447)		123,661				4,963	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		09/01/2007	SCHEDULED REDEMPTION		3,779	3,779	3,965	3,942		(164)		(164)		3,779				166	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2007	SCHEDULED REDEMPTION		543,033	543,033	552,260	549,664		(6,632)		(6,632)		543,033				17,335	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		09/01/2007	SCHEDULED REDEMPTION		122	122	127	126		(4)		(4)		122				6	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		09/01/2007	SCHEDULED REDEMPTION		576	576	586	584		(8)		(8)		576				23	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		09/01/2007	SCHEDULED REDEMPTION		10,575	10,575	10,654	10,651		(77)		(77)		10,575				432	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		09/01/2007	SCHEDULED REDEMPTION		132,975	132,975	138,689	137,526		(4,551)		(4,551)		132,975				5,426	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		09/01/2007	SCHEDULED REDEMPTION		1,946	1,946	1,960	1,960		(14)		(14)		1,946				79	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		09/01/2007	SCHEDULED REDEMPTION		507	507	530	528		(21)		(21)		507				25	01/01/2032	1
31391S-U5-7	FED NATL MTG ASSOC #675704		09/01/2007	SCHEDULED REDEMPTION		1,119	1,119	1,060	1,060		59		59		1,119				36	02/01/2033	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		09/01/2007	SCHEDULED REDEMPTION		118	118	124	124		(5)		(5)		118				6	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		09/01/2007	SCHEDULED REDEMPTION		3,939	3,939	4,037	4,032		(94)		(94)		3,939				173	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		09/01/2007	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		09/01/2007	SCHEDULED REDEMPTION		35,364	35,364	35,805	35,771		(407)		(407)		35,364				1,452	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		09/01/2007	SCHEDULED REDEMPTION		322,168	322,168	330,323	328,656		(6,488)		(6,488)		322,168				9,683	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		09/01/2007	SCHEDULED REDEMPTION		1,501	1,501	1,561	1,552		(51)		(51)		1,501				66	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		09/01/2007	SCHEDULED REDEMPTION		284,899	284,899	287,436	287,389		(2,490)		(2,490)		284,899				11,505	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		09/01/2007	SCHEDULED REDEMPTION		1,285	1,285	1,295	1,295		(9)		(9)		1,285				49	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		09/01/2007	SCHEDULED REDEMPTION		36,683	36,683	37,590	37,571		(888)		(888)		36,683				1,649	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		09/01/2007	SCHEDULED REDEMPTION		412	412	433	428		(16)		(16)		412				19	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		09/01/2007	SCHEDULED REDEMPTION		3,428	3,428	3,453	3,452		(24)		(24)		3,428				138	02/01/2018	1
31400B-ZG-4	FED NATL MTG ASSOC #683043		09/01/2007	SCHEDULED REDEMPTION		808	808	848	841		(33)		(33)		808				38	02/01/2033	1
31400B-5Z-5	FED NATL MTG ASSOC #683164		09/01/2007	SCHEDULED REDEMPTION		13,400	13,400	14,073	13,936		(536)		(536)		13,400				653	02/01/2033	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		09/01/2007	SCHEDULED REDEMPTION		2,384	2,384	2,501	2,480		(97)		(97)		2,384				103	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		09/01/2007	SCHEDULED REDEMPTION		812	812	830	827		(14)		(14)		812				30	02/01/2018	1
31400E-BY-5	FED NATL MTG ASSOC #685055		09/01/2007	SCHEDULED REDEMPTION		706	706	686	687		20		20		706				26	05/01/2034	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31400E-V9-8	FED NATL MTG ASSOC #685640		09/01/2007	SCHEDULED REDEMPTION		79,812	79,812	82,256	81,759		(1,947)		(1,947)		79,812				2,513	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		09/01/2007	SCHEDULED REDEMPTION		815	815	833	833		(18)		(18)		815				37	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		09/01/2007	SCHEDULED REDEMPTION		822	822	840	836		(14)		(14)		822				30	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		09/01/2007	SCHEDULED REDEMPTION		79,341	79,341	80,184	80,165		(824)		(824)		79,341				3,224	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		09/01/2007	SCHEDULED REDEMPTION		475	475	499	493		(19)		(19)		475				21	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		09/01/2007	SCHEDULED REDEMPTION		3,285	3,285	3,450	3,414		(129)		(129)		3,285				142	03/01/2033	1
31400L-4L-5	FED NATL MTG ASSOC #691227		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					03/01/2037	1
31400P-KV-6	FED NATL MTG ASSOC #693408		09/01/2007	SCHEDULED REDEMPTION		179	179	177	177		2		2		179					04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		09/01/2007	SCHEDULED REDEMPTION		1,487	1,487	1,503	1,502		(15)		(15)		1,487				59	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		09/01/2007	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		09/01/2007	SCHEDULED REDEMPTION		43,092	43,092	44,104	44,083		(990)		(990)		43,092				1,732	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		09/01/2007	SCHEDULED REDEMPTION		4,988	4,988	5,144	5,140		(152)		(152)		4,988				217	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		09/01/2007	SCHEDULED REDEMPTION		14,886	14,886	15,045	15,041		(154)		(154)		14,886				577	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		09/01/2007	SCHEDULED REDEMPTION		256,492	256,492	259,578	259,505		(3,013)		(3,013)		256,492				10,413	04/01/2033	1
31400W-L7-3	FED NATL MTG ASSOC #699750		09/01/2007	SCHEDULED REDEMPTION		505,040	505,040	498,191	498,665		6,375		6,375		505,040				20,179	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		09/01/2007	SCHEDULED REDEMPTION		108	108	113	113		(5)		(5)		108				5	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		09/01/2007	SCHEDULED REDEMPTION		47,122	47,122	47,709	47,665		(543)		(543)		47,122				1,754	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		09/01/2007	SCHEDULED REDEMPTION		3,925	3,925	3,954	3,953		(29)		(29)		3,925				156	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		09/01/2007	SCHEDULED REDEMPTION		425	425	421	420		5		5		425				1	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		09/01/2007	SCHEDULED REDEMPTION		2,111	2,111	2,156	2,148		(37)		(37)		2,111				76	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		09/01/2007	SCHEDULED REDEMPTION		11,110	11,110	11,228	11,224		(114)		(114)		11,110				447	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		09/01/2007	SCHEDULED REDEMPTION		1,000	1,000	1,032	1,030		(30)		(30)		1,000				45	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		09/01/2007	SCHEDULED REDEMPTION		857	857	878	878		(21)		(21)		857				39	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		09/01/2007	SCHEDULED REDEMPTION		2,027	2,027	2,071	2,063		(36)		(36)		2,027				74	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		09/01/2007	SCHEDULED REDEMPTION		413	413	423	421		(8)		(8)		413				15	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		09/01/2007	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		09/01/2007	SCHEDULED REDEMPTION		857	857	880	877		(20)		(20)		857				35	03/01/2018	1
31401P-GD-0	FED NATL MTG ASSOC #713996		09/01/2007	SCHEDULED REDEMPTION		15,262	15,262	15,271	15,271		(9)		(9)		15,262				547	07/01/2033	1
31401V-3P-4	FED NATL MTG ASSOC #720006		09/01/2007	SCHEDULED REDEMPTION		113,971	113,971	115,182	115,144		(1,173)		(1,173)		113,971				4,436	07/01/2033	1
31401X-CV-7	FED NATL MTG ASSOC #721084		09/01/2007	SCHEDULED REDEMPTION		4,809	4,809	4,685	4,690		119		119		4,809				179	10/01/2033	1
31401X-H8-3	FED NATL MTG ASSOC #721255		09/01/2007	SCHEDULED REDEMPTION		171,537	171,537	173,360	173,302		(1,765)		(1,765)		171,537				6,781	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		09/01/2007	SCHEDULED REDEMPTION		44,005	44,005	44,473	44,461		(456)		(456)		44,005				1,741	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		09/01/2007	SCHEDULED REDEMPTION		39,787	39,787	40,773	40,746		(959)		(959)		39,787				1,722	06/01/2033	1
31401Y-DT-9	FED NATL MTG ASSOC #722014		09/01/2007	SCHEDULED REDEMPTION		348	348	365	361		(13)		(13)		348				16	06/01/2033	1
31401Y-JP-1	FED NATL MTG ASSOC #722170		09/01/2007	SCHEDULED REDEMPTION		9,671	9,671	9,677	9,677		(5)		(5)		9,671				357	07/01/2033	1
31402A-JW-7	FED NATL MTG ASSOC #723077		09/01/2007	SCHEDULED REDEMPTION		57,876	57,876	55,425	55,543		2,333		2,333		57,876				1,741	04/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		09/01/2007	SCHEDULED REDEMPTION		6,018	6,018	6,179	6,164		(145)		(145)		6,018				241	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		09/01/2007	SCHEDULED REDEMPTION		39,392	39,392	39,810	39,787		(395)		(395)		39,392				1,553	06/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		09/01/2007	SCHEDULED REDEMPTION		96,362	96,362	96,015	96,032		329		329		96,362				3,503	07/01/2033	1
31402C-PL-0	FED NATL MTG ASSOC #725027		09/01/2007	SCHEDULED REDEMPTION		10,749	10,749	10,755	10,755		(6)		(6)		10,749				387	11/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		09/01/2007	SCHEDULED REDEMPTION		60,395	60,395	61,609	61,495		(1,099)		(1,099)		60,395				2,394	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		09/01/2007	SCHEDULED REDEMPTION		52,919	52,919	54,031	53,929		(1,010)		(1,010)		52,919				2,099	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2007	SCHEDULED REDEMPTION		1,242	1,242	1,269	1,267		(25)		(25)		1,242				54	02/01/2034	1
31402C-VZ-2	FED NATL MTG ASSOC #725232		09/01/2007	SCHEDULED REDEMPTION		526,115	526,115	516,991	517,123		8,992		8,992		526,115				18,952	03/01/2034	1
31402C-YK-2	FED NATL MTG ASSOC #725314		09/01/2007	SCHEDULED REDEMPTION		10,609	10,609	10,579	10,582		28		28		10,609				381	04/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		09/01/2007	SCHEDULED REDEMPTION		9,218	9,218	9,166	9,174		44		44		9,218				300	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		09/01/2007	SCHEDULED REDEMPTION		16,772	16,772	17,197	17,179		(406)		(406)		16,772				723	08/01/2034	1
31402E-J4-1	FED NATL MTG ASSOC #726683		09/01/2007	SCHEDULED REDEMPTION		103,245	103,245	103,309	103,306		(61)		(61)		103,245				3,561	10/01/2033	1
31402E-KE-7	FED NATL MTG ASSOC #726693		09/01/2007	SCHEDULED REDEMPTION		69,278	69,278	70,141	70,078		(800)		(800)		69,278				2,846	10/01/2033	1
31402E-KJ-6	FED NATL MTG ASSOC #726697		09/01/2007	SCHEDULED REDEMPTION		299	299	299	299						299				11	11/01/2033	1
31402E-WA-2	FED NATL MTG ASSOC #727041		09/01/2007	SCHEDULED REDEMPTION		2,755	2,755	2,681	2,682		73		73		2,755				100	08/01/2033	1
31402E-WR-5	FED NATL MTG ASSOC #727056		09/01/2007	SCHEDULED REDEMPTION		33,819	33,819	33,460	33,486		333		333		33,819				1,252	09/01/2033	1
31402E-XX-1	FED NATL MTG ASSOC #727094		09/01/2007	SCHEDULED REDEMPTION		4,683	4,683	4,433	4,436		247		247		4,683				152	08/01/2033	1
31402E-2V-9	FED NATL MTG ASSOC #727188		09/01/2007	SCHEDULED REDEMPTION		6,018	6,018	5,862	5,868		149		149		6,018				216	08/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		09/01/2007	SCHEDULED REDEMPTION		1,218	1,218	1,205	1,204		15		15		1,218				2	07/01/2018	1
31402H-J6-9	FED NATL MTG ASSOC #729385		09/01/2007	SCHEDULED REDEMPTION		190,573	190,573	182,206	182,420		8,154		8,154		190,573				6,233	08/01/2033	1
31402H-PE-5	FED NATL MTG ASSOC #729521		09/01/2007	SCHEDULED REDEMPTION		3,053	3,053	3,055	3,055		(2)		(2)		3,053				110	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		09/01/2007	SCHEDULED REDEMPTION		162,294	162,294	157,934	157,985		4,309		4,309		162,294				6,050	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31402H-YP-0	FED NATL MTG ASSOC #729818		09/01/2007	SCHEDULED REDEMPTION		299	299	306	304		(5)		(5)		299				11	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		09/01/2007	SCHEDULED REDEMPTION		1,593	1,593	1,611	1,611		(18)		(18)		1,593				69	08/01/2034	1
31402J-2E-6	FED NATL MTG ASSOC #730773		09/01/2007	SCHEDULED REDEMPTION		659	659	623	624		35		35		659				22	08/01/2033	1
31402J-2F-3	FED NATL MTG ASSOC #730774		09/01/2007	SCHEDULED REDEMPTION		214,623	214,623	212,343	212,499		2,125		2,125		214,623				8,007	08/01/2033	1
31402K-GP-3	FED NATL MTG ASSOC #731106		09/01/2007	SCHEDULED REDEMPTION		6,969	6,969	6,597	6,602		367		367		6,969				226	07/01/2033	1
31402K-QL-1	FED NATL MTG ASSOC #731359		09/01/2007	SCHEDULED REDEMPTION		112,131	112,131	111,308	111,366		765		765		112,131				4,073	08/01/2033	1
31402K-2L-7	FED NATL MTG ASSOC #731679		09/01/2007	SCHEDULED REDEMPTION		377	377	386	384		(7)		(7)		377				14	02/01/2019	1
31402N-GL-6	FED NATL MTG ASSOC #733803		09/01/2007	SCHEDULED REDEMPTION		18,056	18,056	18,781	18,333		(277)		(277)		18,056				783	09/01/2008	1
31402N-J7-4	FED NATL MTG ASSOC #733886		09/01/2007	SCHEDULED REDEMPTION		10,484	10,484	10,648	10,633		(149)		(149)		10,484				419	12/01/2017	1
31402N-4B-1	FED NATL MTG ASSOC #734418		09/01/2007	SCHEDULED REDEMPTION		487,924	487,924	467,645	468,920		19,004		19,004		487,924				15,901	08/01/2033	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		09/01/2007	SCHEDULED REDEMPTION		278	278	292	290		(12)		(12)		278				13	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		09/01/2007	SCHEDULED REDEMPTION		1,515	1,515	1,544	1,539		(24)		(24)		1,515				55	09/01/2018	1
31402Q-N9-8	FED NATL MTG ASSOC #734916		09/01/2007	SCHEDULED REDEMPTION		1,753	1,753	1,706	1,707		47		47		1,753				64	08/01/2033	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		09/01/2007	SCHEDULED REDEMPTION		22,047	22,047	22,025	22,027		20		20		22,047				716	11/01/2019	1
31402Q-7H-8	FED NATL MTG ASSOC #735396		09/01/2007	SCHEDULED REDEMPTION		1,020	1,020	993	995		25		25		1,020				32	04/01/2035	1
31402R-DA-4	FED NATL MTG ASSOC #735497		09/01/2007	SCHEDULED REDEMPTION		3,356	3,356	3,264	3,272		83		83		3,356				108	05/01/2035	1
31402S-QG-5	FED NATL MTG ASSOC #736755		09/01/2007	SCHEDULED REDEMPTION		2,177	2,177	2,285	2,259		(82)		(82)		2,177				102	08/01/2034	1
31402S-RW-9	FED NATL MTG ASSOC #736801		09/01/2007	SCHEDULED REDEMPTION		38,369	38,369	37,380	37,418		950		950		38,369				1,393	09/01/2033	1
31402T-M7-7	FED NATL MTG ASSOC #737582		09/01/2007	SCHEDULED REDEMPTION		24,543	24,543	25,194	25,187		(644)		(644)		24,543				1,106	09/01/2033	1
31402T-V4-4	FED NATL MTG ASSOC #737835		09/01/2007	SCHEDULED REDEMPTION		30,160	30,160	28,926	28,997		1,163		1,163		30,160				921	09/01/2033	1
31402U-MC-3	FED NATL MTG ASSOC #738455		09/01/2007	SCHEDULED REDEMPTION		55,220	55,220	53,796	53,852		1,368		1,368		55,220				2,061	09/01/2033	1
31402U-ME-9	FED NATL MTG ASSOC #738457		09/01/2007	SCHEDULED REDEMPTION		6,087	6,087	5,762	5,766		321		321		6,087				203	09/01/2033	1
31402U-X9-8	FED NATL MTG ASSOC #738804		09/01/2007	SCHEDULED REDEMPTION		37,040	37,040	38,395	38,020		(979)		(979)		37,040				1,473	10/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		09/01/2007	SCHEDULED REDEMPTION		116	116	122	120		(4)		(4)		116				6	09/01/2033	1
31402V-QX-1	FED NATL MTG ASSOC #739470		09/01/2007	SCHEDULED REDEMPTION		100,894	100,894	104,079	103,247		(2,353)		(2,353)		100,894				4,093	10/01/2018	1
31402W-F4-5	FED NATL MTG ASSOC #740087		09/01/2007	SCHEDULED REDEMPTION		334	334	342	340		(6)		(6)		334				12	09/01/2018	1
31402W-LA-4	FED NATL MTG ASSOC #740221		09/01/2007	SCHEDULED REDEMPTION		11,821	11,821	11,190	11,199		623		623		11,821				377	09/01/2033	1
31402W-LE-6	FED NATL MTG ASSOC #740225		09/01/2007	SCHEDULED REDEMPTION		9,079	9,079	8,625	8,665		414		414		9,079				288	09/01/2033	1
31402W-NL-8	FED NATL MTG ASSOC #740295		09/01/2007	SCHEDULED REDEMPTION		1,157	1,157	1,095	1,096		61		61		1,157				37	10/01/2033	1
31402W-QE-1	FED NATL MTG ASSOC #740353		09/01/2007	SCHEDULED REDEMPTION		89,492	89,492	90,608	90,526		(1,033)		(1,033)		89,492				3,389	10/01/2033	1
31402W-SP-4	FED NATL MTG ASSOC #740426		09/01/2007	SCHEDULED REDEMPTION		3,057	3,057	3,154	3,127		(70)		(70)		3,057				133	09/01/2033	1
31402X-PP-5	FED NATL MTG ASSOC #741230		09/01/2007	SCHEDULED REDEMPTION		521	521	515	515		6		6		521				1	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		09/01/2007	SCHEDULED REDEMPTION		177	177	181	181		(4)		(4)		177				8	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		09/01/2007	SCHEDULED REDEMPTION		128,094	128,094	130,701	130,507		(2,412)		(2,412)		128,094				5,032	09/01/2033	1
31402Y-GR-9	FED NATL MTG ASSOC #741908		09/01/2007	SCHEDULED REDEMPTION		54,526	54,526	53,062	53,079		1,448		1,448		54,526				1,959	11/01/2033	1
31402Y-GS-7	FED NATL MTG ASSOC #741909		09/01/2007	SCHEDULED REDEMPTION		385,743	385,743	378,028	378,355		7,388		7,388		385,743				13,910	10/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		09/01/2007	SCHEDULED REDEMPTION		15,585	15,585	15,682	15,666		(81)		(81)		15,585				619	09/01/2033	1
31402Y-QH-0	FED NATL MTG ASSOC #742156		09/01/2007	SCHEDULED REDEMPTION		3,183	3,183	3,276	3,252		(69)		(69)		3,183				138	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		09/01/2007	SCHEDULED REDEMPTION		73,875	73,875	76,183	76,048		(2,174)		(2,174)		73,875				3,284	10/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		09/01/2007	SCHEDULED REDEMPTION		134,237	134,237	137,795	137,753		(3,515)		(3,515)		134,237				6,355	11/01/2033	1
31403C-HP-9	FED NATL MTG ASSOC #744638		09/01/2007	SCHEDULED REDEMPTION		17,321	17,321	17,332	17,331		(10)		(10)		17,321				645	10/01/2033	1
31403C-RJ-2	FED NATL MTG ASSOC #744889		09/01/2007	SCHEDULED REDEMPTION		2,101	2,101	2,102	2,102		(1)		(1)		2,101				75	11/01/2033	1
31403C-VQ-1	FED NATL MTG ASSOC #745023		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		3	3	3							3					11/01/2035	1
31403D-RY-7	FED NATL MTG ASSOC #745803		05/18/2007	CHASE SECURITIES				(3)			(67)		(67)		(3)		3	3	(455)	08/01/2036	1
31403D-SB-6	FED NATL MTG ASSOC #745814		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		4	4	4							4					07/01/2036	1
31403D-SH-3	FED NATL MTG ASSOC #745820		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					08/01/2036	1
31403D-WF-2	FED NATL MTG ASSOC #745946		09/01/2007	SCHEDULED REDEMPTION		24,433	24,433	24,265	24,266		166		166		24,433				968	11/01/2036	1
31403E-M4-6	FED NATL MTG ASSOC #746579		09/01/2007	SCHEDULED REDEMPTION		3,962	3,962	3,964	3,964		(2)		(2)		3,962				144	10/01/2033	1
31403F-PV-0	FED NATL MTG ASSOC #747536		09/01/2007	SCHEDULED REDEMPTION		70,239	70,239	68,977	69,030		1,209		1,209		70,239				2,553	11/01/2033	1
31403G-JT-0	FED NATL MTG ASSOC #748274		09/01/2007	SCHEDULED REDEMPTION		97,333	97,333	97,394	97,391		(58)		(58)		97,333				3,573	10/01/2033	1
31403G-RW-4	FED NATL MTG ASSOC #748501		09/01/2007	SCHEDULED REDEMPTION		17,501	17,501	17,049	17,068		432		432		17,501				651	11/01/2033	1
31403G-XF-4	FED NATL MTG ASSOC #748678		09/01/2007	SCHEDULED REDEMPTION		11,658	11,658	11,357	11,369		289		289		11,658				402	10/01/2033	1
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2007	SCHEDULED REDEMPTION		4,699	4,699	4,892	4,829		(130)		(130)		4,699				221	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		09/01/2007	SCHEDULED REDEMPTION		10,598	10,598	10,956	10,911		(313)		(313)		10,598				421	11/01/2018	1
31403G-5A-6	FED NATL MTG ASSOC #748841		07/12/2007	DEUTSCHE BANK SECURITIES		7	7	7	7						7				(356)	06/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31403H-E5-5	FED NATL MTG ASSOC #749056		09/01/2007	SCHEDULED REDEMPTION		13,917	13,917	13,684	13,688		228		228		13,917				571	11/01/2033	1
31403H-JY-7	FED NATL MTG ASSOC #749179		09/01/2007	SCHEDULED REDEMPTION		4,558	4,558	4,435	4,437		121		121		4,558				164	10/01/2033	1
31403J-RX-6	FED NATL MTG ASSOC #750302		09/01/2007	SCHEDULED REDEMPTION		5,502	5,502	5,208	5,212		290		290		5,502				184	09/01/2033	1
31403J-SR-8	FED NATL MTG ASSOC #750328		09/01/2007	SCHEDULED REDEMPTION		7,380	7,380	7,181	7,184		196		196		7,380				275	11/01/2033	1
31403J-ZG-4	FED NATL MTG ASSOC #750543		09/01/2007	SCHEDULED REDEMPTION		7,949	7,949	8,007	8,005		(56)		(56)		7,949				316	01/01/2019	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		09/01/2007	SCHEDULED REDEMPTION		38,092	38,092	37,449	37,471		621		621		38,092				1,531	02/01/2034	1
31403K-JW-4	FED NATL MTG ASSOC #750977		09/01/2007	SCHEDULED REDEMPTION		42,860	42,860	40,918	41,118		1,743		1,743		42,860				1,377	11/01/2033	1
31403K-JX-2	FED NATL MTG ASSOC #750978		09/01/2007	SCHEDULED REDEMPTION		7,318	7,318	7,129	7,137		181		181		7,318				266	11/01/2033	1
31403K-R4-7	FED NATL MTG ASSOC #751207		09/01/2007	SCHEDULED REDEMPTION		35,909	35,909	36,795	36,739		(830)		(830)		35,909				1,613	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		09/01/2007	SCHEDULED REDEMPTION		476,350	476,350	485,241	483,327		(6,978)		(6,978)		476,350				18,973	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		09/01/2007	SCHEDULED REDEMPTION		170,761	170,761	174,283	173,432		(2,671)		(2,671)		170,761				6,982	12/01/2033	1
31403N-CF-2	FED NATL MTG ASSOC #753470		09/01/2007	SCHEDULED REDEMPTION		3,777	3,777	3,676	3,677		100		100		3,777				133	11/01/2033	1
31403N-KJ-5	FED NATL MTG ASSOC #753697		09/01/2007	SCHEDULED REDEMPTION		116	116	110	110		6		6		116				4	09/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		09/01/2007	SCHEDULED REDEMPTION		1,775	1,775	1,829	1,815		(40)		(40)		1,775				77	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		09/01/2007	SCHEDULED REDEMPTION		10,525	10,525	10,643	10,642		(117)		(117)		10,525				451	11/01/2033	1
31403R-DC-9	FED NATL MTG ASSOC #755299		09/01/2007	SCHEDULED REDEMPTION		16,249	16,249	15,382	15,393		857		857		16,249				543	12/01/2033	1
31403S-DL-7	FED NATL MTG ASSOC #756207		09/01/2007	SCHEDULED REDEMPTION		4,183	4,183	4,076	4,080		103		103		4,183				153	12/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		09/01/2007	SCHEDULED REDEMPTION		7,285	7,285	7,164	7,166		119		119		7,285				298	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		09/01/2007	SCHEDULED REDEMPTION		2,150	2,150	2,249	2,245		(96)		(96)		2,150				101	08/01/2034	1
31403T-QF-4	FED NATL MTG ASSOC #757454		09/01/2007	SCHEDULED REDEMPTION		42,157	42,157	42,464	42,455		(298)		(298)		42,157				1,568	11/01/2018	1
31403T-R9-7	FED NATL MTG ASSOC #757512		09/01/2007	SCHEDULED REDEMPTION		60,415	60,415	61,704	61,441		(1,026)		(1,026)		60,415				2,366	02/01/2034	1
31403U-GR-6	FED NATL MTG ASSOC #758108		09/01/2007	SCHEDULED REDEMPTION		1,158	1,158	1,170	1,167		(9)		(9)		1,158				42	12/01/2018	1
31403U-HE-4	FED NATL MTG ASSOC #758129		09/01/2007	SCHEDULED REDEMPTION		3,940	3,940	3,730	3,732		208		208		3,940				128	12/01/2033	1
31403V-YT-0	FED NATL MTG ASSOC #759522		09/01/2007	SCHEDULED REDEMPTION		5,691	5,691	5,595	5,597		94		94		5,691				219	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		09/01/2007	SCHEDULED REDEMPTION		15,315	15,315	15,057	15,062		253		253		15,315				565	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		09/01/2007	SCHEDULED REDEMPTION		200	200	202	201		(2)		(2)		200				7	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		09/01/2007	SCHEDULED REDEMPTION		1,209	1,209	1,223	1,223		(13)		(13)		1,209				53	12/01/2033	1
31403X-5P-6	FED NATL MTG ASSOC #761454		09/01/2007	SCHEDULED REDEMPTION		2,227	2,227	2,243	2,242		(15)		(15)		2,227				88	03/01/2019	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		09/01/2007	SCHEDULED REDEMPTION		9,560	9,560	9,400	9,403		157		157		9,560				392	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		09/01/2007	SCHEDULED REDEMPTION		1,116	1,116	1,141	1,136		(20)		(20)		1,116				39	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		09/01/2007	SCHEDULED REDEMPTION		15,341	15,341	15,456	15,452		(111)		(111)		15,341				608	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		09/01/2007	SCHEDULED REDEMPTION		7,341	7,341	7,500	7,482		(141)		(141)		7,341				271	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		09/01/2007	SCHEDULED REDEMPTION		27,534	27,534	28,627	28,268		(733)		(733)		27,534				1,193	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		09/01/2007	SCHEDULED REDEMPTION		8,067	8,067	7,931	7,934		133		133		8,067				325	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		09/01/2007	SCHEDULED REDEMPTION		44,268	44,268	43,521	43,537		731		731		44,268				1,775	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		09/01/2007	SCHEDULED REDEMPTION		45,144	45,144	44,382	44,401		742		742		45,144				1,739	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		09/01/2007	SCHEDULED REDEMPTION		1,030	1,030	1,055	1,054		(24)		(24)		1,030				45	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		09/01/2007	SCHEDULED REDEMPTION		2,266	2,266	2,227	2,228		37		37		2,266				90	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		09/01/2007	SCHEDULED REDEMPTION		8,970	8,970	9,165	9,126		(155)		(155)		8,970				355	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		09/01/2007	SCHEDULED REDEMPTION		14,148	14,148	13,909	13,917		231		231		14,148				565	03/01/2034	1
31404E-KZ-8	FED NATL MTG ASSOC #766312		09/01/2007	SCHEDULED REDEMPTION		20,728	20,728	20,878	20,873		(144)		(144)		20,728				789	03/01/2019	1
31404E-RD-0	FED NATL MTG ASSOC #766484		09/01/2007	SCHEDULED REDEMPTION		3,575	3,575	3,515	3,516		59		59		3,575				132	03/01/2034	1
31404F-CH-4	FED NATL MTG ASSOC #766972		09/01/2007	SCHEDULED REDEMPTION		670	670	653	654		17		17		670				24	01/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		09/01/2007	SCHEDULED REDEMPTION		1,278	1,278	1,324	1,311		(33)		(33)		1,278				55	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		09/01/2007	SCHEDULED REDEMPTION		8,206	8,206	8,388	8,346		(140)		(140)		8,206				326	02/01/2034	1
31404F-3M-3	FED NATL MTG ASSOC #767704		09/01/2007	SCHEDULED REDEMPTION		106,524	106,524	103,499	103,553		2,971		2,971		106,524				3,991	03/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		09/01/2007	SCHEDULED REDEMPTION		212	212	218	217		(5)		(5)		212				9	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		09/01/2007	SCHEDULED REDEMPTION		3,258	3,258	3,378	3,355		(97)		(97)		3,258				143	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		09/01/2007	SCHEDULED REDEMPTION		25,334	25,334	24,910	24,927		407		407		25,334				1,011	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		09/01/2007	SCHEDULED REDEMPTION		10,249	10,249	10,076	10,080		168		168		10,249				419	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		09/01/2007	SCHEDULED REDEMPTION		6,539	6,539	6,429	6,432		107		107		6,539				269	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		09/01/2007	SCHEDULED REDEMPTION		1,800	1,800	1,770	1,771		29		29		1,800				72	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		09/01/2007	SCHEDULED REDEMPTION		1,162	1,162	1,142	1,143		19		19		1,162				46	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		09/01/2007	SCHEDULED REDEMPTION		22,013	22,013	21,642	21,651		362		362		22,013				864	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		09/01/2007	SCHEDULED REDEMPTION		5,510	5,510	5,417	5,420		89		89		5,510				205	04/01/2034	1
31404P-QL-8	FED NATL MTG ASSOC #774559		09/01/2007	SCHEDULED REDEMPTION		611	611	580	584		27		27		611				20	04/01/2034	1
31404Q-EC-9	FED NATL MTG ASSOC #775131		09/01/2007	SCHEDULED REDEMPTION		4,298	4,298	4,176	4,178		120		120		4,298				154	05/01/2034	1
31404R-X2-8	FED NATL MTG ASSOC #776597		09/01/2007	SCHEDULED REDEMPTION		3,787	3,787	3,598	3,621		166		166		3,787				123	04/01/2029	1
31404S-J7-1	FED NATL MTG ASSOC #777086		09/01/2007	SCHEDULED REDEMPTION		1,777	1,777	1,726	1,727		50		50		1,777				62	05/01/2034	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)
31404S-5F-8	FED NATL MTG ASSOC #777646		09/01/2007	SCHEDULED REDEMPTION		24,792	24,792	24,126	24,133		659		659		24,792				920	04/01/2034	1
31404T-GF-4	FED NATL MTG ASSOC #777898		09/01/2007	SCHEDULED REDEMPTION		2,484	2,484	2,413	2,415		69		69		2,484				90	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		09/01/2007	SCHEDULED REDEMPTION		10,745	10,745	10,778	10,778		(33)		(33)		10,745				424	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		09/01/2007	SCHEDULED REDEMPTION		6,014	6,014	5,932	5,943		71		71		6,014				232	06/01/2034	1
31405A-T5-2	FED NATL MTG ASSOC #783672		09/01/2007	SCHEDULED REDEMPTION		198,625	198,625	191,021	191,577		7,047		7,047		198,625				6,334	06/01/2034	1
31405D-FF-9	FED NATL MTG ASSOC #785966		09/01/2007	SCHEDULED REDEMPTION		104,989	104,989	105,750	105,709		(720)		(720)		104,989				4,228	07/01/2019	1
31405D-SM-0	FED NATL MTG ASSOC #786324		09/01/2007	SCHEDULED REDEMPTION		96,589	96,589	99,133	98,976		(2,387)		(2,387)		96,589				4,205	07/01/2034	1
31405H-E3-8	FED NATL MTG ASSOC #789554		09/01/2007	SCHEDULED REDEMPTION		30,570	30,570	30,791	30,783		(214)		(214)		30,570				1,132	04/01/2019	1
31405H-H7-6	FED NATL MTG ASSOC #789654		09/01/2007	SCHEDULED REDEMPTION		52,912	52,912	53,295	53,268		(356)		(356)		52,912				2,152	11/01/2019	1
31405J-J9-6	FED NATL MTG ASSOC #790588		09/01/2007	SCHEDULED REDEMPTION		11,950	11,950	12,154	12,146		(196)		(196)		11,950				523	09/01/2034	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		09/01/2007	SCHEDULED REDEMPTION		2,328	2,328	2,390	2,385		(57)		(57)		2,328				109	09/01/2034	1
31405R-DZ-6	FED NATL MTG ASSOC #796720		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1	1						1					08/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		09/01/2007	SCHEDULED REDEMPTION		7,084	7,084	7,435	7,339		(255)		(255)		7,084				332	10/01/2034	1
31405R-MC-7	FED NATL MTG ASSOC #796955		09/01/2007	SCHEDULED REDEMPTION		125,464	125,464	127,601	127,236		(1,773)		(1,773)		125,464				4,654	10/01/2034	1
31405R-5W-2	FED NATL MTG ASSOC #797461		09/01/2007	SCHEDULED REDEMPTION		786	786	720	722		64		64		786				26	01/01/2035	1
31405R-6Q-4	FED NATL MTG ASSOC #797479		09/01/2007	SCHEDULED REDEMPTION		101,228	101,228	104,391	103,749		(2,521)		(2,521)		101,228				4,288	03/01/2035	1
31405S-ED-2	FED NATL MTG ASSOC #797632		09/01/2007	SCHEDULED REDEMPTION		17,510	17,510	16,074	16,133		1,377		1,377		17,510				539	08/01/2035	1
31405S-FS-8	FED NATL MTG ASSOC #797677		09/01/2007	SCHEDULED REDEMPTION		3,354	3,354	3,079	3,091		263		263		3,354				112	10/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		09/01/2007	SCHEDULED REDEMPTION		6,124	6,124	6,219	6,214		(89)		(89)		6,124				221	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		09/01/2007	SCHEDULED REDEMPTION		416,781	416,781	437,424	431,780		(14,999)		(14,999)		416,781				20,303	11/01/2034	1
31405W-XF-7	FED NATL MTG ASSOC #801778		05/18/2007	CHASE SECURITIES				6			(13)		(13)		6		(6)	(6)	(118)	01/01/2037	1
31405X-NJ-8	FED NATL MTG ASSOC #802393		09/01/2007	SCHEDULED REDEMPTION		130,851	130,851	133,846	133,421		(2,570)		(2,570)		130,851				5,252	01/01/2035	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		09/01/2007	SCHEDULED REDEMPTION		4,330	4,330	4,465	4,444		(114)		(114)		4,330				188	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		09/01/2007	SCHEDULED REDEMPTION		158,798	158,798	157,452	157,522		1,276		1,276		158,798				6,544	03/01/2035	1
31406C-F4-5	FED NATL MTG ASSOC #805787		09/01/2007	SCHEDULED REDEMPTION		5,767	5,767	5,865	5,848		(81)		(81)		5,767				229	11/01/2034	1
31406D-BP-0	FED NATL MTG ASSOC #806546		09/01/2007	SCHEDULED REDEMPTION		6,378	6,378	6,478	6,460		(82)		(82)		6,378				243	12/01/2019	1
31406D-XX-9	FED NATL MTG ASSOC #807194		09/01/2007	SCHEDULED REDEMPTION		4,910	4,910	4,965	4,957		(47)		(47)		4,910				195	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		09/01/2007	SCHEDULED REDEMPTION		21,586	21,586	21,903	21,883		(296)		(296)		21,586				797	01/01/2020	1
31406E-DC-5	FED NATL MTG ASSOC #807499		09/01/2007	SCHEDULED REDEMPTION		236,847	236,847	242,269	241,499		(4,652)		(4,652)		236,847				9,522	01/01/2035	1
31406E-TQ-7	FED NATL MTG ASSOC #807959		09/01/2007	SCHEDULED REDEMPTION		223,604	223,604	228,146	227,340		(3,736)		(3,736)		223,604				8,770	01/01/2035	1
31406E-ZB-3	FED NATL MTG ASSOC #808138		09/01/2007	SCHEDULED REDEMPTION		344	344	334	335		9		9		344				11	03/01/2035	1
31406F-A9-2	FED NATL MTG ASSOC #808332		09/01/2007	SCHEDULED REDEMPTION		1,579	1,579	1,651	1,648		(68)		(68)		1,579				74	02/01/2035	1
31406F-TY-7	FED NATL MTG ASSOC #808867		09/01/2007	SCHEDULED REDEMPTION		13,887	13,887	14,205	14,158		(271)		(271)		13,887				609	01/01/2035	1
31406F-UT-6	FED NATL MTG ASSOC #808894		09/01/2007	SCHEDULED REDEMPTION		1,877	1,877	1,920	1,913		(37)		(37)		1,877				81	01/01/2035	1
31406G-SX-8	FED NATL MTG ASSOC #809734		09/01/2007	SCHEDULED REDEMPTION		134,241	134,241	137,314	136,837		(2,595)		(2,595)		134,241				5,385	02/01/2035	1
31406G-VA-4	FED NATL MTG ASSOC #809809		09/01/2007	SCHEDULED REDEMPTION		219,732	219,732	224,762	223,981		(4,249)		(4,249)		219,732				9,875	02/01/2035	1
31406H-5W-3	FED NATL MTG ASSOC #810961		09/01/2007	SCHEDULED REDEMPTION		21,973	21,973	21,915	21,909		64		64		21,973				784	04/01/2020	1
31406J-L9-2	FED NATL MTG ASSOC #811352		09/01/2007	SCHEDULED REDEMPTION		3,209	3,209	3,246	3,244		(35)		(35)		3,209				118	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		09/01/2007	SCHEDULED REDEMPTION		2,646	2,646	2,682	2,680		(34)		(34)		2,646				98	07/01/2020	1
31406J-W7-4	FED NATL MTG ASSOC #811670		09/01/2007	SCHEDULED REDEMPTION		612	612	623	622		(11)		(11)		612				24	03/01/2020	1
31406J-W8-2	FED NATL MTG ASSOC #811671		09/01/2007	SCHEDULED REDEMPTION		104	104	101	101		3		3		104				3	03/01/2035	1
31406J-4T-7	FED NATL MTG ASSOC #811834		09/01/2007	SCHEDULED REDEMPTION		2,722	2,722	2,807	2,789		(67)		(67)		2,722				118	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		09/01/2007	SCHEDULED REDEMPTION		127,374	127,374	131,354	130,517		(3,143)		(3,143)		127,374				5,389	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		09/01/2007	SCHEDULED REDEMPTION		241,903	241,903	239,852	239,959		1,944		1,944		241,903				9,961	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		09/01/2007	SCHEDULED REDEMPTION		3,539	3,539	3,509	3,510		28		28		3,539				141	03/01/2035	1
31406K-ZC-7	FED NATL MTG ASSOC #812639		09/01/2007	SCHEDULED REDEMPTION		83,568	83,568	84,626	84,466		(898)		(898)		83,568				3,441	04/01/2035	1
31406K-5D-8	FED NATL MTG ASSOC #812744		09/01/2007	SCHEDULED REDEMPTION		6,687	6,687	6,840	6,818		(131)		(131)		6,687				290	02/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		09/01/2007	SCHEDULED REDEMPTION		36,833	36,833	37,419	37,355		(522)		(522)		36,833				1,377	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		09/01/2007	SCHEDULED REDEMPTION		71,432	71,432	70,827	70,858		574		574		71,432				2,629	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		09/01/2007	SCHEDULED REDEMPTION		57,760	57,760	57,271	57,298		463		463		57,760				2,372	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		09/01/2007	SCHEDULED REDEMPTION		56,167	56,167	57,922	57,553		(1,386)		(1,386)		56,167				2,522	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		09/01/2007	SCHEDULED REDEMPTION		146,621	146,621	151,203	150,273		(3,652)		(3,652)		146,621				6,588	02/01/2035	1
31406M-GV-2	FED NATL MTG ASSOC #813912		09/01/2007	SCHEDULED REDEMPTION		4,811	4,811	4,753	4,754		57		57		4,811				179	11/01/2020	1
31406M-HD-1	FED NATL MTG ASSOC #813928		09/01/2007	SCHEDULED REDEMPTION		5,746	5,746	5,625	5,633		113		113		5,746				166	11/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		09/01/2007	SCHEDULED REDEMPTION		373,473	373,473	370,306	370,481		2,992		2,992		373,473				14,568	03/01/2035	1
31406M-WP-7	FED NATL MTG ASSOC #814354		09/01/2007	SCHEDULED REDEMPTION		372,043	372,043	380,559	379,236		(7,193)		(7,193)		372,043				15,589	03/01/2035	1
31406N-AK-0	FED NATL MTG ASSOC #814610		09/01/2007	SCHEDULED REDEMPTION		296,166	296,166	293,655	293,786		2,380		2,380		296,166				11,847	04/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		09/01/2007	SCHEDULED REDEMPTION		466,408	466,408	470,124	469,596		(3,189)		(3,189)		466,408				18,112	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)
31406N-4D-3	FED NATL MTG ASSOC #815420		09/01/2007	SCHEDULED REDEMPTION		15,071	15,071	14,661	14,694		377		377		15,071				495	02/01/2035	1
31406N-4F-8	FED NATL MTG ASSOC #815422		09/01/2007	SCHEDULED REDEMPTION		27,760	27,760	26,840	26,880		880		880		27,760				918	02/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		09/01/2007	SCHEDULED REDEMPTION		175,764	175,764	177,742	177,473		(1,709)		(1,709)		175,764				7,230	03/01/2035	1
31406P-E8-8	FED NATL MTG ASSOC #815659		09/01/2007	SCHEDULED REDEMPTION		13,840	13,840	13,810	13,814		26		26		13,840				548	02/01/2035	1
31406P-U6-4	FED NATL MTG ASSOC #816105		09/01/2007	SCHEDULED REDEMPTION		2,576	2,576	2,608	2,603		(27)		(27)		2,576				102	05/01/2035	1
31406P-VR-7	FED NATL MTG ASSOC #816124		09/01/2007	SCHEDULED REDEMPTION		113	113	103	104		9		9		113				4	09/01/2035	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		09/01/2007	SCHEDULED REDEMPTION		98,156	98,156	97,323	97,367		789		789		98,156				3,647	03/01/2035	1
31406Q-GW-1	FED NATL MTG ASSOC #816613		09/01/2007	SCHEDULED REDEMPTION		2,478	2,478	2,535	2,526		(48)		(48)		2,478				107	03/01/2035	1
31406Q-VK-0	FED NATL MTG ASSOC #817018		09/01/2007	SCHEDULED REDEMPTION		1,331	1,331	1,292	1,295		36		36		1,331				43	02/01/2035	1
31406R-D9-3	FED NATL MTG ASSOC #817428		09/01/2007	SCHEDULED REDEMPTION		21,175	21,175	19,438	19,510		1,665		1,665		21,175				713	08/01/2035	1
31406R-KM-6	FED NATL MTG ASSOC #817600		09/01/2007	SCHEDULED REDEMPTION		723	723	734	734		(10)		(10)		723				25	11/01/2020	1
31406R-KN-4	FED NATL MTG ASSOC #817601		09/01/2007	SCHEDULED REDEMPTION		293	293	269	270		23		23		293				10	10/01/2035	1
31406R-QH-1	FED NATL MTG ASSOC #817756		05/02/2007	WAMU CAPITAL CORP		4	4	4	4						4					04/01/2021	1
31406R-S2-2	FED NATL MTG ASSOC #817837		05/02/2007	WAMU CAPITAL CORP		(1)	(1)	(1)	(1)						(1)					11/01/2021	1
31406R-T2-1	FED NATL MTG ASSOC #817869		09/01/2007	SCHEDULED REDEMPTION		9,590	9,590	9,483	9,475		115		115		9,590				15	03/01/2022	1
31406R-ZJ-7	FED NATL MTG ASSOC #818045		09/01/2007	SCHEDULED REDEMPTION		12,453	12,453	12,312	12,304		149		149		12,453				19	04/01/2022	1
31406R-3E-3	FED NATL MTG ASSOC #818097		05/18/2007	CHASE SECURITIES				15			(136)		(136)		15		(15)	(15)	(961)	05/01/2037	1
31406S-4L-4	FED NATL MTG ASSOC #819027		09/01/2007	SCHEDULED REDEMPTION		79,215	79,215	78,543	78,580		635		635		79,215				3,248	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		09/01/2007	SCHEDULED REDEMPTION		162,204	162,204	163,866	163,819		(1,615)		(1,615)		162,204				7,228	04/01/2035	1
31406T-DE-8	FED NATL MTG ASSOC #819201		09/01/2007	SCHEDULED REDEMPTION		126,442	126,442	126,166	126,202		240		240		126,442				5,190	03/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2007	SCHEDULED REDEMPTION		21,051	21,051	21,051	21,051						21,051				757	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		09/01/2007	SCHEDULED REDEMPTION		107,674	107,674	108,886	108,715		(1,040)		(1,040)		107,674				4,437	03/01/2035	1
31406U-TG-3	FED NATL MTG ASSOC #820551		09/01/2007	SCHEDULED REDEMPTION		118,489	118,489	121,201	120,780		(2,291)		(2,291)		118,489				4,767	04/01/2035	1
31406V-EB-8	FED NATL MTG ASSOC #821030		09/01/2007	SCHEDULED REDEMPTION		1,052	1,052	1,023	1,026		26		26		1,052				35	05/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		09/01/2007	SCHEDULED REDEMPTION		2,114	2,114	2,147	2,145		(30)		(30)		2,114				78	05/01/2020	1
31406V-R4-0	FED NATL MTG ASSOC #821407		09/01/2007	SCHEDULED REDEMPTION		242,287	242,287	245,391	244,890		(2,603)		(2,603)		242,287				9,798	06/01/2035	1
31406V-VZ-6	FED NATL MTG ASSOC #821532		09/01/2007	SCHEDULED REDEMPTION		383,538	383,538	388,452	387,659		(4,121)		(4,121)		383,538				15,387	06/01/2035	1
31406V-2F-2	FED NATL MTG ASSOC #821674		09/01/2007	SCHEDULED REDEMPTION		215,819	215,819	218,584	218,137		(2,319)		(2,319)		215,819				7,993	06/01/2035	1
31406W-7D-0	FED NATL MTG ASSOC #822692		09/01/2007	SCHEDULED REDEMPTION		2,494	2,494	2,527	2,525		(31)		(31)		2,494				90	04/01/2020	1
31406X-DC-3	FED NATL MTG ASSOC #822799		09/01/2007	SCHEDULED REDEMPTION		676	676	622	624		52		52		676				21	04/01/2035	1
31406X-HS-4	FED NATL MTG ASSOC #822941		09/01/2007	SCHEDULED REDEMPTION		1,654	1,654	1,692	1,686		(32)		(32)		1,654				72	04/01/2035	1
31406X-P5-5	FED NATL MTG ASSOC #823144		09/01/2007	SCHEDULED REDEMPTION		3,694	3,694	3,792	3,767		(73)		(73)		3,694				160	04/01/2035	1
31406Y-R7-7	FED NATL MTG ASSOC #824110		09/01/2007	SCHEDULED REDEMPTION		136,387	136,387	140,020	139,087		(2,700)		(2,700)		136,387				6,116	04/01/2035	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2007	SCHEDULED REDEMPTION		10,472	10,472	10,472	10,472						10,472				372	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		09/01/2007	SCHEDULED REDEMPTION		1,185	1,185	1,200	1,199		(14)		(14)		1,185				42	05/01/2020	1
31407B-Q3-6	FED NATL MTG ASSOC #825874		09/01/2007	SCHEDULED REDEMPTION		962	962	883	887		76		76		962				31	08/01/2035	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		09/01/2007	SCHEDULED REDEMPTION		2,028	2,028	2,055	2,054		(25)		(25)		2,028				75	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		09/01/2007	SCHEDULED REDEMPTION		552	552	566	563		(11)		(11)		552				22	07/01/2035	1
31407C-5Y-9	FED NATL MTG ASSOC #827163		09/01/2007	SCHEDULED REDEMPTION		399,731	399,731	408,881	407,294		(7,563)		(7,563)		399,731				17,267	05/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		09/01/2007	SCHEDULED REDEMPTION		5,347	5,347	5,235	5,242		105		105		5,347				154	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		09/01/2007	SCHEDULED REDEMPTION		2,506	2,506	2,572	2,554		(49)		(49)		2,506				109	06/01/2035	1
31407E-4F-7	FED NATL MTG ASSOC #828922		09/01/2007	SCHEDULED REDEMPTION		3,371	3,371	3,095	3,106		265		265		3,371				110	08/01/2035	1
31407F-BK-5	FED NATL MTG ASSOC #829042		09/01/2007	SCHEDULED REDEMPTION		818	818	829	829		(11)		(11)		818				30	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		09/01/2007	SCHEDULED REDEMPTION		1,557	1,557	1,582	1,581		(24)		(24)		1,557				55	09/01/2020	1
31407F-CL-2	FED NATL MTG ASSOC #829075		09/01/2007	SCHEDULED REDEMPTION		19,462	19,462	19,694	19,681		(219)		(219)		19,462				703	09/01/2020	1
31407F-DJ-6	FED NATL MTG ASSOC #829105		09/01/2007	SCHEDULED REDEMPTION		18,244	18,244	18,207	18,210		33		33		18,244				587	10/01/2020	1
31407F-HQ-6	FED NATL MTG ASSOC #829239		09/01/2007	SCHEDULED REDEMPTION		15,691	15,691	14,403	14,457		1,234		1,234		15,691				479	08/01/2035	1
31407F-KK-5	FED NATL MTG ASSOC #829298		09/01/2007	SCHEDULED REDEMPTION		14,211	14,211	13,045	13,093		1,117		1,117		14,211				475	09/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2007	SCHEDULED REDEMPTION		7,933	7,933	7,933	7,933						7,933				287	06/01/2035	1
31407H-H8-2	FED NATL MTG ASSOC #831055		09/01/2007	SCHEDULED REDEMPTION		1,950	1,950	1,927	1,927		23		23		1,950				70	09/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		09/01/2007	SCHEDULED REDEMPTION		658	658	654	654		4		4		658				26	11/01/2035	1
31407H-V3-7	FED NATL MTG ASSOC #831434		05/02/2007	WAMU CAPITAL CORP		12	12	12	12						12					03/01/2021	1
31407J-DK-5	FED NATL MTG ASSOC #831806		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					10/01/2036	1
31407J-FT-4	FED NATL MTG ASSOC #831878		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					10/01/2036	1
31407J-GG-1	FED NATL MTG ASSOC #831899		05/02/2007	WAMU CAPITAL CORP		13	13	13	13						13					10/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		09/01/2007	SCHEDULED REDEMPTION		1,426	1,426	1,443	1,442		(16)		(16)		1,426				50	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		09/01/2007	SCHEDULED REDEMPTION		2,053	2,053	2,086	2,084		(31)		(31)		2,053				76	08/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407K-4M-8	FED NATL MTG ASSOC #833428		09/01/2007	SCHEDULED REDEMPTION		2,263	2,263	2,078	2,085		178		178		2,263				74	09/01/2035	1.
31407L-E4-5	FED NATL MTG ASSOC #833655		09/01/2007	Various		14,274	14,274	14,543			(268)		(268)		14,274				422	08/01/2036	1.
31407M-4H-5	FED NATL MTG ASSOC #835224		09/01/2007	SCHEDULED REDEMPTION		977	977	991	990		(13)		(13)		977				34	08/01/2020	1.
31407M-4K-8	FED NATL MTG ASSOC #835226		09/01/2007	SCHEDULED REDEMPTION		12,067	12,067	11,923	11,924		143		143		12,067				436	08/01/2020	1.
31407N-FH-1	FED NATL MTG ASSOC #835468		09/01/2007	SCHEDULED REDEMPTION		986	986	998	997		(11)		(11)		986				34	10/01/2020	1.
31407N-QM-8	FED NATL MTG ASSOC #835760		09/01/2007	SCHEDULED REDEMPTION		240,600	240,600	228,119			12,481		12,481		240,600				6,929	09/01/2035	1.
31407N-X9-9	FED NATL MTG ASSOC #836004		09/01/2007	SCHEDULED REDEMPTION		4,345	4,345	4,396	4,393		(48)		(48)		4,345				162	09/01/2020	1.
31407P-KG-2	FED NATL MTG ASSOC #836495		09/01/2007	SCHEDULED REDEMPTION		9,498	9,498	9,385	9,386		113		113		9,498				352	10/01/2020	1.
31407Q-DZ-6	FED NATL MTG ASSOC #837220		09/01/2007	SCHEDULED REDEMPTION		2,518	2,518	2,517	2,517		1		1		2,518				82	08/01/2020	1.
31407Q-TZ-9	FED NATL MTG ASSOC #837668		09/01/2007	SCHEDULED REDEMPTION		1,456	1,456	1,337	1,342		114		114		1,456				47	08/01/2035	1.
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2007	SCHEDULED REDEMPTION		8,046	8,046	8,046	8,046						8,046				290	07/01/2035	1.
31407Q-6Y-7	FED NATL MTG ASSOC #837987		09/01/2007	SCHEDULED REDEMPTION		6,000	6,000	5,508	5,529		472		472		6,000				196	09/01/2035	1.
31407R-HT-4	FED NATL MTG ASSOC #838242		09/01/2007	SCHEDULED REDEMPTION		1,120	1,120	1,029	1,032		88		88		1,120				38	08/01/2035	1.
31407R-U6-9	FED NATL MTG ASSOC #838605		09/01/2007	SCHEDULED REDEMPTION		872	872	801	804		69		69		872				28	09/01/2035	1.
31407R-VD-3	FED NATL MTG ASSOC #838612		09/01/2007	SCHEDULED REDEMPTION		3,199	3,199	2,937	2,948		252		252		3,199				107	09/01/2035	1.
31407S-TX-0	FED NATL MTG ASSOC #839466		09/01/2007	SCHEDULED REDEMPTION		6,995	6,995	6,421	6,445		550		550		6,995				234	09/01/2035	1.
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2007	SCHEDULED REDEMPTION		277,154	277,154	277,154	277,154						277,154				9,818	07/01/2035	1.
31407T-XP-0	FED NATL MTG ASSOC #840486		09/01/2007	SCHEDULED REDEMPTION		357	357	353	353		4		4		357				1	01/01/2022	1.
31407T-2L-3	FED NATL MTG ASSOC #840579		09/01/2007	SCHEDULED REDEMPTION		2,083	2,083	2,058	2,058		25		25		2,083				75	10/01/2020	1.
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2007	SCHEDULED REDEMPTION		6,256	6,256	6,256	6,256						6,256				221	08/01/2035	1.
31407U-2B-2	FED NATL MTG ASSOC #841470		09/01/2007	SCHEDULED REDEMPTION		1,167	1,167	1,071	1,075		92		92		1,167				39	09/01/2035	1.
31407V-LY-9	FED NATL MTG ASSOC #841943		05/18/2007	CHASE SECURITIES							(195)		(195)						(1,328)	11/01/2035	1.
31407V-MQ-5	FED NATL MTG ASSOC #841967		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1	1						1					05/01/2035	1.
31407W-R7-0	FED NATL MTG ASSOC #843010		09/01/2007	SCHEDULED REDEMPTION		1,203,830	1,203,830	1,205,335	1,205,297		(1,467)		(1,467)		1,203,830				39,463	03/01/2035	1.
31407W-UV-3	FED NATL MTG ASSOC #843096		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		2	2	2							2					10/01/2035	1.
31407W-5J-8	FED NATL MTG ASSOC #843349		09/01/2007	SCHEDULED REDEMPTION		17,564	17,564	17,130	17,170		394		394		17,564				628	11/01/2035	1.
31407X-DP-3	FED NATL MTG ASSOC #843510		09/01/2007	SCHEDULED REDEMPTION		4,072	4,072	4,058	4,059		13		13		4,072				134	11/01/2020	1.
31407X-GX-3	FED NATL MTG ASSOC #843614		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					01/01/2036	1.
31407Y-DE-6	FED NATL MTG ASSOC #844401		09/01/2007	SCHEDULED REDEMPTION		115,189	115,189	112,071	112,089		3,100		3,100		115,189				4,107	11/01/2035	1.
31407Y-RR-2	FED NATL MTG ASSOC #844796		09/01/2007	SCHEDULED REDEMPTION		158	158	145	145		12		12		158				5	09/01/2035	1.
31407Y-RS-0	FED NATL MTG ASSOC #844797		09/01/2007	SCHEDULED REDEMPTION		16,672	16,672	16,009	16,065		607		607		16,672				537	10/01/2035	1.
31407Y-RU-5	FED NATL MTG ASSOC #844799		09/01/2007	SCHEDULED REDEMPTION		8,119	8,119	7,453	7,481		637		637		8,119				267	10/01/2035	1.
31407Y-4M-8	FED NATL MTG ASSOC #845128		09/01/2007	SCHEDULED REDEMPTION		13,830	13,830	13,665	13,666		164		164		13,830				483	12/01/2020	1.
31407Y-6K-0	FED NATL MTG ASSOC #845174		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					01/01/2021	1.
31408A-JN-1	FED NATL MTG ASSOC #845469		09/01/2007	SCHEDULED REDEMPTION		3,324	3,324	3,284	3,285		39		39		3,324				122	04/01/2021	1.
31408A-KG-4	FED NATL MTG ASSOC #845495		09/01/2007	Various		398	398	393	393		5		5		398				14	06/01/2021	1.
31408A-K5-8	FED NATL MTG ASSOC #845516		05/02/2007	WAMU CAPITAL CORP		3	3	3	3						3					07/01/2021	1.
31408A-K7-4	FED NATL MTG ASSOC #845518		09/01/2007	SCHEDULED REDEMPTION		6,015	6,015	6,193	6,190		(175)		(175)		6,015				261	07/01/2021	1.
31408A-NL-0	FED NATL MTG ASSOC #845595		09/01/2007	SCHEDULED REDEMPTION		716	716	713	714		3		3		716				23	10/01/2020	1.
31408B-LV-8	FED NATL MTG ASSOC #846440		09/01/2007	SCHEDULED REDEMPTION		11,412	11,412	11,276	11,277		135		135		11,412				420	12/01/2020	1.
31408C-BG-0	FED NATL MTG ASSOC #847039		09/01/2007	SCHEDULED REDEMPTION		971	971	960	960		12		12		971				35	11/01/2020	1.
31408D-SJ-4	FED NATL MTG ASSOC #848421		09/01/2007	Various		2,729	2,729	2,780			(51)		(51)		2,729				88	12/01/2035	1.
31408D-U2-8	FED NATL MTG ASSOC #848501		09/01/2007	SCHEDULED REDEMPTION		7,570	7,570	6,949	6,977		594		594		7,570				249	12/01/2035	1.
31408D-W5-9	FED NATL MTG ASSOC #848568		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					12/01/2035	1.
31408E-AR-3	FED NATL MTG ASSOC #848816		09/01/2007	SCHEDULED REDEMPTION		28,799	28,799	28,455	28,457		342		342		28,799				997	01/01/2021	1.
31408E-DP-4	FED NATL MTG ASSOC #848910		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		2	2	2							2					01/01/2036	1.
31408E-RL-8	FED NATL MTG ASSOC #849291		09/01/2007	SCHEDULED REDEMPTION		27,738	27,738	27,622	27,633		105		105		27,738				876	01/01/2021	1.
31408F-CD-9	FED NATL MTG ASSOC #849768		09/01/2007	SCHEDULED REDEMPTION		422	422	387	389		33		33		422				14	11/01/2035	1.
31408F-US-6	FED NATL MTG ASSOC #850293		09/01/2007	SCHEDULED REDEMPTION		26,913	26,913	26,591	26,594		319		319		26,913				963	12/01/2020	1.
31408G-FS-1	FED NATL MTG ASSOC #850777		09/01/2007	Various		5,692	5,692	5,624	5,625		67		67		5,692				210	01/01/2021	1.
31408G-FT-9	FED NATL MTG ASSOC #850778		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					01/01/2021	1.
31408H-DY-8	FED NATL MTG ASSOC #851619		09/01/2007	Various		122	122	124			(2)		(2)		122				4	04/01/2036	1.
31408H-NK-7	FED NATL MTG ASSOC #851894		09/01/2007	SCHEDULED REDEMPTION		2,951	2,951	2,709	2,719		232		232		2,951				96	10/01/2035	1.
31408H-2F-1	FED NATL MTG ASSOC #852274		05/02/2007	WAMU CAPITAL CORP		7	7	7	7						7					04/01/2021	1.

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31408J-D8-1	FED NATL MTG ASSOC #852527		09/01/2007	SCHEDULED REDEMPTION		1,285	1,285	1,277	1,277		9		9		1,285				51	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		09/01/2007	SCHEDULED REDEMPTION		100	100	99	99		1		1		100				4	03/01/2036	1
31408J-LQ-2	FED NATL MTG ASSOC #852735		09/01/2007	SCHEDULED REDEMPTION		4,238	4,238	4,237	4,237		1		1		4,238				141	01/01/2021	1
31408X-3R-9	FED NATL MTG ASSOC #864008		09/01/2007	SCHEDULED REDEMPTION		2,352	2,352	2,349	2,349		2		2		2,352				79	12/01/2020	1
31409A-DQ-9	FED NATL MTG ASSOC #865111		05/02/2007	WAMU CAPITAL CORP		3	3	3	3						3					01/01/2021	1
31409A-F6-1	FED NATL MTG ASSOC #865189		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		3	3	3							3					02/01/2036	1
31409A-F8-7	FED NATL MTG ASSOC #865191		05/02/2007	WAMU CAPITAL CORP		4	4	4	4						4					02/01/2021	1
31409A-LW-7	FED NATL MTG ASSOC #865341		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					02/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		09/01/2007	SCHEDULED REDEMPTION		4,654	4,654	4,622	4,622		32		32		4,654				184	03/01/2036	1
31409B-HG-5	FED NATL MTG ASSOC #866131		05/18/2007	Various							(52)		(52)						374	01/01/2036	1
31409C-M7-7	FED NATL MTG ASSOC #867182		09/01/2007	SCHEDULED REDEMPTION		1,230	1,230	1,215	1,215		15		15		1,230				44	02/01/2021	1
31409C-UW-3	FED NATL MTG ASSOC #867397		09/01/2007	SCHEDULED REDEMPTION		3,124	3,124	3,087	3,087		37		37		3,124				116	05/01/2021	1
31409C-V8-5	FED NATL MTG ASSOC #867439		04/03/2007	MORGAN STANLEY DEAN WITTER		7	7	7	7						7					05/01/2036	1
31409C-WM-3	FED NATL MTG ASSOC #867452		05/18/2007	CHASE SECURITIES							(11)		(11)						100	06/01/2036	1
31409C-6C-4	FED NATL MTG ASSOC #867667		05/18/2007	CHASE SECURITIES							(83)		(83)						545	05/01/2036	1
31409C-6X-8	FED NATL MTG ASSOC #867686		05/02/2007	WAMU CAPITAL CORP		5	5	5	5						5					05/01/2021	1
31409D-EB-5	FED NATL MTG ASSOC #867830		05/02/2007	WAMU CAPITAL CORP		7	7	7	7						7					02/01/2021	1
31409E-4H-1	FED NATL MTG ASSOC #869424		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					02/01/2036	1
31409F-FR-4	FED NATL MTG ASSOC #869676		05/02/2007	WAMU CAPITAL CORP		5	5	5	5						5					03/01/2021	1
31409F-MN-5	FED NATL MTG ASSOC #869865		05/02/2007	WAMU CAPITAL CORP		5	5	5	5						5					04/01/2021	1
31409F-SV-1	FED NATL MTG ASSOC #870032		09/01/2007	SCHEDULED REDEMPTION		263	263	260	259		3		3		263					05/01/2021	1
31409F-5C-8	FED NATL MTG ASSOC #870343		05/02/2007	WAMU CAPITAL CORP		3	3	3	3						3					03/01/2021	1
31409G-HN-9	FED NATL MTG ASSOC #870637		09/01/2007	Various		2,936	2,936	2,901	2,901		35		35		2,936				93	10/01/2021	1
31409G-HT-6	FED NATL MTG ASSOC #870642		05/02/2007	WAMU CAPITAL CORP		5	5	5	5						5					10/01/2021	1
31409G-LM-6	FED NATL MTG ASSOC #870732		05/18/2007	Various		2	2				(21)		(21)				3	3	136	09/01/2036	1
31409G-ML-7	FED NATL MTG ASSOC #870763		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					07/01/2036	1
31409G-YQ-3	FED NATL MTG ASSOC #871119		09/01/2007	SCHEDULED REDEMPTION		10,831	10,831	10,757	10,757		74		74		10,831				426	12/01/2036	1
31409H-JY-1	FED NATL MTG ASSOC #871579		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		09/01/2007	SCHEDULED REDEMPTION		3,495	3,495	3,471	3,471		24		24		3,495				136	04/01/2036	1
31409H-Y8-1	FED NATL MTG ASSOC #872035		09/01/2007	Various		2,826	2,826	2,793	2,793		33		33		2,826				100	04/01/2021	1
31409J-CK-4	FED NATL MTG ASSOC #872274		09/01/2007	Various		1,231	1,232	1,217	1,217		14		14		1,231				42	05/01/2021	1
31409J-C7-3	FED NATL MTG ASSOC #872294		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					05/01/2036	1
31409T-T2-4	FED NATL MTG ASSOC #878169		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		3	3	3							3					08/01/2036	1
31409T-UL-0	FED NATL MTG ASSOC #878187		05/18/2007	Various		636,091	624,360	635,470			(183)		(183)		635,470		621	621	9	08/01/2036	1
31409T-U7-1	FED NATL MTG ASSOC #878206		05/18/2007	CHASE SECURITIES							(200)		(200)						1,813	09/01/2036	1
31409T-VW-5	FED NATL MTG ASSOC #878229		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		2	2	2							2					10/01/2036	1
31409T-VX-3	FED NATL MTG ASSOC #878230		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					10/01/2036	1
31409U-FN-0	FED NATL MTG ASSOC #878673		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		2	2	2							2					02/01/2036	1
31409V-AH-6	FED NATL MTG ASSOC #879408		09/01/2007	Various		11,499	11,499	11,361	11,362		136		136		11,499				425	02/01/2021	1
31409V-HB-2	FED NATL MTG ASSOC #879626		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					06/01/2021	1
31409V-HT-3	FED NATL MTG ASSOC #879642		09/01/2007	SCHEDULED REDEMPTION		7,395	7,395	7,613	7,609		(213)		(213)		7,395				320	07/01/2021	1
31409W-B6-7	FED NATL MTG ASSOC #880361		05/18/2007	Various							(91)		(91)						618	01/01/2036	1
31409W-LN-9	FED NATL MTG ASSOC #880633		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					04/01/2021	1
31409W-WW-7	FED NATL MTG ASSOC #880961		09/01/2007	SCHEDULED REDEMPTION		5,797	5,797	5,951	5,948		(151)		(151)		5,797				242	09/01/2021	1
31409W-2J-9	FED NATL MTG ASSOC #881077		09/01/2007	SCHEDULED REDEMPTION		15,459	15,459	15,352	15,353		105		105		15,459				635	04/01/2036	1
31409X-XX-2	FED NATL MTG ASSOC #881894		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					04/01/2021	1
31409X-YF-0	FED NATL MTG ASSOC #881910		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					06/01/2021	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		09/01/2007	SCHEDULED REDEMPTION		2,202	2,202	2,187	2,187		15		15		2,202				82	05/01/2036	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2007	SCHEDULED REDEMPTION		158,842	158,842	158,842	158,842						158,842				5,931	02/01/2036	1
31409Y-NN-3	FED NATL MTG ASSOC #882497		05/18/2007	CHASE SECURITIES				(12)			(26)		(26)		(12)		12	12	(199)	05/01/2036	1
31409Y-PV-3	FED NATL MTG ASSOC #882536		05/18/2007	CHASE SECURITIES				2			(97)		(97)		2		(2)	(2)	(655)	05/01/2036	1
31410B-F7-4	FED NATL MTG ASSOC #884090		09/01/2007	SCHEDULED REDEMPTION		209	209	207	207		3		3		209					05/01/2021	1
31410B-SK-1	FED NATL MTG ASSOC #884422		09/01/2007	SCHEDULED REDEMPTION		700	700	692	691		8		8		700				1	05/01/2021	1
31410B-6H-2	FED NATL MTG ASSOC #884772		09/01/2007	SCHEDULED REDEMPTION		1,012,915	1,012,915	1,023,598	1,023,506		(10,592)		(10,592)		1,012,915				42,086	10/01/2036	1
31410C-CY-6	FED NATL MTG ASSOC #884887		05/18/2007	CHASE SECURITIES				11			(12)		(12)		11		(11)	(11)	(105)	12/01/2036	1
31410C-D3-3	FED NATL MTG ASSOC #884922		09/01/2007	SCHEDULED REDEMPTION		654	654	646	646		8		8		654				24	04/01/2021	1
31410C-EM-0	FED NATL MTG ASSOC #884940		05/02/2007	WAMU CAPITAL CORP		7	7	7	7						7					05/01/2021	1
31410C-JP-8	FED NATL MTG ASSOC #885070		09/01/2007	SCHEDULED REDEMPTION		570	570	564	564		7		7		570				21	05/01/2021	1
31410C-RH-7	FED NATL MTG ASSOC #885288		05/02/2007	WAMU CAPITAL CORP		3	3	3	3						3					06/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		09/01/2007	SCHEDULED REDEMPTION		5,625	5,625	5,791	5,788		(162)		(162)		5,625				242	06/01/2021	1
31410C-SJ-2	FED NATL MTG ASSOC #885321		09/01/2007	SCHEDULED REDEMPTION		2,298	2,298	2,366	2,365		(67)		(67)		2,298				100	06/01/2021	1
31410C-X3-1	FED NATL MTG ASSOC #885498		09/01/2007	SCHEDULED REDEMPTION		918	918	908	907		11		11		918				1	06/01/2021	1
31410C-Z2-1	FED NATL MTG ASSOC #885561		05/02/2007	WAMU CAPITAL CORP		3	3	3	3						3					08/01/2021	1
31410C-3R-1	FED NATL MTG ASSOC #885608		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					09/01/2036	1
31410C-5N-8	FED NATL MTG ASSOC #885653		04/03/2007	MORGAN STANLEY DEAN WITTER		66	69	67	67						67				1	10/01/2036	1
31410C-5R-9	FED NATL MTG ASSOC #885656		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		3	3	3	1						3					10/01/2036	1
31410D-AE-0	FED NATL MTG ASSOC #885705		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					10/01/2036	1
31410D-SM-3	FED NATL MTG ASSOC #886224		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		2	2	2							2					07/01/2036	1
31410D-VP-2	FED NATL MTG ASSOC #886322		04/03/2007	MORGAN STANLEY DEAN WITTER		58	60	58	58						58				1	07/01/2036	1
31410D-V4-9	FED NATL MTG ASSOC #886335		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					08/01/2036	1
31410E-DW-5	FED NATL MTG ASSOC #886717		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		4	4	4							4					08/01/2036	1
31410E-QY-7	FED NATL MTG ASSOC #887071		05/18/2007	CHASE SECURITIES				(4)			(36)		(36)		(4)		4	4	(257)	07/01/2036	1
31410E-TY-4	FED NATL MTG ASSOC #887167		09/01/2007	SCHEDULED REDEMPTION		22,036	22,036	22,684	22,672		(636)		(636)		22,036				985	09/01/2021	1
31410E-XF-0	FED NATL MTG ASSOC #887278		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		09/01/2007	Various		2,344	2,344	2,388			(44)		(44)		2,344				75	08/01/2036	1
31410E-2M-9	FED NATL MTG ASSOC #887380		05/18/2007	CHASE SECURITIES				(1)			(261)		(261)		(1)		1	1	(1,827)	07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					07/01/2036	1
31410M-F6-2	FED NATL MTG ASSOC #891289		05/02/2007	WAMU CAPITAL CORP		5	5	5	5						5					10/01/2021	1
31410M-GK-0	FED NATL MTG ASSOC #891302		05/02/2007	WAMU CAPITAL CORP		(1)	(1)	(1)	(1)						(1)					10/01/2021	1
31410M-NS-5	FED NATL MTG ASSOC #891501		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		3	3	3							3					03/01/2036	1
31410M-RQ-5	FED NATL MTG ASSOC #891595		04/03/2007	MORGAN STANLEY DEAN WITTER		67	70	68	68						68				1	06/01/2036	1
31410M-TV-2	FED NATL MTG ASSOC #891664		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					07/01/2036	1
31410M-4L-1	FED NATL MTG ASSOC #891927		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1	1						1					06/01/2036	1
31410M-4R-8	FED NATL MTG ASSOC #891932		05/18/2007	CHASE SECURITIES				(27)			(249)		(249)		(27)		27	27	(1,681)	06/01/2036	1
31410N-5G-9	FED NATL MTG ASSOC #892847		05/18/2007	CHASE SECURITIES				(8)			(70)		(70)		(8)		8	8	(487)	08/01/2036	1
31410P-F5-7	FED NATL MTG ASSOC #893088		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					10/01/2036	1
31410P-MT-7	FED NATL MTG ASSOC #893270		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		5	5	5							5					08/01/2036	1
31410P-NG-4	FED NATL MTG ASSOC #893291		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					08/01/2036	1
31410P-N3-3	FED NATL MTG ASSOC #893310		05/18/2007	CHASE SECURITIES					1,405,197		(370)		(370)						(3,973)	08/01/2036	1
31410P-RY-1	FED NATL MTG ASSOC #893403		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					09/01/2021	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31410P-W9-0	FED NATL MTG ASSOC #893572		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		2	2	2							2					09/01/2036	1
31410P-6Q-1	FED NATL MTG ASSOC #893779		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		2	2	2							2					10/01/2036	1
31410Q-A5-0	FED NATL MTG ASSOC #893828		09/01/2007	SCHEDULED REDEMPTION		29,581	29,581	30,220	30,209		(628)		(628)		29,581				1,278	10/01/2021	1
31410Q-CH-2	FED NATL MTG ASSOC #893872		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1	1						1					10/01/2036	1
31410Q-TY-7	FED NATL MTG ASSOC #894367		05/18/2007	CHASE SECURITIES		(5)		(128)			(128)		(128)		(5)		5	5	(915)	10/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		05/18/2007	CHASE SECURITIES		15		(199)			(199)		(199)		15		(15)	(15)	(1,351)	10/01/2036	1
31410Q-5H-0	FED NATL MTG ASSOC #894648		09/01/2007	SCHEDULED REDEMPTION		950	950	939	939		11		11		950				34	11/01/2021	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		09/01/2007	Various		204	204	208			(4)		(4)		204				6	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		09/01/2007	SCHEDULED REDEMPTION		2,471	2,471	2,454	2,454		17		17		2,471				96	11/01/2036	1
31410R-EY-1	FED NATL MTG ASSOC #894851		09/01/2007	SCHEDULED REDEMPTION		11,212	11,212	11,544	11,538		(325)		(325)		11,212				494	09/01/2021	1
31410R-GA-1	FED NATL MTG ASSOC #894893		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					10/01/2036	1
31410R-QH-5	FED NATL MTG ASSOC #895156		05/18/2007	Various							(14)		(14)						(131)	09/01/2036	1
31410R-3B-3	FED NATL MTG ASSOC #895494		09/01/2007	SCHEDULED REDEMPTION		9,046	9,046	9,312	9,307		(261)		(261)		9,046				380	08/01/2021	1
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2007	SCHEDULED REDEMPTION		7,098	7,098	7,098	7,098						7,098				255	04/01/2036	1
31410S-B6-3	FED NATL MTG ASSOC #895661		05/18/2007	CHASE SECURITIES							(263)		(263)						(1,986)	09/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1	1						1					10/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2007	SCHEDULED REDEMPTION		4,774	4,774	4,774	4,774						4,774				172	03/01/2036	1
31410S-X4-4	FED NATL MTG ASSOC #896299		05/18/2007	Various		(19)		(72)			(72)		(72)		(19)		20	20	(490)	06/01/2036	1
31410T-CA-1	FED NATL MTG ASSOC #896565		09/01/2007	SCHEDULED REDEMPTION		5,088	5,088	5,237	5,234		(147)		(147)		5,088				217	07/01/2021	1
31410T-DZ-5	FED NATL MTG ASSOC #896620		09/01/2007	SCHEDULED REDEMPTION		489	489	484	484		6		6		489				18	09/01/2021	1
31410T-ED-3	FED NATL MTG ASSOC #896632		07/12/2007	DEUTSCHE BANK SECURITIES		36	38	37	37						37		(1)	(1)	(1,902)	12/01/2021	1
31410T-M3-6	FED NATL MTG ASSOC #896878		07/12/2007	DEUTSCHE BANK SECURITIES		2	2	2	2						2				(87)	05/01/2022	1
31410T-NN-1	FED NATL MTG ASSOC #896897		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	2	2						2					06/01/2036	1
31410T-SD-8	FED NATL MTG ASSOC #897016		09/01/2007	Various		253	253	259			(12)		(12)		254		(1)	(1)	(41)	06/01/2036	1
31410T-2W-4	FED NATL MTG ASSOC #897289		09/01/2007	SCHEDULED REDEMPTION		30,497	30,497	31,334	31,319		(822)		(822)		30,497				1,345	08/01/2021	1
31410T-2Y-0	FED NATL MTG ASSOC #897291		09/01/2007	SCHEDULED REDEMPTION		64,507	64,507	66,417	66,383		(1,876)		(1,876)		64,507				2,805	09/01/2021	1
31410T-4X-0	FED NATL MTG ASSOC #897338		09/01/2007	SCHEDULED REDEMPTION		7,374	7,374	7,374	7,374						7,374				263	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2007	SCHEDULED REDEMPTION		16,900	16,900	16,900	16,900						16,900				614	08/01/2036	1
31410U-B5-0	FED NATL MTG ASSOC #897460		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					10/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		09/01/2007	Various		2,588	2,588	2,637			(49)		(49)		2,588				83	12/01/2036	1
31410U-JV-5	FED NATL MTG ASSOC #897676		09/01/2007	SCHEDULED REDEMPTION		7,650	7,650	7,564	7,559		91		91		7,650				12	05/01/2022	1
31410U-LS-9	FED NATL MTG ASSOC #897737		05/18/2007	CHASE SECURITIES							(46)		(46)						(331)	08/01/2036	1
31410U-YX-4	FED NATL MTG ASSOC #898126		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1	1						1					09/01/2036	1
31410U-ZD-7	FED NATL MTG ASSOC #898140		09/01/2007	SCHEDULED REDEMPTION		800	800	791	791		10		10		800				29	08/01/2021	1
31410U-ZV-7	FED NATL MTG ASSOC #898156		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		2	2	2							2					08/01/2036	1
31410U-7L-0	FED NATL MTG ASSOC #898299		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		3	3	3							3					10/01/2036	1
31410V-DX-5	FED NATL MTG ASSOC #898418		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					10/01/2036	1
31410V-GC-8	FED NATL MTG ASSOC #898495		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		4	4	4			1		1		4					10/01/2036	1
31410V-JJ-0	FED NATL MTG ASSOC #898565		05/18/2007	CHASE SECURITIES				32			(107)		(107)		32		(32)	(32)	(808)	10/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2007	Various		2,323	2,323	2,260	2,261		62		62		2,323				85	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		09/01/2007	SCHEDULED REDEMPTION		10,317	10,317	10,246	10,246		70		70		10,317				400	11/01/2036	1
31410V-U2-4	FED NATL MTG ASSOC #898901		05/02/2007	WAMU CAPITAL CORP		3	3	3	3						3					11/01/2021	1
31410V-U8-1	FED NATL MTG ASSOC #898907		09/01/2007	Various		1,654	1,655	1,634	1,606		48		48		1,654				60	12/01/2021	1
31410V-VC-1	FED NATL MTG ASSOC #898911		09/01/2007	Various		10,519	10,519	10,397	10,394		125		125		10,519				239	11/01/2021	1
31410V-V6-4	FED NATL MTG ASSOC #898937		09/01/2007	Various		808	808	823			(15)		(15)		808				25	08/01/2036	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
				DEUTSCHE BANK SECURITIES																	
31410V-Y9-5	FED NATL MTG ASSOC #899036		07/12/2007			330	342	338	338						338		(9)	(9)	(17,185)	02/01/2022	1.
31410W-ED-6	FED NATL MTG ASSOC #899332		09/01/2007	SCHEDULED REDEMPTION		6,205	6,205	6,135	6,131		74		74		6,205				9	05/01/2022	1.
31410W-F6-0	FED NATL MTG ASSOC #899389		05/18/2007	CHASE SECURITIES				87			(201)		(201)		87		(87)	(87)	(1,822)	04/01/2037	1.
31410W-LA-4	FED NATL MTG ASSOC #899521		05/18/2007	CHASE SECURITIES							(146)		(146)						(992)	05/01/2037	1.
31410W-MR-6	FED NATL MTG ASSOC #899568		09/01/2007	Various		3,393,045	3,572,336	3,423,023			8,931		8,931		3,431,954		(38,909)	(38,909)	50,540	06/01/2037	1.
				GREENWICH CAPITAL																	
31410X-BC-9	FED NATL MTG ASSOC #900135		05/09/2007	MARKETS, INC.		4	4	4							4					09/01/2036	1.
31410X-HH-2	FED NATL MTG ASSOC #900332		09/01/2007	SCHEDULED REDEMPTION		1,224	1,224	1,215	1,215		8		8		1,224				48	09/01/2036	1.
				GREENWICH CAPITAL																	
31410X-JA-5	FED NATL MTG ASSOC #900357		05/09/2007	MARKETS, INC.		3	3	3							3					09/01/2036	1.
31410X-PX-8	FED NATL MTG ASSOC #900538		05/18/2007	Various		2	2	2			(67)		(67)		2				(507)	09/01/2036	1.
				GREENWICH CAPITAL																	
31410X-WM-4	FED NATL MTG ASSOC #900752		05/09/2007	MARKETS, INC.		1	1	1							1					09/01/2036	1.
31410X-YF-7	FED NATL MTG ASSOC #900810		09/01/2007	SCHEDULED REDEMPTION		3,859	3,859	3,816	3,813		46		46		3,859				6	11/01/2021	1.
31410Y-P3-2	FED NATL MTG ASSOC #901442		05/18/2007	CHASE SECURITIES				6			(165)		(165)		6		(6)	(6)	(1,196)	10/01/2036	1.
31410Y-Q5-6	FED NATL MTG ASSOC #901476		05/18/2007	CHASE SECURITIES							(139)		(139)						(943)	11/01/2036	1.
31410Y-RX-4	FED NATL MTG ASSOC #901502		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					11/01/2021	1.
31410Y-R6-3	FED NATL MTG ASSOC #901509		05/02/2007	WAMU CAPITAL CORP		3	3	3	3						3					12/01/2021	1.
				GREENWICH CAPITAL																	
31410Y-XC-3	FED NATL MTG ASSOC #901675		05/09/2007	MARKETS, INC.		1	1	1							1					10/01/2036	1.
31411A-CU-7	FED NATL MTG ASSOC #901983		05/18/2007	CHASE SECURITIES				(52)			(211)		(211)		(52)		52	52	(1,747)	10/01/2036	1.
31411A-C5-2	FED NATL MTG ASSOC #901992		05/18/2007	CHASE SECURITIES				4			(73)		(73)		4		(4)	(4)	(528)	10/01/2036	1.
				GREENWICH CAPITAL																	
31411A-FB-6	FED NATL MTG ASSOC #902062		05/09/2007	MARKETS, INC.		1	1	1							1					12/01/2036	1.
				GREENWICH CAPITAL																	
31411A-GU-3	FED NATL MTG ASSOC #902111		05/09/2007	MARKETS, INC.		3	3	3							3					10/01/2036	1.
				GREENWICH CAPITAL																	
31411A-NL-5	FED NATL MTG ASSOC #902295		05/09/2007	MARKETS, INC.		1	1	1							1					11/01/2036	1.
31411A-P8-2	FED NATL MTG ASSOC #902347		09/01/2007	Various		4,307	4,307	4,255	4,256		51		51		4,307				159	11/01/2021	1.
				GREENWICH CAPITAL																	
31411A-Q9-9	FED NATL MTG ASSOC #902380		05/09/2007	MARKETS, INC.		1	1	1							1					11/01/2036	1.
31411A-S4-8	FED NATL MTG ASSOC #902439		05/18/2007	CHASE SECURITIES					1,628,168		(708)		(708)						(6,001)	11/01/2036	1.
31411A-T2-1	FED NATL MTG ASSOC #902469		05/18/2007	CHASE SECURITIES				2			(11)		(11)		2		(2)	(2)	(76)	11/01/2036	1.
				GREENWICH CAPITAL																	
31411A-VK-8	FED NATL MTG ASSOC #902518		05/09/2007	MARKETS, INC.		1	1	1							1					11/01/2036	1.
31411A-WN-1	FED NATL MTG ASSOC #902553		09/01/2007	SCHEDULED REDEMPTION		150	150	149	149		2		2		150					11/01/2021	1.
				GREENWICH CAPITAL																	
31411A-YD-1	FED NATL MTG ASSOC #902608		05/09/2007	MARKETS, INC.		3	3	3							3					11/01/2036	1.
31411A-YE-9	FED NATL MTG ASSOC #902609		09/01/2007	Various		1,397	1,397	1,381	1,381		17		17		1,397				51	11/01/2021	1.
31411A-5M-3	FED NATL MTG ASSOC #902752		09/01/2007	SCHEDULED REDEMPTION		811	811	805	805		6		6		811				32	12/01/2036	1.
				MORGAN STANLEY DEAN																	
31411B-AL-7	FED NATL MTG ASSOC #902811		04/03/2007	WITTER		69	71	69	69						69				2	12/01/2036	1.
				GREENWICH CAPITAL																	
31411B-BF-9	FED NATL MTG ASSOC #902838		05/09/2007	MARKETS, INC.		1	1	1							1					11/01/2036	1.
				GREENWICH CAPITAL																	
31411B-B3-6	FED NATL MTG ASSOC #902858		05/09/2007	MARKETS, INC.		2	2	2							2					12/01/2036	1.
31411B-CJ-0	FED NATL MTG ASSOC #902873		05/02/2007	WAMU CAPITAL CORP		2	2	2	2						2					12/01/2021	1.
31411B-JX-2	FED NATL MTG ASSOC #903078		09/01/2007	Various		669	669	661	661		8		8		669				24	12/01/2021	1.
31411B-TF-0	FED NATL MTG ASSOC #903350		05/02/2007	WAMU CAPITAL CORP		3	3	3	3						3					10/01/2021	1.
31411B-YT-4	FED NATL MTG ASSOC #903522		09/01/2007	SCHEDULED REDEMPTION		4,776	4,776	4,722	4,719		57		57		4,776				7	10/01/2021	1.
31411B-7K-3	FED NATL MTG ASSOC #903698		09/01/2007	Various		793	793	784	784		9		9		793				29	10/01/2021	1.
31411C-B8-3	FED NATL MTG ASSOC #903763		05/18/2007	CHASE SECURITIES							(145)		(145)						(983)	10/01/2036	1.
31411C-CR-0	FED NATL MTG ASSOC #903780		05/18/2007	CHASE SECURITIES				27			(185)		(185)		27		(27)	(27)	(1,322)	11/01/2036	1.
				GREENWICH CAPITAL																	
31411C-MV-0	FED NATL MTG ASSOC #904072		05/09/2007	MARKETS, INC.		3	3	3							3					11/01/2036	1.
31411C-UC-3	FED NATL MTG ASSOC #904279		05/18/2007	CHASE SECURITIES							(210)		(210)						(1,388)	11/01/2036	1.
31411C-YK-1	FED NATL MTG ASSOC #904414		09/01/2007	SCHEDULED REDEMPTION		79	79	81			(1)		(1)		79				2	01/01/2037	1.
31411D-B4-0	FED NATL MTG ASSOC #904659		09/01/2007	Various		871	871	861	861		10		10		871				31	11/01/2021	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31411D-FS-3	FED NATL MTG ASSOC #904777		09/01/2007	SCHEDULED REDEMPTION		12,965	12,965	12,876	12,876		88		88		12,965				531	12/01/2036	1
31411D-J3-4	FED NATL MTG ASSOC #904882		05/18/2007	CHASE SECURITIES							(14)		(14)						(99)	03/01/2037	1
31411D-PH-6	FED NATL MTG ASSOC #905024		09/01/2007	SCHEDULED REDEMPTION		3,677	3,677	3,636	3,633		44		44		3,677				6	06/01/2022	1
31411D-T2-5	FED NATL MTG ASSOC #905169		05/18/2007	CHASE SECURITIES				13			(125)		(125)		13		(13)	(13)	(906)	11/01/2036	1
31411D-UY-3	FED NATL MTG ASSOC #905199		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					09/01/2036	1
31411D-VB-2	FED NATL MTG ASSOC #905210		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		2	2	2							2					11/01/2036	1
31411D-VX-4	FED NATL MTG ASSOC #905230		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					10/01/2036	1
31411D-4L-0	FED NATL MTG ASSOC #905427		09/01/2007	Various		2,248	2,248	2,221	2,222		27		27		2,248				80	11/01/2021	1
31411E-FF-9	FED NATL MTG ASSOC #905666		09/01/2007	SCHEDULED REDEMPTION		16,099	16,099	15,917	15,907		192		192		16,099				25	12/01/2021	1
31411E-QB-6	FED NATL MTG ASSOC #905950		09/01/2007	Various		1,736	1,736	1,715	1,715		20		20		1,736				64	01/01/2022	1
31411E-S5-7	FED NATL MTG ASSOC #906040		09/01/2007	Various		14,181	14,181	14,012	14,013		168		168		14,181				510	01/01/2022	1
31411F-JK-1	FED NATL MTG ASSOC #906666		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					12/01/2036	1
31411F-KV-5	FED NATL MTG ASSOC #906708		09/01/2007	SCHEDULED REDEMPTION		1,136	1,136	1,122	1,123		14		14		1,136				42	12/01/2021	1
31411F-K9-4	FED NATL MTG ASSOC #906720		09/01/2007	Various		4,478,785	4,715,538	4,518,443			10,149		10,149		4,528,592		(49,807)	(49,807)	66,704	01/01/2037	1
31411G-CV-2	FED NATL MTG ASSOC #907384		07/12/2007	Various		46	48	47	47						47		(1)	(1)	(2,073)	01/01/2022	1
31411G-Q7-0	FED NATL MTG ASSOC #907778		09/01/2007	SCHEDULED REDEMPTION		9,452	9,452	9,387	9,387		64		64		9,452				388	01/01/2037	1
31411H-SN-1	FED NATL MTG ASSOC #908725		09/01/2007	SCHEDULED REDEMPTION		1,101	1,101	1,089	1,088		13		13		1,101				2	01/01/2022	1
31411H-T9-1	FED NATL MTG ASSOC #908776		09/01/2007	SCHEDULED REDEMPTION		76,534	76,534	77,972			(1,438)		(1,438)		76,534				2,483	01/01/2037	1
31411H-UT-5	FED NATL MTG ASSOC #908794		05/18/2007	CHASE SECURITIES							(566)		(566)						(3,973)	02/01/2037	1
31411H-Y3-8	FED NATL MTG ASSOC #908930		09/01/2007	SCHEDULED REDEMPTION		6,348	6,348	6,105			243		243		6,348				58	03/01/2037	1
31411J-JL-1	FED NATL MTG ASSOC #909367		09/01/2007	SCHEDULED REDEMPTION		4,063	4,063	4,017	4,015		49		49		4,063				6	11/01/2021	1
31411J-K7-0	FED NATL MTG ASSOC #909418		09/01/2007	SCHEDULED REDEMPTION		3,135	3,135	3,194			(59)		(59)		3,135				60	02/01/2037	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2007	SCHEDULED REDEMPTION		8,037	8,037	8,188			(151)		(151)		8,037				192	02/01/2037	1
31411J-XY-7	FED NATL MTG ASSOC #909795		05/18/2007	CHASE SECURITIES				9			(92)		(92)		9		(9)	(9)	(666)	02/01/2037	1
31411J-ZZ-2	FED NATL MTG ASSOC #909860		05/18/2007	CHASE SECURITIES							(96)		(96)						(654)	02/01/2037	1
31411J-3K-0	FED NATL MTG ASSOC #909902		05/18/2007	CHASE SECURITIES							(56)		(56)						(409)	03/01/2037	1
31411K-D2-6	FED NATL MTG ASSOC #910121		05/18/2007	CHASE SECURITIES				27			(365)		(365)		27		(27)	(27)	(2,558)	03/01/2037	1
31411K-V2-6	FED NATL MTG ASSOC #910633		05/18/2007	CHASE SECURITIES				6			(53)		(53)		6		(6)	(6)	(375)	02/01/2037	1
31411K-6Y-4	FED NATL MTG ASSOC #910887		08/09/2007	CHASE SECURITIES		1,847,933	1,962,787	1,912,408	1,909,984		2,423		2,423		1,912,408		(64,475)	(64,475)		02/01/2037	1
31411K-7C-1	FED NATL MTG ASSOC #910891		08/09/2007	CHASE SECURITIES		282,446	300,001	292,221	291,922		299		299		292,221		(9,775)	(9,775)		02/01/2037	1
31411L-CW-9	FED NATL MTG ASSOC #910985		09/01/2007	SCHEDULED REDEMPTION		125	125	127			(2)		(2)		125				3	12/01/2036	1
31411L-C8-2	FED NATL MTG ASSOC #910995		09/01/2007	SCHEDULED REDEMPTION		26,959	26,959	26,659	26,637		322		322		26,959				41	01/01/2022	1
31411L-L7-4	FED NATL MTG ASSOC #911250		05/18/2007	CHASE SECURITIES							(53)		(53)						(372)	01/01/2037	1
31411L-QT-1	FED NATL MTG ASSOC #911366		05/18/2007	CHASE SECURITIES							(26)		(26)						(198)	02/01/2037	1
31411L-RJ-2	FED NATL MTG ASSOC #911389		09/01/2007	SCHEDULED REDEMPTION		230	230	228	228		3		3		230					03/01/2022	1
31411L-V9-9	FED NATL MTG ASSOC #911540		09/01/2007	SCHEDULED REDEMPTION		3,398	3,398	3,360	3,357		41		41		3,398				5	02/01/2022	1
31411N-FC-6	FED NATL MTG ASSOC #911963		05/18/2007	CHASE SECURITIES				1			(32)		(32)		1		(1)	(1)	(226)	02/01/2037	1
31411N-R4-1	FED NATL MTG ASSOC #912307		05/18/2007	CHASE SECURITIES					3,111,982		(1,044)		(1,044)						(5,959)	02/01/2037	1
31411N-TX-5	FED NATL MTG ASSOC #912366		09/01/2007	Various		736	747	739	738		6		6		744		(7)	(7)	(14,464)	02/01/2022	1
31411N-VG-9	FED NATL MTG ASSOC #912415		07/12/2007	DEUTSCHE BANK SECURITIES		162	168	166	166						166		(4)	(4)	(8,424)	02/01/2022	1
31411R-AQ-1	FED NATL MTG ASSOC #912715		08/09/2007	CHASE SECURITIES		2,489,966	2,644,723	2,576,938	2,573,572		3,366		3,366		2,576,938		(86,972)	(86,972)		03/01/2037	1
31411R-FA-1	FED NATL MTG ASSOC #912861		09/01/2007	SCHEDULED REDEMPTION		3,847	3,847	3,803	3,801		46		46		3,847				6	02/01/2022	1
31411R-LH-9	FED NATL MTG ASSOC #913028		05/18/2007	CHASE SECURITIES				(6)			(30)		(30)		(6)		6	6	(207)	04/01/2037	1
31411R-U5-5	FED NATL MTG ASSOC #913304		09/01/2007	SCHEDULED REDEMPTION		24,830	24,830	23,881			949		949		24,830				228	04/01/2037	1
31411S-YE-0	FED NATL MTG ASSOC #914309		05/18/2007	CHASE SECURITIES				(26)			(233)		(233)		(26)		26	26	(1,683)	02/01/2037	1
31411S-2F-2	FED NATL MTG ASSOC #914374		05/18/2007	CHASE SECURITIES							(13)		(13)						(96)	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		09/01/2007	SCHEDULED REDEMPTION		28,639	28,639	28,321	28,312		327		327		28,639				44	03/01/2022	1
31411U-GL-9	FED NATL MTG ASSOC #914703		09/01/2007	Various		11,673,961	12,284,452	11,771,000			33,246		33,246		11,804,245		(130,284)	(130,284)	173,559	04/01/2037	1
31411U-MK-4	FED NATL MTG ASSOC #914862		07/12/2007	DEUTSCHE BANK SECURITIES		37	38	38	38						38		(1)	(1)	(1,909)	04/01/2022	1
31411U-WS-6	FED NATL MTG ASSOC #915157		05/18/2007	CHASE SECURITIES				(6)			(92)		(92)		(6)		6	6	(641)	04/01/2037	1
31411U-YJ-4	FED NATL MTG ASSOC #915213		05/18/2007	CHASE SECURITIES					438,202		(850)		(850)						(5,959)	04/01/2037	1
31411U-2E-0	FED NATL MTG ASSOC #915273		05/18/2007	CHASE SECURITIES				2			(17)		(17)		2		(2)	(2)	(125)	02/01/2037	1
31411V-GC-7	FED NATL MTG ASSOC #915595		08/09/2007	CHASE SECURITIES		3,815,385	4,052,521	3,947,063	3,943,399		3,663		3,663		3,947,063		(131,677)	(131,677)		05/01/2037	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31411V-P2-9	FED NATL MTG ASSOC #915841		07/12/2007	DEUTSCHE BANK SECURITIES		169	175	174	173						174		(4)	(4)	(8,813)	03/01/2022	1
31411V-UX-5	FED NATL MTG ASSOC #915998		09/01/2007	SCHEDULED REDEMPTION		223	223	221	220		3		3		223					03/01/2022	1
31411W-DF-1	FED NATL MTG ASSOC #916402		09/01/2007	SCHEDULED REDEMPTION		17,725	17,725	17,048			677		677		17,725				163	05/01/2037	1
31411W-EK-9	FED NATL MTG ASSOC #916438		08/09/2007	CHASE SECURITIES		3,765,561	3,999,600	3,895,878	3,891,898		3,981		3,981		3,895,878		(130,317)	(130,317)		05/01/2037	1
31411W-FK-8	FED NATL MTG ASSOC #916470		09/01/2007	Various		3,799,164	4,000,002	3,832,814			9,583		9,583		3,842,397		(43,234)	(43,234)	56,584	05/01/2037	1
31411W-YP-6	FED NATL MTG ASSOC #917018		09/01/2007	SCHEDULED REDEMPTION		361	361	357	357		4		4		361				1	03/01/2022	1
31411W-4L-8	FED NATL MTG ASSOC #917127		09/01/2007	Various		6,949,053	7,316,444	7,010,639			17,828		17,828		7,028,468		(79,415)	(79,415)	103,499	06/01/2037	1
31411X-EF-8	FED NATL MTG ASSOC #917334		05/18/2007	CHASE SECURITIES				(3)			(275)		(275)		(3)		3	3	(1,861)	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		05/18/2007	CHASE SECURITIES							(108)		(108)						(731)	05/01/2037	1
31411X-YC-3	FED NATL MTG ASSOC #917907		09/01/2007	SCHEDULED REDEMPTION		46,506	46,506	44,729			1,777		1,777		46,506				426	05/01/2037	1
31411X-3K-9	FED NATL MTG ASSOC #918002		08/09/2007	CHASE SECURITIES		564,891	600,000	584,440	583,843		597		597		584,440		(19,549)	(19,549)		05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		07/12/2007	DEUTSCHE BANK SECURITIES		1	1	1	1						1				(58)	05/01/2022	1
31411Y-HJ-5	FED NATL MTG ASSOC #918333		05/18/2007	CHASE SECURITIES							(553)		(553)						(3,973)	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		05/18/2007	CHASE SECURITIES							(184)		(184)						(1,343)	05/01/2037	1
31411Y-MJ-9	FED NATL MTG ASSOC #918461		08/09/2007	CHASE SECURITIES		289,143	307,114	299,232	298,853		379		379		299,232		(10,088)	(10,088)		05/01/2037	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		07/12/2007	DEUTSCHE BANK SECURITIES		33	34	33	33						33		(1)	(1)	(1,697)	05/01/2022	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		05/18/2007	CHASE SECURITIES				(27)			(344)		(344)		(27)		27	27	(2,373)	05/01/2037	1
31411Y-QH-9	FED NATL MTG ASSOC #918556		05/18/2007	CHASE SECURITIES					2,429,337		(813)		(813)						(5,959)	06/01/2037	1
31411Y-YC-1	FED NATL MTG ASSOC #918807		07/12/2007	DEUTSCHE BANK SECURITIES		42	44	44	44						44		(1)	(1)	(2,211)	03/01/2022	1
31412A-JT-2	FED NATL MTG ASSOC #919274		09/01/2007	SCHEDULED REDEMPTION		3,405	3,405	3,367	3,365		41		41		3,405				5	05/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		05/18/2007	CHASE SECURITIES				(34)			(176)		(176)		(34)		34	34	(1,186)	05/01/2037	1
31412A-J9-6	FED NATL MTG ASSOC #919288		05/18/2007	CHASE SECURITIES							(51)		(51)						(372)	05/01/2037	1
31412A-KQ-6	FED NATL MTG ASSOC #919303		05/18/2007	CHASE SECURITIES							(43)		(43)						(311)	05/01/2037	1
31412A-KT-0	FED NATL MTG ASSOC #919306		09/01/2007	SCHEDULED REDEMPTION		207	207	205	205		2		2		207					05/01/2022	1
31412A-L5-1	FED NATL MTG ASSOC #919348		09/01/2007	SCHEDULED REDEMPTION		530	530	524	523		6		6		530				1	05/01/2022	1
31412A-M6-8	FED NATL MTG ASSOC #919381		08/09/2007	CHASE SECURITIES		2,496,999	2,652,194	2,584,487	2,580,830		3,657		3,657		2,584,487		(87,488)	(87,488)		05/01/2037	1
31412A-QZ-0	FED NATL MTG ASSOC #919472		05/18/2007	CHASE SECURITIES				1			(36)		(36)		1		(1)	(1)	(242)	05/01/2037	1
31412A-UM-4	FED NATL MTG ASSOC #919588		08/09/2007	CHASE SECURITIES		275,654	292,787	285,272	284,910		362		362		285,272		(9,618)	(9,618)		06/01/2037	1
31412A-UR-3	FED NATL MTG ASSOC #919592		09/01/2007	SCHEDULED REDEMPTION		4,133	4,133	3,975			158		158		4,133				38	06/01/2037	1
31412B-FT-4	FED NATL MTG ASSOC #920078		09/01/2007	SCHEDULED REDEMPTION		14,440	14,440	14,341	14,342		98		98		14,440				574	12/01/2036	1
31412B-FX-5	FED NATL MTG ASSOC #920082		09/01/2007	SCHEDULED REDEMPTION		660,281	660,281	655,741	655,778		4,502		4,502		660,281				26,209	12/01/2036	1
31412B-FZ-0	FED NATL MTG ASSOC #920084		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		6	6	6							6					11/01/2036	1
31412B-KG-6	FED NATL MTG ASSOC #920195		09/01/2007	Various		803	803	794	794		9		9		803				28	12/01/2021	1
31412B-SR-4	FED NATL MTG ASSOC #920428		05/09/2007	GREENWICH CAPITAL MARKETS, INC.		1	1	1							1					11/01/2036	1
31412B-XD-9	FED NATL MTG ASSOC #920576		05/18/2007	CHASE SECURITIES				(13)			(231)		(231)		(13)		13	13	(1,743)	04/01/2037	1
31412B-4B-5	FED NATL MTG ASSOC #920718		08/09/2007	CHASE SECURITIES		1,341,288	1,424,652	1,388,569	1,386,605		1,964		1,964		1,388,569		(47,282)	(47,282)		01/01/2037	1
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2007	SCHEDULED REDEMPTION		71,446	71,446	71,446							71,446				2,107	10/01/2036	1
31412D-TV-0	FED NATL MTG ASSOC #922264		05/18/2007	CHASE SECURITIES				(10)			(109)		(109)		(10)		10	10	(752)	12/01/2036	1
31412D-XE-3	FED NATL MTG ASSOC #922377		09/01/2007	SCHEDULED REDEMPTION		4,458	4,458	4,408	4,405		53		53		4,458				7	02/01/2022	1
31412D-YX-0	FED NATL MTG ASSOC #922426		05/18/2007	Various		1	1	(1)			(173)		(173)		(1)		2	2	(1,218)	10/01/2036	1
31412E-E6-9	FED NATL MTG ASSOC #922757		05/18/2007	CHASE SECURITIES							(164)		(164)						(1,149)	03/01/2037	1
31412F-VR-1	FED NATL MTG ASSOC #924124		08/09/2007	CHASE SECURITIES		376,593	399,999	389,733	389,239		494		494		389,733		(13,139)	(13,139)		06/01/2037	1
31412V-P7-7	FED NATL MTG ASSOC #936146		05/18/2007	CHASE SECURITIES							(315)		(315)						(2,234)	05/01/2037	1
31412W-DP-8	FED NATL MTG ASSOC #936710		09/01/2007	SCHEDULED REDEMPTION		3,649	3,649	3,608	3,605		44		44		3,649				6	05/01/2022	1
31412W-DY-9	FED NATL MTG ASSOC #936719		05/18/2007	CHASE SECURITIES				11			(67)		(67)		11		(11)	(11)	(501)	05/01/2037	1
31412W-D4-5	FED NATL MTG ASSOC #936723		05/18/2007	CHASE SECURITIES							(193)		(193)						(1,401)	05/01/2037	1
31412W-EX-0	FED NATL MTG ASSOC #936750		05/18/2007	CHASE SECURITIES							(89)		(89)						(584)	05/01/2037	1
31412W-RW-8	FED NATL MTG ASSOC #937101		08/09/2007	CHASE SECURITIES		2,493,801	2,648,797	2,581,177	2,577,525		3,652		3,652		2,581,177		(87,376)	(87,376)		05/01/2037	1
31412X-EE-0	FED NATL MTG ASSOC #937633		07/12/2007	DEUTSCHE BANK SECURITIES		4	4	4	4						4				(188)	06/01/2022	1
31412X-H8-0	FED NATL MTG ASSOC #937755		08/09/2007	CHASE SECURITIES		5,051,698	5,365,673	5,226,121	5,221,191		4,929		4,929		5,226,121		(174,423)	(174,423)		06/01/2037	1
31412X-NW-0	FED NATL MTG ASSOC #937905		08/09/2007	CHASE SECURITIES		284,594	302,282	294,523	294,150		373		373		294,523		(9,930)	(9,930)		07/01/2037	1
31412Y-EU-2	FED NATL MTG ASSOC #938547		05/18/2007	CHASE SECURITIES				10			(57)		(57)		10		(10)	(10)	(397)	05/01/2037	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31412Y-S6-0	FED NATL MTG ASSOC #938941		09/01/2007	SCHEDULED REDEMPTION		122	122	121	121				1		122					05/01/2022	1
31413A-FS-7	FED NATL MTG ASSOC #939477		09/01/2007	Various		3,133,883	3,299,574	3,161,662					8,181		3,169,843		(35,960)	(35,960)	46,678	06/01/2037	1
31413A-GS-6	FED NATL MTG ASSOC #939509		09/01/2007	Various		1,369,195	1,440,783	1,380,563					4,106		1,384,669		(15,475)	(15,475)	20,353	06/01/2037	1
31413A-HY-2	FED NATL MTG ASSOC #939547		08/09/2007	CHASE SECURITIES		290,848	308,925	300,996	300,614				381		300,996		(10,148)	(10,148)		07/01/2037	1
31413A-UE-1	FED NATL MTG ASSOC #939881		09/01/2007	SCHEDULED REDEMPTION		49,735	49,735	49,179	49,141				594		49,735				76	06/01/2022	1
31413B-LC-3	FED NATL MTG ASSOC #940523		08/09/2007	CHASE SECURITIES		4,408,213	4,682,194	4,561,142	4,556,159				4,984		4,561,142		(152,930)	(152,930)		07/01/2037	1
31413B-6R-7	FED NATL MTG ASSOC #941080		08/09/2007	CHASE SECURITIES		274,539	291,602	284,117	283,757				360		284,117		(9,579)	(9,579)		08/01/2037	1
31413C-GW-3	FED NATL MTG ASSOC #941313		08/09/2007	CHASE SECURITIES		2,510,802	2,666,854	2,598,773	2,595,096				3,677		2,598,773		(87,972)	(87,972)		07/01/2037	1
31413C-SV-2	FED NATL MTG ASSOC #941632		07/12/2007	DEUTSCHE BANK SECURITIES		7	7	7	7						7				(356)	06/01/2022	1
31413D-FC-6	FED NATL MTG ASSOC #942163		08/09/2007	CHASE SECURITIES		329,917	350,422	341,428	340,995				433		341,428		(11,511)	(11,511)		07/01/2037	1
31413F-LA-8	FED NATL MTG ASSOC #944121		09/01/2007	SCHEDULED REDEMPTION		197,887	197,887	195,682	195,524				2,363		197,887				302	07/01/2022	1
31413F-YT-3	FED NATL MTG ASSOC #944522		08/09/2007	CHASE SECURITIES		320,626	340,554	331,813	331,392				420		331,813		(11,187)	(11,187)		07/01/2037	1
31413G-HZ-6	FED NATL MTG ASSOC #944948		09/01/2007	SCHEDULED REDEMPTION		210	210	207	207				3		210					07/01/2022	1
31413H-V6-2	FED NATL MTG ASSOC #946237		09/01/2007	SCHEDULED REDEMPTION		16,071	16,071	15,898	15,884				187		16,071				25	09/01/2022	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		09/01/2007	SCHEDULED REDEMPTION		194,905	194,905	197,250	196,740				(1,835)		194,905				7,422	11/01/2033	1
3133T9-NW-1	FHR 1948 PJ		09/01/2007	SCHEDULED REDEMPTION		158,577	158,577	161,153	159,650				(1,073)		158,577				7,637	03/15/2027	1
31393K-XW-0	FHR 2574 FT		09/15/2007	SCHEDULED REDEMPTION		1,130,568	1,130,568	1,136,530	1,135,361				(4,793)		1,130,568				46,659	11/15/2016	1
31393V-P9-6	FHR 2628 LE		09/01/2007	SCHEDULED REDEMPTION		151,093	151,093	141,626	143,579				7,514		151,093				3,541	06/15/2033	1
31393W-3W-7	FHR 2650 PN		09/25/2007	Various		13,486,557	13,904,834	13,850,519	13,863,165				2,678		13,865,844		(379,286)	(379,286)	480,979	12/15/2032	1
31394T-TV-7	FHR 2764 JA		09/01/2007	SCHEDULED REDEMPTION		427,761	427,761	405,571					22,190		427,761				12,100	03/15/2019	1
31395E-4R-5	FHR 2837 ED		09/01/2007	SCHEDULED REDEMPTION		573,935	573,935	559,946					13,990		573,935				18,222	08/15/2019	1
31395M-VJ-5	FHR 2922 GA		09/01/2007	SCHEDULED REDEMPTION		367,616	367,616	359,991	360,246				7,370		367,616				14,600	05/15/2034	1
31395W-K5-5	FHR 3005 ZG		09/01/2007	SCHEDULED REDEMPTION		765,322	765,322	753,381	739,922				8,800		765,322				25,830	02/15/2020	1
31396G-YH-8	FHR 3096 ZB		01/01/2007	Various					127,298				256						585	01/15/2036	1
31396G-T2-7	FHR 3098 ZH		08/01/2007	SCHEDULED REDEMPTION		838,444	838,444	826,915					11,529		838,444				25,019	01/15/2036	1
31396H-Z9-3	FHR 3116 ZB		08/01/2007	Various		495,443	495,443	483,366	3,372,013				65,095		495,443				72,008	02/15/2036	1
31397B-B7-5	FHR 3211 ZD		09/01/2007	Various		5,404,157	5,404,157	5,374,603	10,437,117				28,118		5,404,157				355,187	09/15/2036	1
31397B-B8-3	FHR 3211 ZE		09/01/2007	SCHEDULED REDEMPTION		304,067	304,067	303,164					903		304,067				3,041	09/15/2036	1
31397B-SV-4	FHR 3226 HZ		02/01/2007	Various					4,281,049				8,071						27,566	10/15/2036	1
31397E-MB-8	FHR 3262 KZ		09/01/2007	SCHEDULED REDEMPTION		1,122,948	1,122,948	1,117,333					5,615		1,122,948				39,494	01/15/2027	1
31397F-HC-9	FHR 3271 SE		09/01/2007	SCHEDULED REDEMPTION		1,018,725	1,018,725	1,020,157					(1,433)		1,018,725				38,790	02/15/2037	1
31397F-HR-6	FHR 3271 TZ		09/01/2007	SCHEDULED REDEMPTION		753,351	753,351	751,938					1,413		753,351				15,221	02/15/2037	1
31397F-A4-4	FHR 3272 DF		09/15/2007	SCHEDULED REDEMPTION		834,620	834,620	834,620							834,620				29,999	02/15/2037	1
31397G-SS-0	FHR 3305 AU		07/01/2007	SCHEDULED REDEMPTION		108,456	108,456	108,050					407		108,456				542	10/15/2033	1
31397G-UZ-1	FHR 3305 Z		09/01/2007	SCHEDULED REDEMPTION		1,103,397	1,103,397	1,096,845					6,551		1,103,397				23,613	04/15/2027	1
31397H-ZR-2	FHR 339 ZA		09/01/2007	Various		1,235,153	1,238,025	1,233,769					1,261		1,235,031		122	122	13,423	06/15/2037	1
31392A-4P-0	FNR 2001-69 PN		09/01/2007	SCHEDULED REDEMPTION		254,943	254,943	265,141	254,943						254,943				9,994	04/25/2030	1
31392B-CN-4	FNR 2001-70 LK		09/01/2007	SCHEDULED REDEMPTION		798,846	798,846	814,573	802,783				(3,938)		798,846				31,258	06/25/2030	1
31392F-ES-2	FNR 2002-71 AP		09/01/2007	SCHEDULED REDEMPTION		297,878	297,878	302,998	305,006				(7,128)		297,878				10,756	11/25/2032	1
31393U-QZ-9	FNR 2003-117 KF		09/25/2007	SCHEDULED REDEMPTION		879,347	879,347	884,842	884,726				(5,379)		879,347				36,110	08/25/2033	1
31393U-K3-6	FNR 2003-129 JB		09/01/2007	SCHEDULED REDEMPTION		7,751	7,751	7,199	7,283				468		7,751				261	09/25/2018	1
31394E-KS-6	FNR 2005-66 PF		01/25/2007	CREDIT SUISSE FIRST BOSTON CORPORATION					5,189,560				23							07/25/2035	1
31394U-NA-6	FNR 2005-97 LB		09/01/2007	SCHEDULED REDEMPTION		1,384	1,384	1,253	1,255				130		1,384				50	11/25/2035	1
31396P-L9-0	FNR 2007-12 BA		09/25/2007	SCHEDULED REDEMPTION		1,282	1,282	1,268					14		1,282				43	02/25/2037	1
31396P-VV-0	FNR 2007-23 BC		09/25/2007	SCHEDULED REDEMPTION		2,361	2,361	2,329					32		2,361				79	02/25/2036	1
31397C-DF-3	FREDDIE MAC		06/01/2007	Various					2,152,260				5,384						37,177	11/01/2036	1
31397C-DJ-5	FREDDIE MAC		09/01/2007	Various		2,157,939	2,157,939	2,154,905	4,418,147				6,210		2,157,939				149,371	11/15/2036	1
38374B-BR-3	GNR 2003-63 UF		09/20/2007	SCHEDULED REDEMPTION		345,909	345,909	345,801	345,834				74		345,909				14,212	07/20/2030	1
02R050-68-9	TBA		08/09/2007	BARCLAYS BANK		50,869,690	54,000,000	52,047,963	51,999,025				48,937		52,047,962		(1,178,272)	(1,178,272)		08/01/2037	1FE
010541-AN-0	ALABAMA FED AID HWY GRANT ANTIC 02A		08/22/2007	PRAGER MCCARTHY & SEALY		162,378	155,000	165,672	161,302				(725)		160,577		1,801	1,801	7,855	03/01/2015	1FE
010316-BZ-9	ALABAMA MENTAL HLTH SPL TAX LTD 05		07/12/2007	PRAGER MCCARTHY & SEALY		202,138	200,000	211,536	204,228				(1,602)		202,626		(488)	(488)	6,278	06/01/2008	1FE
010608-YR-2	ALABAMA PUB SCH & CLG CAP IMPT 03		08/24/2007	PRAGER MCCARTHY & SEALY		249,423	250,000	251,583	251,174				(98)		251,076		(1,653)	(1,653)	8,375	12/01/2020	1FE
091156-KV-0	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		09/06/2007	PRAGER MCCARTHY & SEALY		200,504	200,000	200,232	200,141				(64)		200,077		427	427	10,750	07/01/2018	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
091156-KW-8	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		09/20/2007	PRAGER MCCARTHY & SEALY		100,288	100,000	100,022	100,013		(6)		(6)		100,007		281	281	5,550	07/01/2019	1FE
44706H-BX-4	HUNTSVILLE AL HEALTH CARE AUTH 98A RMKT		07/24/2007	MORGAN KEEGAN & COMPANY, INC.		821,072	800,000	800,000	800,000						800,000		21,072	21,072	24,124	06/01/2011	1FE
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04		09/06/2007	PRAGER MCCARTHY & SEALY		208,552	200,000	210,868	208,825		(716)		(716)		208,108		444	444	9,694	03/15/2020	1FE
178860-AR-3	CIVICVENTURE AK ANCHORAGE CONV CTR 06		09/11/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		933,300	900,000	922,959	921,159		(1,432)		(1,432)		919,727		13,573	13,573	44,294	09/01/2023	1FE
040625-M5-1	ARIZONA MUN FIN COP 2004 SER 18		09/12/2007	CITIGROUP GLOBAL MARKETS		758,289	700,000	732,011	725,450		(2,045)		(2,045)		723,406		34,883	34,883	39,472	08/01/2016	1FE
040625-M6-9	ARIZONA MUN FIN COP 2004 SER 18		09/05/2007	PRAGER MCCARTHY & SEALY		106,141	100,000	103,834	103,051		(238)		(238)		102,814		3,327	3,327	5,542	08/01/2017	1FE
040625-M9-3	ARIZONA MUN FIN COP 2004 SER 18		09/25/2007	UNION BANK OF SWITZERLAND		105,558	100,000	101,974	101,575		(131)		(131)		101,444		4,114	4,114	5,792	08/01/2020	1FE
040677-AH-9	ARIZONA SPORTS TOURISM MULT STAD 03A SR		09/10/2007	Various		1,194,704	1,100,000	1,214,444	1,177,978		(7,323)		(7,323)		1,170,655		24,049	24,049	68,469	07/01/2014	1FE
12022B-CT-9	BULLHEAD CITY AZ MUN PPTY EXCISE TAX 06		09/21/2007	Various		820,123	790,000	832,486	829,003		(2,381)		(2,381)		826,622		(6,500)	(6,500)	44,081	07/01/2026	1FE
221825-AV-4	COTTONWOOD AZ WTR SYS 2006 SR		09/20/2007	PRAGER MCCARTHY & SEALY		104,564	100,000	104,378	104,063		(257)		(257)		103,806		758	758	6,167	07/01/2030	1FE
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB		09/10/2007	PRAGER MCCARTHY & SEALY		202,774	200,000	200,778	200,724		(47)		(47)		200,677		2,097	2,097	10,800	07/01/2024	1FE
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB		09/05/2007	PRAGER MCCARTHY & SEALY		294,358	300,000	298,794	298,825		26		26		298,851		(4,493)	(4,493)	15,838	07/01/2026	1FE
391577-KU-6	GREATER AZ DEV INFRA PINAL CNTY 06-1		08/27/2007	PRAGER MCCARTHY & SEALY		195,712	200,000	197,622	197,685		63		63		197,748		(2,036)	(2,036)	12,100	08/01/2023	1FE
590545-KF-5	MESA AZ UTIL SYS 2002 A REF		07/10/2007	COMMERCE CAPITAL		1,027,710	1,000,000	1,074,160	1,042,672		(3,128)		(3,128)		1,039,544		(11,834)	(11,834)	46,500	07/01/2013	1FE
810489-DJ-0	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02		07/02/2007	PRAGER MCCARTHY & SEALY		101,748	100,000	104,704	101,318		(442)		(442)		100,876		872	872	5,576	07/01/2008	1FE
810489-DL-5	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02		07/18/2007	PRAGER MCCARTHY & SEALY		104,809	100,000	105,223	102,552		(382)		(382)		102,170		2,639	2,639	5,836	07/01/2010	1FE
86888V-BH-9	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03		09/04/2007	Various		450,613	425,000	458,503	450,313		(2,006)		(2,006)		448,307		2,306	2,306	25,146	07/01/2017	1FE
914060-AY-4	UNIVERSITY OF ARIZONA COP 2003 B		08/17/2007	Various		830,905	800,000	826,472	818,918		(1,598)		(1,598)		817,320		13,585	13,585	28,104	06/01/2019	1FE
914060-BS-6	UNIVERSITY OF ARIZONA COP 2003 B		09/14/2007	PRAGER MCCARTHY & SEALY		1,458,481	1,395,000	1,461,053	1,442,087		(4,284)		(4,284)		1,437,803		20,678	20,678	52,049	06/01/2017	1FE
914060-BT-4	UNIVERSITY OF ARIZONA COP 2003 B		09/05/2007	Various		621,816	595,000	618,443	611,735		(1,550)		(1,550)		610,185		11,631	11,631	22,612	06/01/2018	1FE
041083-PC-4	ARKANSAS DEV FIN AUTH SGL FAM MTG 06D		07/01/2007	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,055	07/01/2026	1FE
041081-5W-6	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		07/01/2007	CALLED @ 100.00000000		140,000	140,000	140,000	140,000						140,000				8,750	01/01/2032	1FE
041081-5T-3	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY M		07/01/2007	CALLED @ 100.00000000		155,000	155,000	155,000	155,000						155,000				9,688	07/01/2031	1FE
041186-WC-7	ARKANSAS ST UNIV STUDENT FEE 07		08/23/2007	STEPHENS, INC.		972,420	1,000,000	1,004,750			(68)		(68)		1,004,682		(32,262)	(32,262)	23,354	03/01/2037	1FE
348815-FA-4	FORT SMITH AR WTR & SWR REF 02A		08/13/2007	PRAGER MCCARTHY & SEALY		105,426	100,000	105,371	102,958		(354)		(354)		102,604		2,822	2,822	4,594	10/01/2013	1FE
348815-FT-3	FORT SMITH AR WTR & SWR REF 02B		09/14/2007	PRAGER MCCARTHY & SEALY		126,611	120,000	126,041	123,312		(457)		(457)		122,856		3,755	3,755	5,800	10/01/2011	1FE
348815-FU-0	FORT SMITH AR WTR & SWR REF 02B		09/19/2007	NORTHEAST SECURITIES		149,206	140,000	148,634	144,744		(666)		(666)		144,078		5,128	5,128	7,207	10/01/2012	1FE
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LK		08/01/2007	CALLED @ 100.00		350,000	350,000	350,000	350,000						350,000				25,128	02/01/2034	5
850269-AR-2	SPRINGDALE AR SALES & USE TAX 06		07/01/2007	MATURED		1,000,000	1,000,000	1,002,950	1,002,177		(2,177)		(2,177)		1,000,000				30,000	07/01/2007	1FE
914084-U3-0	UNIVERSITY OF AR FORT SMITH STUD FEE 06		08/17/2007	PRAGER MCCARTHY & SEALY		95,722	100,000	99,257	99,258		12		12		99,270		(3,548)	(3,548)	3,263	12/01/2031	1FE
914084-RE-0	UNIVERSITY OF AR UALR CAP IMPT 04B		08/27/2007	PRAGER MCCARTHY & SEALY		294,480	300,000	296,937	297,177		75		75		297,252		(2,772)	(2,772)	10,088	12/01/2023	1FE
914084-UA-4	UNIVERSITY OF AR VAR FAC UAMS 04 A		09/04/2007	PRAGER MCCARTHY & SEALY		212,562	200,000	218,690	211,886		(893)		(893)		210,993		1,569	1,569	8,500	11/01/2017	1FE
914084-UB-2	UNIVERSITY OF AR VAR FAC UAMS 04 A		08/17/2007	PRAGER MCCARTHY & SEALY		236,157	225,000	242,348	240,771		(1,107)		(1,107)		239,663		(3,507)	(3,507)	9,024	11/01/2018	1FE
914084-KT-4	UNIVERSITY OF AR VAR FAYETTEVILLE 01A		09/14/2007	PRAGER MCCARTHY & SEALY		103,216	100,000	107,786	103,115		(734)		(734)		102,381		835	835	4,000	12/01/2009	1FE
914084-RX-8	UNIVERSITY OF AR VAR FAYETTEVILLE 04A		09/10/2007	PRAGER MCCARTHY & SEALY		707,129	700,000	715,323	710,534		(721)		(721)		709,813		(2,684)	(2,684)	25,000	11/01/2020	1FE
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		08/31/2007	PRAGER MCCARTHY & SEALY		400,107	400,000	415,792	404,295		(263)		(263)		404,031		(3,924)	(3,924)	14,700	11/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00827N-AM-2	AFFORDABLE HSG AGY CA VALLEY I-IV 01		07/01/2007	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				4,500	07/01/2031	2
010869-DP-7	ALAMEDA CORRIDOR TRANSN CA SUB 04A		09/06/2007	PRAGER MCCARTHY & SEALY		136,749	200,000	109,982	124,988		3,911		3,911		128,899		7,850	7,850		10/01/2016	1FE
120786-BN-7	BURBANK CA WTR & PWR ELEC 2002		08/21/2007	PRAGER MCCARTHY & SEALY		102,640	100,000	100,000	100,000						100,000		2,640	2,640	3,653	06/01/2021	1FE
120786-BP-2	BURBANK CA WTR & PWR ELEC 2002		08/22/2007	PRAGER MCCARTHY & SEALY		102,713	100,000	99,495	99,569		12		12		99,582		3,131	3,131	3,694	06/01/2022	1FE
130658-JU-2	CALIFORNIA DEPT VET AFF HOME 03A3 REMK		08/28/2007	PRAGER MCCARTHY & SEALY		242,900	250,000	250,000							250,000		(7,100)	(7,100)	8,438	12/01/2023	1FE
13033K-XY-0	CALIFORNIA HSG FIN AGY HOME MTG 02 A		08/01/2007	CALLED @ 41.803		754,544	1,805,000	554,875	729,374		25,164		25,164		754,538		6	6		08/01/2022	1FE
130911-QL-7	CALIFORNIA STWIDE CMNTY EAST VLY 03A		08/06/2007	CALLED @ 108.00000000		21,600,000	20,000,000	19,475,400	19,536,222		13,515		13,515		19,549,737		2,050,263	2,050,263	1,567,361	10/01/2020	3
219672-EJ-7	CORONA CA COP CLEARWTR COGEN 2003		07/18/2007	Various		1,043,610	1,000,000	1,062,500	1,046,067		(3,327)		(3,327)		1,042,740		870	870	44,097	09/01/2018	1FE
292528-BF-2	ENCINITAS CA SPL TAX CFD NO 1 2004		09/06/2007	PRAGER MCCARTHY & SEALY		124,508	125,000	123,723	123,820		26		26		123,846		661	661	5,910	09/01/2028	1FE
296344-CM-4	ESCONDIDO CA COP WSTWTR PROJ 05 A		09/04/2007	PRAGER MCCARTHY & SEALY		99,864	100,000	99,033	99,107		27		27		99,134		730	730	4,575	09/01/2022	1FE
296344-CN-2	ESCONDIDO CA COP WSTWTR PROJ 05 A		09/11/2007	PRAGER MCCARTHY & SEALY		201,758	200,000	195,542	195,855		117		117		195,972		5,786	5,786	9,288	09/01/2023	1FE
296344-CP-7	ESCONDIDO CA COP WSTWTR PROJ 05 A		09/10/2007	PRAGER MCCARTHY & SEALY		398,027	400,000	394,640	394,986		125		125		395,111		2,916	2,916	18,654	09/01/2024	1FE
296344-CQ-5	ESCONDIDO CA COP WSTWTR PROJ 05 A		08/28/2007	PRAGER MCCARTHY & SEALY		491,815	500,000	491,155	491,683		188		188		491,871		(56)	(56)	23,125	09/01/2025	1FE
344610-BG-4	FONTANA CA PUB FING AUTH LEASE 07		08/28/2007	DAIN RAUSCHER INCORPORATED		4,527,250	4,550,000	4,473,424							4,473,424		53,827	53,827		09/01/2032	1Z
344610-BH-2	FONTANA CA PUB FING AUTH LEASE 07		08/27/2007	DAIN RAUSCHER INCORPORATED		5,722,850	5,810,000	5,668,817							5,668,817		54,033	54,033		09/01/2037	1Z
35981R-AT-6	FULLERTON CA PUB FING TAX ALLOC 05		09/18/2007	PRAGER MCCARTHY & SEALY		106,271	100,000	104,120	103,767		(262)		(262)		103,506		2,765	2,765	5,278	09/01/2023	1FE
421228-BP-1	HAYWARD CA LOC IMPT DIST NO 15 1989		09/02/2007	MATURED		390,000	390,000	390,000	390,000						390,000				30,420	09/02/2007	2
509634-AR-2	LAKE ELSINORE CA UNI SCH DIST NO 90-2 07		09/14/2007	PRAGER MCCARTHY & SEALY		202,715	200,000	203,184			(117)		(117)		203,067		(352)	(352)	4,350	10/01/2024	1FE
51378P-AZ-4	LANCASTER CA FING SUB TAX RSD 5&6 03		09/10/2007	PRAGER MCCARTHY & SEALY		102,460	100,000	101,806	101,393		(78)		(78)		101,316		1,144	1,144	5,304	02/01/2027	1FE
544386-BE-4	LOS ANGELES CA CMNTY FAC PLAYA VISTA 03		09/27/2007	PRAGER MCCARTHY & SEALY		301,229	300,000	295,458	296,230		165		165		296,395		4,834	4,834	13,529	09/01/2019	1FE
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A		09/06/2007	Various		506,473	480,000	499,128	495,180		(1,019)		(1,019)		494,161		12,312	12,312	17,073	12/01/2019	1FE
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A		08/15/2007	PRAGER MCCARTHY & SEALY		104,459	100,000	103,139	102,494		(169)		(169)		102,325		2,134	2,134	3,597	12/01/2020	1FE
544552-NL-2	LOS ANGELES CA HARBOR DEPT 2005 A REF		09/07/2007	Various		1,566,061	1,440,000	1,564,416	1,554,150		(6,114)		(6,114)		1,548,036		18,025	18,025	80,169	08/01/2018	1FE
544552-PF-3	LOS ANGELES CA HARBOR DEPT 2005 B REF		08/29/2007	PRAGER MCCARTHY & SEALY		1,599,375	1,500,000	1,629,600	1,618,907		(6,166)		(6,166)		1,612,741		(13,366)	(13,366)	81,875	08/01/2018	1FE
544652-P4-6	LOS ANGELES CA WSTWTR SYS 03 A SUB		09/07/2007	Various		8,204,592	8,115,000	8,121,086	8,119,136		(369)		(369)		8,118,767		85,826	85,826	268,758	06/01/2020	1FE
544663-T9-8	LOS ANGELES CNTY CA COP CHLDRN INST 92		07/01/2007	CALLED @ 100.00000000		135,000	135,000	132,480	133,450		67		67		133,517		1,483	1,483	8,944	07/01/2022	1FE
54468T-AW-8	LOS ANGELES CNTY CA IMPT CI NO 2629R2		09/02/2007	CALLED @ 103.00		3,095,644	3,005,480	3,005,480	3,005,480						3,005,480		90,164	90,164	262,980	09/02/2010	2
544712-D7-4	LOS ANGELES CNTY CA MET TRANS A1SR 03B		08/07/2007	PRAGER MCCARTHY & SEALY		41,521	40,000	39,637			28		28		39,664		1,857	1,857	1,995	07/01/2021	1FE
544712-D8-2	LOS ANGELES CNTY CA MET TRANS A1SR 03B		09/27/2007	Various		10,974,230	10,845,000	10,746,468			3,957		3,957		10,750,425		223,805	223,805	606,899	07/01/2021	1FE
607762-JG-7	MODESTO CA IRR DIST COP CAP IMPT 04A		08/16/2007	Various		3,538,680	3,435,000	3,486,594	3,475,548		(2,882)		(2,882)		3,472,667		66,014	66,014	194,021	07/01/2019	1FE
607762-JJ-1	MODESTO CA IRR DIST COP CAP IMPT 04A		08/16/2007	BEAR STEARNS SECURITIES CORP.		2,052,600	2,000,000	2,031,580	2,024,869		(1,794)		(1,794)		2,023,075		29,525	29,525	113,889	07/01/2020	1FE
607762-JN-2	MODESTO CA IRR DIST COP CAP IMPT 04A		08/16/2007	BEAR STEARNS SECURITIES CORP.		1,656,855	1,620,000	1,626,286	1,624,960		(356)		(356)		1,624,604		32,251	32,251	92,250	07/01/2022	1FE
607762-JQ-5	MODESTO CA IRR DIST COP CAP IMPT 04A		08/16/2007	BEAR STEARNS SECURITIES CORP.		4,392,751	4,300,000	4,289,336	4,290,259		248		248		4,290,507		102,244	102,244	244,861	07/01/2023	1FE
607762-JR-3	MODESTO CA IRR DIST COP CAP IMPT 04A		08/16/2007	BEAR STEARNS SECURITIES CORP.		2,698,932	2,645,000	2,615,164	2,617,531		637		637		2,618,168		80,763	80,763	150,618	07/01/2024	1FE
607762-JT-9	MODESTO CA IRR DIST COP CAP IMPT 04A		08/16/2007	BEAR STEARNS SECURITIES CORP.		2,548,025	2,500,000	2,448,850	2,452,575		1,004		1,004		2,453,579		94,446	94,446	142,361	07/01/2025	1FE
616856-AT-7	MORENO VALLEY CA ASSMT DIST NO 87-4 88		09/02/2007	MATURED		385,000	385,000	383,075	384,874		126		126		385,000				30,030	09/02/2007	5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
616856-AU-4	MORENO VALLEY CA ASSMT DIST NO 87-4 88		09/02/2007	CALLED @ 103.00000000		113,300	110,000	109,450	109,915		33		33		109,948		3,352	3,352	8,580	09/02/2008	5
616856-AV-2	MORENO VALLEY CA ASSMT DIST NO 87-4 88		09/02/2007	CALLED @ 103.00000000		118,450	115,000	114,425	114,866		31		31		114,897		3,553	3,553	8,970	09/02/2009	5
616903-AU-4	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		09/01/2007	CALLED @ 100.00		785,000	785,000	785,000	785,000						785,000				54,950	09/01/2010	4
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95		09/02/2007	CALLED @ 100.00000000		455,000	455,000	455,000	455,000						455,000				34,125	09/02/2020	3
683038-DD-2	ONTARIO CA IMPT ASSMT DIST NO 100A		09/02/2007	MATURED		285,000	285,000	285,000		285,000			285,000		285,000				20,235	09/02/2007	3Z
683038-GL-1	ONTARIO CA IMPT ASSMT DIST NO 103 89A		09/02/2007	MATURED		1,040,000	1,040,000	1,040,000	1,040,000						1,040,000				76,960	09/02/2007	3
684105-DY-2	ORANGE CA REDEV AGY TAX ALLOC 03A REF		09/05/2007	PRAGER MCCARTHY & SEALY		101,643	100,000	101,025	100,738		(67)		(67)		100,671		972	972	4,766	09/01/2020	1FE
684105-DZ-9	ORANGE CA REDEV AGY TAX ALLOC 03A REF		09/21/2007	PRAGER MCCARTHY & SEALY		204,924	200,000	201,252	200,903		(87)		(87)		200,816		4,108	4,108	10,053	09/01/2021	1FE
684105-EB-1	ORANGE CA REDEV AGY TAX ALLOC 03A REF		09/10/2007	PRAGER MCCARTHY & SEALY		256,970	250,000	250,000	250,000						250,000		6,970	6,970	12,400	09/01/2023	1FE
68723X-CG-3	OROVILLE CA PUB FIN TIF PROJ 1 02		07/12/2007	PRAGER MCCARTHY & SEALY		102,835	100,000	101,342	100,885		(74)		(74)		100,810		2,025	2,025	4,194	09/15/2030	1FE
691874-BS-9	OXNARD CA FING AUTH WSTWTR 03 REF		09/07/2007	UNION BANK OF SWITZERLAND		1,102,374	1,050,000	1,096,746	1,081,882		(3,047)		(3,047)		1,078,834		23,540	23,540	40,979	06/01/2020	1FE
691879-DV-9	OXNARD CA FING AUTH WTR 06		09/25/2007	PRAGER MCCARTHY & SEALY		257,380	250,000	253,590	253,402		(219)		(219)		253,183		4,197	4,197	9,797	06/01/2023	1FE
696617-MJ-5	PALM DESERT CA FING TIF PROJ AREA 1 03		08/28/2007	PRAGER MCCARTHY & SEALY		250,332	245,000	251,566	250,788		(476)		(476)		250,312		20	20	10,242	04/01/2030	1FE
696617-NC-9	PALM DESERT CA FING TIF PROJ AREA 1 04A		08/21/2007	STEPHENS, INC.		103,102	100,000	100,000	100,000						100,000		3,102	3,102	4,486	04/01/2022	1FE
699202-EM-5	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03		09/07/2007	UNION BANK OF SWITZERLAND		403,199	385,000	402,225	396,952		(1,109)		(1,109)		395,843		7,356	7,356	21,442	08/01/2020	1FE
699202-ES-2	PARAMOUNT CA REDEV AGY PROJ 1 TAX 03		08/28/2007	PRAGER MCCARTHY & SEALY		322,565	330,000	320,582	321,753		243		243		321,996		569	569	16,088	08/01/2023	1FE
701636-DK-5	PARLIER CA REDEV AGY TAX ALLOC 2004		08/30/2007	SOUTHWEST SECURITIES, INC.		2,054,335	1,960,000	1,952,650	1,952,976		93		93		1,953,069		101,266	101,266	112,618	08/01/2034	1FE
724568-HU-7	PITTSBURG CA REDEV TAX LOS MEDANOS 03A		09/10/2007	PRAGER MCCARTHY & SEALY		204,564	200,000	206,170	201,811		(168)		(168)		201,643		2,921	2,921	10,608	08/01/2024	1FE
724568-FX-3	PITTSBURG CA REDEV TAX LOS MEDANOS 99		09/04/2007	PRAGER MCCARTHY & SEALY		277,410	500,000	200,390	246,337		8,931		8,931		255,268		22,142	22,142		08/01/2020	1FE
752131-TQ-5	RANCHO MIRAGE CA REDEV TIF SUB 03 A-1		08/28/2007	PRAGER MCCARTHY & SEALY		260,555	620,000	184,431	213,409		8,247		8,247		221,656		38,899	38,899		04/01/2025	1FE
769045-QS-7	RIVERSIDE CA REDEV AGY HSG SET-ASIDE 04A		09/04/2007	PRAGER MCCARTHY & SEALY		199,722	200,000	197,586	197,781		68		68		197,849		1,873	1,873	9,900	08/01/2022	1FE
797300-F6-2	SAN DIEGO CA REDEV CENTRE CITY SUB 04A		07/26/2007	PRAGER MCCARTHY & SEALY		326,960	310,000	324,756	321,778		(764)		(764)		321,014		5,946	5,946	14,208	09/01/2018	1FE
797300-F7-0	SAN DIEGO CA REDEV CENTRE CITY SUB 04A		08/30/2007	SEATTLE NORTHWEST SECURITIES CORP.		1,886,382	1,800,000	1,872,270	1,857,739		(4,342)		(4,342)		1,853,397		32,985	32,985	91,000	09/01/2019	1FE
797415-FS-0	SAN DIEGO CNTY CA WTR REV COP 02A		08/30/2007	PRAGER MCCARTHY & SEALY		1,257,803	1,215,000	1,307,911	1,253,489		(3,522)		(3,522)		1,249,967		7,836	7,836	46,775	05/01/2017	1FE
799054-FB-2	SAN MATEO CNTY CA TRAN DIST TAX 05A		09/11/2007	PRAGER MCCARTHY & SEALY		606,371	610,000	607,767	607,868		61		61		607,930		(1,559)	(1,559)	7,311	06/01/2023	1FE
799134-BX-8	SAN PABLO CA JT PWRS FING TAX ALLO 04		07/06/2007	PRAGER MCCARTHY & SEALY		430,144	400,000	436,496	431,630		(988)		(988)		430,642		(498)	(498)	12,222	12/01/2019	1FE
801620-HQ-1	SANTA CLARA CNTY CA MGT VILLA VASONA 96		07/01/2007	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				3,506	01/01/2024	1FE
801825-EM-8	SANTA CRUZ CNTY CA REDEV LIVE OAK 03		09/06/2007	STEPHENS, INC.		207,586	200,000	200,000	200,000						200,000		7,586	7,586	10,278	09/01/2023	1FE
802520-AT-3	SANTA PAULA CA PUB FIN AUTH WTR 03		09/04/2007	PRAGER MCCARTHY & SEALY		102,950	100,000	100,953	100,706		(58)		(58)		100,648		2,302	2,302	5,500	02/01/2026	1FE
839100-HG-2	SOUTH ORANGE CNTY CA PUB FIN LADERA 05A		08/30/2007	PRAGER MCCARTHY & SEALY		262,185	250,000	260,728	259,742		(639)		(639)		259,104		3,081	3,081	13,194	08/15/2020	1FE
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		09/11/2007	Various		2,187,126	2,165,000	2,154,954	2,155,420		322		322		2,155,742		31,384	31,384	91,905	04/01/2022	1FE
900188-BX-0	TURLOCK CA IRR DIST COP 2003 A		08/28/2007	PRAGER MCCARTHY & SEALY		101,552	100,000	100,357	100,252		(25)		(25)		100,227		1,325	1,325	5,833	01/01/2028	1FE
901073-DB-9	TUSTIN CA USD SPL TAX CFD 97-1 SR 02 A		07/09/2007	PRAGER MCCARTHY & SEALY		148,555	145,000	145,551	145,349		(29)		(29)		145,320		3,236	3,236	9,888	09/01/2038	1FE
91412F-PL-5	UNIVERSITY OF CA LTD PROJ 2004 A		09/27/2007	PRAGER MCCARTHY & SEALY		203,055	200,000	200,000	200,000						200,000		3,055	3,055	8,167	05/15/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
91412F-DW-4	UNIVERSITY OF CA MULTI PURP 02 O		07/18/2007	PRAGER MCCARTHY & SEALY		1,685,646	1,615,000	1,658,944	1,642,002		(1,498)		(1,498)		1,640,504		45,142	45,142	70,022	09/01/2017	1FE
91412F-DF-1	UNIVERSITY OF CA MULTI PURP 02 P		07/10/2007	PRAGER MCCARTHY & SEALY		981,324	940,000	964,807	955,245		(792)		(792)		954,453		26,871	26,871	40,233	09/01/2017	1FE
915355-BG-5	UPLAND CA CMNTY DEV TAX ALLOC 03 REF		09/10/2007	PRAGER MCCARTHY & SEALY		103,281	100,000	103,281	102,611		(176)		(176)		102,435		846	846	4,908	09/01/2023	1FE
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2007	CALLED @ 103.00000000		427,450	415,000	415,000	415,000						415,000		12,450	12,450	35,275	09/02/2017	5
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2007	Various		760,000	745,000	745,000	745,000						745,000		15,000	15,000	62,580	09/02/2012	5
960557-CJ-3	WESTLANDS CA WTR DIST REV COP 2005 A		08/30/2007	SEATTLE NORTHWEST SECURITIES CORP.		1,618,540	1,540,000	1,692,814	1,624,644		(5,976)		(5,976)		1,618,668		(128)	(128)	77,856	09/01/2019	1FE
196454-BZ-4	COLORADO DEPT TRANSN ANTIC NOTES 01A		09/11/2007	PRAGER MCCARTHY & SEALY		420,162	400,000	413,240	409,182		(680)		(680)		408,501		11,661	11,661	13,067	06/15/2016	1FE
26822L-AG-9	COLORADO E-470 PUB HWY SR 97 A CUR		09/01/2007	CALLED @ 101.00000000		252,500	250,000	250,938	250,369		(369)		(369)		250,000		2,500	2,500	12,500	09/01/2016	1FE
26822L-BD-5	COLORADO E-470 PUB HWY SR 97 B CAP		08/22/2007	PRAGER MCCARTHY & SEALY		60,285	100,000	39,580	52,262		1,941		1,941		54,203		6,082	6,082		09/01/2018	1FE
196458-H9-7	COLORADO EDL UNIV DENVER 2005 A		07/19/2007	CITIGROUP GLOBAL MARKETS		262,765	250,000	259,625	259,055		(489)		(489)		258,566		4,199	4,199	17,465	03/01/2022	1FE
19653P-AU-8	COLORADO MTN JR CLG DIST STUD HSG 04		09/18/2007	Various		2,120,437	2,025,000	2,068,794	2,058,644		(3,295)		(3,295)		2,055,349		65,087	65,087	81,285	06/01/2023	1FE
196630-4Y-0	COLORADO SPRINGS CO UTIL SYS 03B SUB		08/24/2007	PRAGER MCCARTHY & SEALY		99,600	100,000	98,869	98,960		22		22		98,982		618	618	3,747	11/15/2027	1FE
200588-LH-2	COMMERCE CITY CO SALES AND USE 06		08/31/2007	PRAGER MCCARTHY & SEALY		1,270,504	1,305,000	1,290,045	1,290,329		247		247		1,290,577		(20,073)	(20,073)	61,547	08/01/2029	1FE
249181-Y8-5	DENVER CO ARPT SYS REV SER 2005 A		09/06/2007	UNION BANK OF SWITZERLAND		205,446	195,000	206,016	204,821		(642)		(642)		204,179		1,267	1,267	8,017	11/15/2021	1FE
249181-3K-2	DENVER CO ARPT SYS REV SER 2006 A		08/06/2007	Various		787,452	735,000	784,760	783,297		(2,337)		(2,337)		780,960		6,491	6,491	26,108	11/15/2017	1FE
249189-CN-9	DENVER CO CONV CTR HOTEL SR 2006		09/05/2007	Various		1,813,842	1,850,000	1,814,665	1,815,545		914		914		1,816,458		(2,617)	(2,617)	62,550	12/01/2023	1FE
24919H-FY-3	DENVER CO EXCISE TAX 2005 A		08/01/2007	PRAGER MCCARTHY & SEALY		105,831	100,000	108,977	106,893		(661)		(661)		106,232		(401)	(401)	7,153	09/01/2012	1FE
24919H-GB-2	DENVER CO EXCISE TAX 2005 A		09/12/2007	PRAGER MCCARTHY & SEALY		109,909	100,000	109,861	108,240		(577)		(577)		107,663		2,246	2,246	5,222	09/01/2015	1FE
51713N-BE-9	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02		07/18/2007	PRAGER MCCARTHY & SEALY		105,414	100,000	103,670	102,083		(214)		(214)		101,870		3,544	3,544	3,028	12/15/2013	1FE
75913T-EB-6	REGIONAL TRANSN DIST CO COP 05A		09/17/2007	PRAGER MCCARTHY & SEALY		304,299	300,000	315,339	307,561		(1,856)		(1,856)		305,705		(1,406)	(1,406)	9,375	06/01/2009	1FE
75913T-EC-4	REGIONAL TRANSN DIST CO COP 05A		09/26/2007	PRAGER MCCARTHY & SEALY		204,963	200,000	211,640	206,364		(1,257)		(1,257)		205,107		(144)	(144)	7,113	06/01/2010	1FE
75913T-EL-4	REGIONAL TRANSN DIST CO COP 05A		08/29/2007	Various		965,331	950,000	991,924	979,775		(1,937)		(1,937)		977,838		(12,507)	(12,507)	31,031	06/01/2018	1FE
109876-AQ-5	BRISTOL CT RES FAC COVANTA 2005		07/13/2007	PRAGER MCCARTHY & SEALY		388,907	380,000	403,571	393,674		(2,895)		(2,895)		390,779		(1,872)	(1,872)	10,397	07/01/2009	1FE
207743-KP-9	CONNECTICUT HIGHER ED FAM ED LN 03B SR		09/21/2007	PRAGER MCCARTHY & SEALY		1,624,977	1,550,000	1,630,941	1,606,343		(5,728)		(5,728)		1,600,615		24,361	24,361	64,229	11/15/2016	1FE
207743-LN-3	CONNECTICUT HIGHER ED FAM ED LN 05A SR		08/29/2007	PRAGER MCCARTHY & SEALY		100,678	100,000	100,461	99,802		25		25		99,827		851	851	3,211	11/15/2011	1FE
20774H-WS-9	CONNECTICUT HLTH & EDL BACKUS 97D		07/01/2007	CALLED @ 102.00000000		1,218,900	1,195,000	1,198,621	1,212,667		(17,667)		(17,667)		1,195,000		23,900	23,900	68,713	07/01/2027	1FE
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H		07/20/2007	Various		1,020,658	950,000	1,053,370	1,031,771		(4,433)		(4,433)		1,027,338		(6,681)	(6,681)	34,653	11/01/2015	1FE
20774U-LU-7	CONNECTICUT HLTH & EDL CT ST UNIV 07 I		08/28/2007	Various		2,879,999	3,000,000	3,037,650			(1,001)		(1,001)		3,036,649		(156,651)	(156,651)	47,356	11/01/2030	1FE
20775N-AM-2	CONNECTICUT RES REC AMER REF FUEL 98A		08/09/2007	STERNE AGEE & LEACH		1,541,385	1,500,000	1,610,445	1,536,427		(6,894)		(6,894)		1,529,532		11,853	11,853	61,646	11/15/2010	1FE
207757-U3-7	CONNECTICUT SPL TAX OBLIG TRANSN 01 B		08/17/2007	PRAGER MCCARTHY & SEALY		330,392	315,000	336,200	325,058		(1,483)		(1,483)		323,575		6,817	6,817	14,277	10/01/2010	1FE
207757-4C-6	CONNECTICUT SPL TAX OBLIG TRANSN 02 B		09/21/2007	Various		1,440,536	1,360,000	1,505,615	1,453,607		(9,283)		(9,283)		1,444,323		(3,787)	(3,787)	49,653	12/01/2013	1FE
207758-DF-7	CONNECTICUT SPL TAX OBLIG TRANSN 05 A		09/13/2007	Various		1,193,498	1,175,000	1,171,957	1,172,059		72		72		1,172,132		21,367	21,367	63,156	07/01/2025	1FE
207900-CB-5	CONNECTICUT ST DEV AUTH WTR FAC REV AQUA		09/27/2007	MORGAN STANLEY DEAN WITTER		2,777,500	2,750,000	2,750,000							2,750,000		27,500	27,500	3,506	09/01/2037	1FE
246394-G3-8	DELAWARE ST HSG AUTH MULTI FAM 92 D		07/01/2007	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				34,250	07/01/2012	1FE
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006		07/20/2007	PRAGER MCCARTHY & SEALY		105,797	100,000	106,720			(255)		(255)		106,465		(668)	(668)	2,986	06/01/2020	1FE
246412-DJ-6	DELAWARE ST SOLID WST AUTH SYS 2006		08/03/2007	PRAGER MCCARTHY & SEALY		949,404	900,000	962,892	962,724		(3,274)		(3,274)		959,449		(10,045)	(10,045)	27,972	06/01/2024	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
11442P-AP-2	BROOKS OF BONITA SPRINGS II FL CDD 2006		08/22/2007	PRAGER MCCARTHY & SEALY		125,546	130,000	127,265	127,301		47		47		127,348		(1,802)	(1,802)	4,944	05/01/2031	1FE
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		07/16/2007	Various		224,570	230,000	228,912	493,816		9,023		9,023		233,929		(9,359)	(9,359)	15,855	07/01/2021	1FE
29087L-AS-7	EMERALD COAST FL UTILS AUTH 04		09/14/2007	PRAGER MCCARTHY & SEALY		103,371	100,000	104,063	102,784		(249)		(249)		102,535		836	836	5,779	01/01/2021	1FE
339176-AP-4	FLEMING ISLAND PLANTATION FL CDD 07		08/24/2007	PRAGER MCCARTHY & SEALY		294,516	300,000	300,717			(19)		(19)		300,698		(6,182)	(6,182)	4,425	05/01/2022	1FE
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 199		09/01/2007	Various		18,493	65,000	11,710	17,954		538		538		18,492		1	1		07/01/2030	1FE
362812-BE-8	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		08/24/2007	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				10,593	06/01/2008	5
362812-BF-5	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		08/24/2007	CALLED @ 100.00000000		215,000	215,000	215,000	215,000						215,000				11,388	06/01/2009	5
362812-BG-3	GAINESVILLE FL HSG CORP 1ST MTG ELD 77		08/24/2007	CALLED @ 100.00000000		230,000	230,000	230,000	230,000						230,000				12,182	06/01/2010	5
392274-PS-9	GREATER ORLANDO FL AVIATION AUTH 1999A		09/18/2007	POPULAR SECURITIES		6,796,477	6,550,000	6,693,773	6,612,659		(11,174)		(11,174)		6,601,485		194,992	194,992	334,323	10/01/2010	1FE
392886-CH-8	GREEN COVE SPRINGS FL UTIL REV CTF 78		07/01/2007	MATURED		770,000	770,000	770,000	770,000						770,000				51,975	07/01/2007	1
431022-HU-9	HIGHLANDS CNTY FL HOSP ADVENTIST 06 C		09/25/2007	CITIGROUP GLOBAL MARKETS		10,155,000	10,000,000	10,000,000							10,000,000		155,000	155,000	193,958	11/15/2036	1FE
431022-JZ-6	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G		08/17/2007	JANNEY MONTGOMERY SCOTT		487,860	500,000	502,710			(10)		(10)		502,700		(14,840)	(14,840)	6,905	11/15/2032	1FE
469485-GL-4	JACKSONVILLE FL BETTER SALES TAX 04		09/06/2007	Various		1,187,082	1,200,000	1,200,000	1,176,261		1,120		1,120		1,177,380		9,702	9,702	42,344	10/01/2017	1FE
469359-CN-1	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		08/28/2007	BAIRD (ROBERT W.) & CO. INC.		2,031,577	1,955,000	2,049,466	2,016,070		(5,744)		(5,744)		2,010,326		21,251	21,251	89,604	10/01/2017	1FE
469359-CQ-4	JACKSONVILLE FL CAP IMPT REF X-OVER 02B		09/04/2007	CITIGROUP GLOBAL MARKETS		1,692,136	1,630,000	1,681,981	1,663,724		(3,234)		(3,234)		1,660,490		31,646	31,646	76,067	10/01/2019	1FE
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73		07/01/2007	CALLED @ 100.00000000		100,000	100,000	106,355	105,653		(860)		(860)		104,793		(4,793)	(4,793)	6,000	07/01/2012	1
46613C-EV-3	JEA FL ELEC SYS SUBORDINATE 2004 A		08/24/2007	PRAGER MCCARTHY & SEALY		100,235	100,000	98,493	98,662		46		46		98,708		1,527	1,527	4,282	10/01/2020	1FE
46613Q-AQ-7	JEA FL ST JOHN RIV PWR PARK 2-17 02 REF		08/28/2007	Various		3,614,795	3,500,000	3,608,150	3,562,010		(7,801)		(7,801)		3,554,210		60,585	60,585	158,750	10/01/2017	1FE
46613Q-BY-9	JEA FL ST JOHN RIV PWR PARK 2-18 03 REF		07/10/2007	PRAGER MCCARTHY & SEALY		102,593	100,000	106,755	104,098		(765)		(765)		103,332		(739)	(739)	3,917	10/01/2009	1FE
523857-AM-2	LEE FL MEM HLTH SYS HOSP 02 A REF		08/31/2007	PRAGER MCCARTHY & SEALY		108,145	100,000	112,464	108,355		(988)		(988)		107,368		777	777	5,351	04/01/2014	1FE
52435P-AT-7	LEESBURG FL ELEC SYS REV 2007A		09/05/2007	PRAGER MCCARTHY & SEALY		97,858	100,000	97,114			4		4		97,118		740	740	321	10/01/2033	1FE
585395-M3-7	MELBOURNE FL WTR & SWR 04 REF		08/24/2007	PRAGER MCCARTHY & SEALY		196,282	200,000	200,750	200,617		(45)		(45)		200,572		(4,290)	(4,290)	8,200	10/01/2022	1FE
696560-GA-3	PALM BEACH CNTY FL SOLID WASTE 02 B		09/06/2007	PRAGER MCCARTHY & SEALY		324,234	470,000	234,977	289,010		10,186		10,186		299,196		25,039	25,039		10/01/2016	1FE
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A		09/27/2007	PRAGER MCCARTHY & SEALY		869,197	1,050,000	549,938	804,114		27,239		27,239		831,353		37,844	37,844		10/01/2012	1FE
69661K-AP-5	PALM COAST FL UTIL SYS 2003		08/03/2007	PRAGER MCCARTHY & SEALY		105,877	100,000	107,694	105,559		(437)		(437)		105,121		756	756	4,264	10/01/2015	1FE
70253Q-AB-5	PASCO CNTY FL SCH DIST SALES TAX 07		07/31/2007	Various		9,189,847	9,160,000	9,205,067			(12,105)		(12,105)		9,192,962		(3,115)	(3,115)	161,549	10/01/2008	1FE
70253Q-AC-3	PASCO CNTY FL SCH DIST SALES TAX 07		08/17/2007	PRAGER MCCARTHY & SEALY		322,033	320,000	322,275			(371)		(371)		321,904		129	129	5,667	10/01/2009	1FE
72316M-EF-2	PINELLAS CNTY FL HLTH FAC BAYCARE 03A-1		09/07/2007	PRAGER MCCARTHY & SEALY		107,549	100,000	107,147	105,219		(466)		(466)		104,753		2,796	2,796	4,125	11/15/2014	1FE
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		07/01/2007	CALLED @ 100.00000000		425,000	425,000	425,000	425,000						425,000				19,125	01/01/2016	1FE
875128-EP-1	TAMPA BAY FL WTR UTIL SYS 2001 A		08/15/2007	PRAGER MCCARTHY & SEALY		259,143	250,000	253,950	252,095		(254)		(254)		251,841		7,301	7,301	11,076	10/01/2016	1FE
875136-AT-0	TAMPA FL HSG AUTH MERIDIAN RIVER		07/01/2007	CALLED @ 100.00		235,000	235,000	235,000	235,000						235,000				18,918	07/01/2026	1
875234-BP-0	TAMPA FL SOLID WASTE SYS MCKAY BAY 99B		08/07/2007	BAIRD (ROBERT W.) & CO. INC.		2,390,273	2,310,000	2,421,573	2,360,785		(7,661)		(7,661)		2,353,125		37,148	37,148	90,969	10/01/2011	1FE
954270-AJ-3	WEST MELBOURNE FL WTR & SWR 68		07/01/2007	MATURED		75,000	75,000	72,944	74,927		73		73		75,000				4,425	07/01/2007	1
04780N-FL-6	ATLANTA GA DEV AUTH OPPTY PROJ 05		08/24/2007	STONE & YOUNGBERG		997,640	1,000,000	1,000,000	1,000,000						1,000,000		(2,360)	(2,360)	33,500	12/01/2021	1FE
04780N-FM-4	ATLANTA GA DEV AUTH OPPTY PROJ 05		09/10/2007	UNION BANK OF SWITZERLAND		1,011,872	990,000	985,317	985,501		135		135		985,636		26,236	26,236	34,235	12/01/2022	1FE
04780N-FP-7	ATLANTA GA DEV AUTH OPPTY PROJ 05		07/20/2007	PRAGER MCCARTHY & SEALY		200,481	200,000	197,236	197,327		53		53		197,381		3,100	3,100	5,663	12/01/2024	1FE
04780N-FQ-5	ATLANTA GA DEV AUTH OPPTY PROJ 05		07/20/2007	PRAGER MCCARTHY & SEALY		100,205	100,000	98,317	98,368		31		31		98,400		1,805	1,805	2,925	12/01/2025	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
047870-EE-6	ATLANTA GA WTR & WASTEWTR 2004		09/18/2007	PRAGER MCCARTHY & SEALY		926,490	900,000	968,967	939,433		(8,815)		(8,815)		930,618		(4,128)	(4,128)	37,056	11/01/2009	1FE
047681-LA-7	ATLANTA-FULTON GA REC AUTH REV 05 A REF		09/05/2007	Various		1,437,471	1,425,000	1,421,723	1,421,863		92		92		1,421,955		15,516	15,516	44,744	12/01/2021	1FE
047681-LB-5	ATLANTA-FULTON GA REC AUTH REV 05 A REF		09/10/2007	Various		1,508,819	1,490,000	1,479,481	1,479,892		306		306		1,480,198		28,620	28,620	52,023	12/01/2022	1FE
047681-LD-1	ATLANTA-FULTON GA REC AUTH REV 05 A REF		08/27/2007	PRAGER MCCARTHY & SEALY		884,389	900,000	885,330	885,814		339		339		886,153		(1,764)	(1,764)	29,800	12/01/2024	1FE
117019-AU-3	BRUNSWICK & GLYNN CNTY GA JEKYLL DEV 00		08/15/2007	CALLED @ 102.00		1,810,500	1,775,000	1,775,000	1,775,000						1,775,000		35,500	35,500	117,471	12/01/2015	1
117019-AS-8	BRUNSWICK & GLYNN CNTY GA JEKYLL DEV 85		08/15/2007	CALLED @ 102.00000000		6,211,800	6,090,000	6,090,000	6,090,000						6,090,000		121,800	121,800	343,747	12/01/2015	1
183095-BE-7	CLAXTON GA WTR & SEW REV SER 78		08/01/2007	MATURED		95,000	95,000	95,000		95,000			95,000		95,000				6,888	08/01/2007	6*
359900-PQ-4	FULTON CNTY GA DEV KLAUS PKG & HSG 03		08/14/2007	PRAGER MCCARTHY & SEALY		207,382	200,000	203,484	202,531		(200)		(200)		202,331		5,051	5,051	7,944	11/01/2023	1FE
373541-VC-2	GEORGIA MUN ELEC AUTH PWR GEN 02A SR		08/10/2007	PRAGER MCCARTHY & SEALY		1,058,748	995,000	1,127,862	1,076,080		(6,935)		(6,935)		1,069,144		(10,396)	(10,396)	55,783	01/01/2013	1FE
764581-JG-0	RICHMOND CNTY GA BRD ED SALES TAX 2007		09/17/2007	PRAGER MCCARTHY & SEALY		462,761	450,000	465,062			(3,103)		(3,103)		461,959		802	802	12,861	10/01/2009	1FE
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 07B		08/21/2007	PRAGER MCCARTHY & SEALY		476,875	500,000	500,000							500,000		(23,125)	(23,125)	11,053	05/01/2026	1FE
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		07/01/2007	CALLED @ 100.00000000		140,000	140,000	130,556	131,889		126		126		132,015		7,985	7,985	8,050	07/01/2030	1FE
438689-EV-9	HONOLULU HI CITY & CNTY WTR SYS 06A		08/20/2007	PRAGER MCCARTHY & SEALY		99,004	100,000	99,548	99,557		13		13		99,570		(566)	(566)	5,075	07/01/2022	1FE
438689-EW-7	HONOLULU HI CITY & CNTY WTR SYS 06A		08/29/2007	PRAGER MCCARTHY & SEALY		702,651	700,000	694,246	694,356		142		142		694,498		8,153	8,153	34,363	07/01/2023	1FE
91428L-AW-6	UNIVERSITY OF HAWAII 2006 A REF		09/12/2007	PRAGER MCCARTHY & SEALY		101,905	100,000	100,935	100,921		(56)		(56)		100,864		1,041	1,041	4,025	07/15/2025	1FE
91428L-AX-4	UNIVERSITY OF HAWAII 2006 A REF		09/13/2007	Various		2,034,070	2,090,000	2,106,260	2,106,014		(918)		(918)		2,105,096		(71,025)	(71,025)	80,034	07/15/2026	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		07/01/2007	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						80,000				4,500	01/01/2014	1FE
451297-4D-4	IDAHO HSG AGY SGL FAM MTG SER 1990 F1		07/01/2007	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				375	07/01/2010	1FE
45129W-EW-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		09/10/2007	PRAGER MCCARTHY & SEALY		405,040	400,000	409,928	408,060		(3,295)		(3,295)		404,765		275	275	24,889	07/15/2008	1FE
081207-BB-7	BELVIDERE IL ELD HSG SHEFFIELD SECT 8 80		09/01/2007	MATURED		215,000	215,000	215,000	215,000						215,000				23,113	09/01/2007	2
153821-CD-3	CENTRAL LAKE CNTY IL JT ACT WTR 02A		07/02/2007	PRE-REFUNDING		2,615,000	2,615,000	2,615,000	2,615,000						2,615,000				89,718	05/01/2025	1FE
167592-E7-5	CHICAGO IL OHARE INTL ARPT GEN 3RD 04 A		07/06/2007	PRAGER MCCARTHY & SEALY		177,846	175,000	185,763	180,283		(1,360)		(1,360)		178,923		(1,077)	(1,077)	4,618	01/01/2009	1FE
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2007	CALLED @ 100.00000000		155,000	155,000	155,000	155,000						155,000				11,548	07/01/2019	2
320646-BB-7	FIRST KANKAKEE IL HSG FIN 1ST LIEN 80		08/01/2007	MATURED		210,000	210,000	210,000	210,000						210,000				18,375	08/01/2007	2
451908-L8-8	ILLINOIS DEV FIN CMNTY SASI 97		07/01/2007	CALLED @ 102.00000000		2,024,700	1,985,000	1,985,000	1,985,000						1,985,000		39,700	39,700	158,800	07/01/2017	3
45200P-F6-9	ILLINOIS HLTH FAC ADVOCATE HLTH 97 A		08/15/2007	CALLED @ 102.00000000		44,395,500	43,525,000	43,436,586	43,525,000						43,525,000		870,500	870,500	2,557,094	08/15/2022	1FE
452010-U5-8	ILLINOIS HSG DEV AUTH MULTI FAM 1994 5		09/01/2007	CALLED @ 100.00000000		25,000	25,000	25,235	25,000						25,000				1,663	09/01/2014	1FE
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		09/01/2007	CALLED @ 100.00		300,000	300,000	297,000	297,503		210		210		297,713		2,287	2,287	15,750	03/01/2015	4
862095-CT-1	STOCKEY IL SEWERAGE REV REF 1978		07/01/2007	MATURED		70,000	70,000	70,820	70,033		(33)		(33)		70,000				5,250	07/01/2007	1
143294-CN-4	CARMEL IN REDEV CNTY OPT INC TAX 04 REF		08/22/2007	PRAGER MCCARTHY & SEALY		75,702	75,000	78,205	76,235		(94)		(94)		76,141		(439)	(439)	3,683	07/01/2015	1FE
143294-CS-3	CARMEL IN REDEV CNTY OPT INC TAX 04 REF		08/31/2007	PRAGER MCCARTHY & SEALY		601,102	600,000	615,570	603,246		(249)		(249)		602,996		(1,894)	(1,894)	29,691	07/01/2017	1FE
349250-LU-2	FORT WAYNE IN HOSP AUTH PARKVIEW 98		07/31/2007	PRAGER MCCARTHY & SEALY		103,213	100,000	102,899	102,047		(399)		(399)		101,648		1,565	1,565	3,763	11/15/2009	1FE
454623-Z3-6	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		08/09/2007	PRAGER MCCARTHY & SEALY		104,121	100,000	106,860	104,439		(337)		(337)		104,101		20	20	5,181	08/01/2018	1FE
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PLACE		09/01/2007	CALLED @ 100.00		55,000	55,000	55,000	55,000						55,000				4,400	09/01/2026	3
455356-BM-6	INDIANAPOLIS IN RES REC OGDEN MARTIN 96		07/06/2007	PRAGER MCCARTHY & SEALY		103,998	100,000	119,191	104,086		(1,092)		(1,092)		102,995		1,003	1,003	4,125	12/01/2008	1FE
455393-AH-1	INDIANAPOLIS IN THERMAL ENERGY 01A		08/10/2007	PRAGER MCCARTHY & SEALY		313,029	300,000	327,591	318,356		(2,883)		(2,883)		315,473		(2,444)	(2,444)	13,738	10/01/2010	1FE
455254-DQ-2	INDIANAPOLIS IND ARPT AUTH REV REF-SER A		07/01/2007	CALLED @ 101.00000000		828,200	820,000	822,608	820,893		(290)		(290)		820,604		7,596	7,596	45,920	07/01/2015	1FE
569027-GG-4	MARION CNTY IN CONV REC EXC TAX 03A SR		09/05/2007	Various		2,206,503	2,100,000	2,246,706	2,200,838		(9,525)		(9,525)		2,191,313		15,190	15,190	80,458	06/01/2016	1FE
569027-GH-2	MARION CNTY IN CONV REC EXC TAX 03A SR		08/29/2007	Various		3,909,963	3,750,000	3,986,700	3,912,898		(15,086)		(15,086)		3,897,812		12,151	12,151	141,493	06/01/2017	1FE
569027-GJ-8	MARION CNTY IN CONV REC EXC TAX 03A SR		08/21/2007	PRAGER MCCARTHY & SEALY		1,552,575	1,500,000	1,582,140	1,556,617		(5,038)		(5,038)		1,551,579		996	996	54,792	06/01/2018	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
569027-GK-5	MARION CNTY IN CONV REC EXC TAX 03A SR		09/05/2007	PRAGER MCCARTHY & SEALY		2,317,969	2,225,000	2,328,418	2,296,394		(6,743)		(6,743)		2,289,651		28,318	28,318	85,858	06/01/2019	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2007	CALLED @ 100.00000000		230,000	230,000	230,000	229,876	124			124		230,000				12,650	01/15/2021	3
936393-JR-9	WARSAW IN SEW WKS REF & IMPT 2003		09/25/2007	WACHOVIA SECURITIES		2,690,103	2,575,000	2,634,792	2,616,269		(4,111)		(4,111)		2,612,158		77,944	77,944	157,365	07/01/2021	1FE
170123-CG-6	CHISHOLM CREEK KS WTR & WSTWTR 07		09/27/2007	PRAGER MCCARTHY & SEALY		5,850,152	6,050,000	6,050,000							6,050,000		(199,849)	(199,849)	135,706	09/01/2032	1FE
256366-AP-0	DODGE CITY KS WTRWKS & WSTWTR 2003		08/22/2007	PRAGER MCCARTHY & SEALY		103,314	100,000	104,208	103,089		(256)		(256)		102,833		481	481	3,510	12/01/2017	1FE
485427-8M-3	KANSAS DEV FIN DEPT COMMERCE IMPACT 01M		09/25/2007	PRAGER MCCARTHY & SEALY		207,906	200,000	212,358	205,422		(1,114)		(1,114)		204,308		3,598	3,598	8,250	06/01/2010	1FE
485428-4M-5	KANSAS DEV FIN WTR PCR REVOLVG FD 98-II		08/14/2007	PRAGER MCCARTHY & SEALY		111,078	110,000	111,819	111,185		(396)		(396)		110,789		289	289	4,151	11/01/2014	1FE
890680-DF-5	TOPEKA KS COMB UTIL IMPT 2006 A		09/10/2007	PRAGER MCCARTHY & SEALY		760,559	760,000	761,771	761,741		(104)		(104)		761,637		(1,078)	(1,078)	28,945	08/01/2021	1FE
890680-DG-3	TOPEKA KS COMB UTIL IMPT 2006 A		09/12/2007	PRAGER MCCARTHY & SEALY		785,393	795,000	793,140	793,157		59		59		793,216		(7,823)	(7,823)	30,441	08/01/2022	1FE
890680-DH-1	TOPEKA KS COMB UTIL IMPT 2006 A		09/05/2007	PRAGER MCCARTHY & SEALY		246,410	250,000	251,470	251,445		(86)		(86)		251,360		(4,950)	(4,950)	9,783	08/01/2023	1FE
890680-EG-2	TOPEKA KS COMB UTIL IMPT 2006 B		09/21/2007	PRAGER MCCARTHY & SEALY		559,527	560,000	561,305	561,283		(80)		(80)		561,203		(1,676)	(1,676)	22,039	08/01/2021	1FE
890644-AK-3	TOPEKA KS SALES TAX 2006		09/19/2007	PRAGER MCCARTHY & SEALY		355,374	350,000	350,000	350,000						350,000		5,374	5,374	11,115	12/15/2016	1FE
933623-BL-3	WAMEGO KS PLN CTL SPRINT 1977		07/31/2007	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				122,500	07/31/2007	1
967338-MF-8	WICHITA KS WTR & SWR UTIL 2005 B		09/27/2007	PRAGER MCCARTHY & SEALY		309,014	300,000	319,851	312,713		(3,315)		(3,315)		309,397		(383)	(383)	12,389	10/01/2009	1FE
49118N-AX-3	KENTUCKY ASSET/LIAB COMMN FED HWY 05		08/15/2007	PRAGER MCCARTHY & SEALY		101,383	100,000	106,046	102,704		(1,014)		(1,014)		101,690		(307)	(307)	2,347	09/01/2008	1FE
49118N-BD-6	KENTUCKY ASSET/LIAB COMMN FED HWY 05		08/07/2007	SEIBERT BRANFORD		10,462,566	9,995,000	10,780,107	10,612,935		(74,869)		(74,869)		10,538,065		(75,499)	(75,499)	470,598	09/01/2011	1FE
491501-AS-1	KENTUCKY MUN PWR AGY PRAIRIE ST PROJ 07A		09/05/2007	J. P. MORGAN SECURITIES, INC.		20,494,800	20,000,000	19,914,600							19,914,600		580,200	580,200		09/01/2032	1FE
491552-KJ-3	KENTUCKY TPK AUTH ECON DEV RD 00 REF		07/10/2007	PRAGER MCCARTHY & SEALY		103,244	100,000	109,675	103,219		(660)		(660)		102,559		685	685	5,683	07/01/2009	1FE
914387-YX-7	UNIVERSITY OF KY UNIV CONS EDL BLDGS 04		08/13/2007	PRAGER MCCARTHY & SEALY		440,507	445,000	451,266	437,845		323		323		438,168		2,340	2,340	13,203	05/01/2017	1FE
914387-YY-5	UNIVERSITY OF KY UNIV CONS EDL BLDGS 04		09/17/2007	PRAGER MCCARTHY & SEALY		995,468	1,000,000	1,005,750	972,719		1,169		1,169		973,888		21,579	21,579	31,306	05/01/2018	1FE
100210-LV-3	BOSSIER CITY LA PUB IMPT SALES TAX 02		09/05/2007	FERRIS BAKER WATTS		523,395	500,000	515,915	511,472		(845)		(845)		510,627		12,768	12,768	19,375	12/01/2019	1FE
100210-LW-1	BOSSIER CITY LA PUB IMPT SALES TAX 02		07/18/2007	PRAGER MCCARTHY & SEALY		1,919,423	1,845,000	1,886,697	1,875,106		(1,762)		(1,762)		1,873,344		46,079	46,079	58,756	12/01/2020	1FE
100210-LX-9	BOSSIER CITY LA PUB IMPT SALES TAX 02		09/05/2007	Various		1,330,421	1,280,000	1,297,254	1,292,479		(905)		(905)		1,291,574		38,847	38,847	49,253	12/01/2021	1FE
100210-LY-7	BOSSIER CITY LA PUB IMPT SALES TAX 02		08/30/2007	Various		1,960,888	1,895,000	1,905,138	1,902,343		(520)		(520)		1,901,824		59,064	59,064	71,546	12/01/2022	1FE
506498-WR-1	LAFAYETTE LA UTIL REV 2004		08/28/2007	Various		1,593,675	1,500,000	1,587,495	1,570,463		(5,082)		(5,082)		1,565,380		28,295	28,295	65,625	11/01/2018	1FE
546265-M8-9	LOUISIANA HSG FIN SGL FAM MTG 1996 D-1		08/01/2007	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				620	12/01/2021	1FE
546279-M7-2	LOUISIANA LOC GOVT ENVIR EAST ASCENSION		09/28/2007	STERNE AGEE & LEACH		2,580,513	2,540,000	2,581,732			(48)		(48)		2,581,684		(1,171)	(1,171)	10,160	12/01/2019	1FE
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A		07/11/2007	PRAGER MCCARTHY & SEALY		107,735	100,000	108,187	105,291		(385)		(385)		104,907		2,828	2,828	5,729	07/01/2013	1FE
546395-UV-4	LOUISIANA PUB FACS AUTH HOSP REV		07/01/2007	MATURED		1,800,000	1,800,000	1,917,576	1,807,914		(7,914)		(7,914)		1,800,000				99,000	07/01/2007	1FE
647753-JT-0	NEW ORLEANS LA WTR 2002		09/05/2007	PRAGER MCCARTHY & SEALY		105,594	100,000	109,156	105,023		(441)		(441)		104,582		1,012	1,012	3,875	12/01/2013	1FE
647753-JU-7	NEW ORLEANS LA WTR 2002		08/09/2007	PRAGER MCCARTHY & SEALY		261,595	250,000	269,438	261,706		(781)		(781)		260,924		671	671	8,785	12/01/2014	1FE
647753-JV-5	NEW ORLEANS LA WTR 2002		08/14/2007	PRAGER MCCARTHY & SEALY		104,389	100,000	105,746	103,674		(348)		(348)		103,326		1,063	1,063	3,556	12/01/2015	1FE
647753-JX-1	NEW ORLEANS LA WTR 2002		09/20/2007	PRAGER MCCARTHY & SEALY		263,077	250,000	259,805	256,294		(688)		(688)		255,605		7,472	7,472	10,139	12/01/2017	1FE
647753-JY-9	NEW ORLEANS LA WTR 2002		08/10/2007	PRAGER MCCARTHY & SEALY		103,477	100,000	103,106	101,997		(186)		(186)		101,811		1,666	1,666	3,528	12/01/2018	1FE
647753-JZ-6	NEW ORLEANS LA WTR 2002		09/24/2007	PRAGER MCCARTHY & SEALY		104,304	100,000	102,782	101,790		(198)		(198)		101,592		2,712	2,712	4,111	12/01/2019	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
647753-KB-7	NEW ORLEANS LA WTR 2002		08/29/2007	PRAGER MCCARTHY & SEALY		205,555	200,000	202,358	201,523		(135)		(135)		201,387		4,168	4,168	6,819	12/01/2021	1FE
647753-KC-5	NEW ORLEANS LA WTR 2002		09/27/2007	PRAGER MCCARTHY & SEALY		103,350	100,000	100,468	100,303		(34)		(34)		100,269		3,081	3,081	4,181	12/01/2022	1FE
787503-HF-1	ST BERNARD PARISH LA SALES TAX 04		08/30/2007	PRAGER MCCARTHY & SEALY		290,010	280,000	279,297	279,351		16		16		279,368		10,642	10,642	14,156	03/01/2024	1FE
560462-HX-4	MAINE MUN BD BK SWR & WTR SRF PROJ 03C		07/09/2007	PRAGER MCCARTHY & SEALY		164,312	160,000	160,000	160,000						160,000		4,312	4,312	5,466	11/01/2024	1FE
560459-GL-7	MAINE MUN BOND BANK 2003 A REF		09/05/2007	EASTERN BANK CAPITAL MARKETS		1,391,394	1,290,000	1,415,633	1,376,786		(7,728)		(7,728)		1,369,057		22,337	22,337	58,131	11/01/2016	1FE
560459-MN-6	MAINE MUN BOND BANK 2004 C REF		08/14/2007	PRAGER MCCARTHY & SEALY		105,937	100,000	108,155	106,790		(470)		(470)		106,320		(383)	(383)	3,972	11/01/2017	1FE
560459-RB-7	MAINE MUN BOND BANK 2005 A REF		07/10/2007	EASTERN BANK CAPITAL MARKETS		306,299	305,000	316,642	305,932		(47)		(47)		305,885		414	414	9,074	11/01/2017	1FE
560459-RC-5	MAINE MUN BOND BANK 2005 A REF		09/26/2007	Various		1,453,830	1,450,000	1,495,081	1,447,138		125		125		1,447,263		6,567	6,567	50,906	11/01/2018	1FE
560459-RD-3	MAINE MUN BOND BANK 2005 A REF		09/10/2007	UNION BANK OF SWITZERLAND		521,150	500,000	525,465	506,528		(432)		(432)		506,096		15,054	15,054	19,500	11/01/2019	1FE
736564-AK-1	PORTLAND ME GEN ARPT 2003 A		08/22/2007	PRAGER MCCARTHY & SEALY		117,053	115,000	115,981	115,705		(62)		(62)		115,643		1,410	1,410	6,644	07/01/2032	1FE
75913W-DX-2	REGIONAL WASTE SYS ME SOLID WASTE 05T		09/10/2007	Various		666,462	650,000	694,415	675,204		(6,634)		(6,634)		668,570		(2,108)	(2,108)	38,271	07/01/2009	1FE
75913W-DZ-7	REGIONAL WASTE SYS ME SOLID WASTE 05T		07/26/2007	PRAGER MCCARTHY & SEALY		103,544	100,000	107,832	105,011		(795)		(795)		104,216		(672)	(672)	5,417	07/01/2010	1FE
914399-JD-3	UNIVERSITY OF MAINE SYS REV 2007		08/31/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		492,780	500,000	486,190			75		75		486,265		6,515	6,515	4,250	03/01/2028	1FE
914399-JE-1	UNIVERSITY OF MAINE SYS REV 2007		08/27/2007	PRAGER MCCARTHY & SEALY		244,160	250,000	246,783			15		15		246,797		(2,637)	(2,637)	1,991	03/01/2029	1FE
914399-JF-8	UNIVERSITY OF MAINE SYS REV 2007		09/20/2007	PRAGER MCCARTHY & SEALY		505,220	500,000	492,715			44		44		492,759		12,461	12,461	5,589	03/01/2030	1FE
914399-JG-6	UNIVERSITY OF MAINE SYS REV 2007		08/24/2007	Various		1,921,374	1,975,000	1,942,748			126		126		1,942,874		(21,500)	(21,500)	15,478	03/01/2031	1FE
059231-SB-7	BALTIMORE MD WTR REF SER 2007B		09/06/2007	Various		584,396	600,000	600,000							600,000		(15,605)	(15,605)	6,319	07/01/2032	1FE
57420N-AF-8	MARYLAND ECON DEV LUTHERAN WORLD OO		04/01/2007	CALLED @ 100.00000000					34,814		186		186		184		(184)	(184)	1,269	04/01/2029	2FE
574217-ZH-1	MARYLAND HLTH ED WESTN MD HLTH 06 A		09/12/2007	PRAGER MCCARTHY & SEALY		309,702	300,000	302,085	302,062		(127)		(127)		301,936		7,766	7,766	11,363	01/01/2021	1FE
574217-ZK-4	MARYLAND HLTH ED WESTN MD HLTH 06 A		09/12/2007	PRAGER MCCARTHY & SEALY		305,648	300,000	301,383	301,368		(78)		(78)		301,290		4,358	4,358	10,650	01/01/2022	1FE
574298-BD-6	MARYLAND TRANS ARPT PKG BALTIMORE 02B		07/11/2007	PRAGER MCCARTHY & SEALY		2,093,720	2,000,000	2,065,120	2,037,806		(3,540)		(3,540)		2,034,266		59,454	59,454	91,875	03/01/2012	1FE
741714-LX-5	PRINCE GEORGES CNTY MD HSG AUTH SINGLE F		09/01/2007	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				2,015	02/01/2032	1FE
57585K-QP-6	MASSACHUSETTS HLTH ED PARTNERS 01C		07/12/2007	PRE-REFUNDING		5,867,454	6,000,000	5,850,000	5,865,597		1,789		1,789		5,867,386		67	67	355,542	07/01/2032	1FE
57586C-UV-5	MASSACHUSETTS HLTH ED WORCESTER 06F		08/28/2007	Various		2,028,593	2,040,000	2,070,437	2,070,437		(1,658)		(1,658)		2,068,779		(40,186)	(40,186)	59,598	10/01/2021	1FE
57586C-UW-3	MASSACHUSETTS HLTH ED WORCESTER 06F		08/28/2007	Various		2,366,419	2,395,000	2,426,925	2,426,925		(1,729)		(1,729)		2,425,196		(58,778)	(58,778)	69,639	10/01/2022	1FE
57586C-UY-9	MASSACHUSETTS HLTH ED WORCESTER 06F		08/23/2007	PRAGER MCCARTHY & SEALY		792,432	800,000	809,392	809,392		(499)		(499)		808,893		(16,461)	(16,461)	22,863	10/01/2023	1FE
57586P-EU-6	MASSACHUSETTS HSG FIN SGL 2006 SER 124		07/23/2007	UNION BANK OF SWITZERLAND		1,471,097	1,445,000	1,445,000	1,445,000						1,445,000		26,097	26,097	42,447	06/01/2013	1FE
57586P-EV-4	MASSACHUSETTS HSG FIN SGL 2006 SER 124		07/23/2007	UNION BANK OF SWITZERLAND		1,983,122	1,945,000	1,945,000	1,945,000						1,945,000		38,122	38,122	57,134	12/01/2013	1FE
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A		07/01/2007	CALLED @ 100.00000000		30,000	30,000	31,605	30,547		(69)		(69)		30,478		(478)	(478)	2,205	01/01/2028	1FE
251255-G2-5	DETROIT MI WTR SUP SYS 2ND LIEN 03B		07/10/2007	PRAGER MCCARTHY & SEALY		106,988	100,000	107,383	104,988		(359)		(359)		104,629		2,359	2,359	5,425	07/01/2016	1FE
251255-2F-1	DETROIT MI WTR SUP SYS SR LIEN 06D		09/07/2007	J. P. MORGAN SECURITIES, INC.		21,222,894	20,135,000	20,783,347	20,763,720		(37,572)		(37,572)		20,726,148		496,746	496,746	1,079,460	07/01/2023	1FE
385550-CV-8	GRAND HAVEN MI ELEC 1993 REF		09/18/2007	PRAGER MCCARTHY & SEALY		658,913	650,000	668,863	665,978		(7,190)		(7,190)		658,788		125	125	40,396	07/01/2008	1FE
483233-KG-6	KALAMAZOO MI HOSP BRONSON METH 05 A		08/17/2007	PRAGER MCCARTHY & SEALY		507,657	500,000	525,300	514,015		(3,950)		(3,950)		510,065		(2,408)	(2,408)	16,681	10/15/2008	1FE
594751-AF-6	MICHIGAN TOBACCO STLEMNT FIN 2007A		08/29/2007	BEAR STEARNS SECURITIES CORP.		24,968,750	25,000,000	24,588,250			343		343		24,588,593		380,157	380,157	58,333	06/01/2034	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
897405-AN-6	TROY MI DOWNTOWN DEV SER 2001		08/21/2007	PRAGER MCCARTHY & SEALY		265,853	250,000	264,468	257,674		(929)		(929)		256,745		9,107	9,107	11,191	11/01/2013	1FE
603827-FM-3	MINNEAPOLIS ST PAUL MN METRO ARPT 01B		07/13/2007	PRAGER MCCARTHY & SEALY		1,051,900	1,000,000	1,070,180	1,033,465		(4,215)		(4,215)		1,029,251		22,649	22,649	60,215	01/01/2012	1FE
60411K-AR-3	MINNESOTA PUB FACS AUTH WTR PCR 2007 A		09/07/2007	J. P. MORGAN SECURITIES, INC.		7,470,050	7,000,000	7,254,240			(3,571)		(3,571)		7,250,669		219,381	219,381	98,194	03/01/2023	1FE
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C		07/01/2007	CALLED @ 100.00000000		125,000	125,000	125,000	125,000						125,000				7,813	01/01/2029	1FE
77158P-CL-4	ROCHESTER MN ELEC UTIL REV 2007C		09/17/2007	PRAGER MCCARTHY & SEALY		101,441	100,000	102,364			(101)		(101)		102,263		(822)	(822)	2,263	12/01/2024	1FE
60534Q-RJ-2	MISSISSIPPI DEV BK BILOXI 06A		07/20/2007	PRAGER MCCARTHY & SEALY		125,388	125,000	124,719	124,721		7		7		124,728		660	660	4,141	11/01/2022	1FE
60534Q-RK-9	MISSISSIPPI DEV BK BILOXI 06A		08/16/2007	PRAGER MCCARTHY & SEALY		98,838	100,000	99,416	99,420		15		15		99,435		(597)	(597)	3,638	11/01/2023	1FE
91336T-CE-8	UNIVERSITY OF SOUTHERN MS ATHL IMPT 07		09/05/2007	Various		833,739	850,000	840,055			136		136		840,191		(6,452)	(6,452)	14,344	03/01/2027	1FE
484890-GX-0	KANSAS CITY MO ARPT GEN IMPT PKG 03 B		08/16/2007	Various		14,817,376	14,140,000	14,791,288	14,614,485		(47,429)		(47,429)		14,567,056		250,320	250,320	720,417	09/01/2016	1FE
60636C-NQ-8	MISSOURI DEV FIN INDEPENDENCE WTR 04		09/27/2007	PRAGER MCCARTHY & SEALY		268,793	250,000	258,763	256,998		(570)		(570)		256,428		12,364	12,364	11,493	11/01/2017	1FE
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1		09/01/2007	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				2,997	03/01/2030	1FE
60636W-EY-7	MISSOURI HWYS & TRANSN COMMN 03 A		09/11/2007	STIFEL NICOLAUS & CO, INC.		204,314	200,000	197,926	198,168		60		60		198,228		6,086	6,086	10,355	02/01/2022	1FE
606092-BH-6	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		09/12/2007	Various		903,700	860,000	912,709	911,076		(3,165)		(3,165)		907,911		(4,211)	(4,211)	43,799	01/01/2020	1FE
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV		09/01/2007	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				3,720	09/01/2025	1FE
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV		09/01/2007	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				2,813	03/01/2031	1FE
791638-UK-3	ST LOUIS MO ARPT LAMBERT INTL 03A REF		09/28/2007	PRAGER MCCARTHY & SEALY		108,417	100,000	111,570	107,824		(814)		(814)		107,010		1,407	1,407	6,592	07/01/2015	1FE
61212U-AD-1	MONTANA DEPT TRANS GRNT ANTIC NTS HWY 93		08/06/2007	PRAGER MCCARTHY & SEALY		317,490	310,000	331,542	322,101		(2,946)		(2,946)		319,156		(1,666)	(1,666)	10,678	06/01/2009	1FE
259225-CJ-7	DOUGLAS CNTY NE DEV JOSLYN ART MUS 02		08/14/2007	PRAGER MCCARTHY & SEALY		268,021	265,000	263,797	264,221		62		62		264,283		3,738	3,738	9,895	11/01/2013	1FE
259226-AM-0	DOUGLAS CNTY NE EDL CREIGHTON UNIV 05A		07/24/2007	PRAGER MCCARTHY & SEALY		159,650	150,000	163,341	160,821		(605)		(605)		160,216		(566)	(566)	10,542	09/01/2017	1FE
385640-FF-9	GRAND ISLAND NE ELEC SYS REV 2001		08/20/2007	Various		935,977	900,000	917,739	909,140		(1,067)		(1,067)		908,073		27,904	27,904	58,778	08/15/2013	1FE
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977		09/01/2007	CALLED @ 100.00		240,000	240,000	240,000	240,000						240,000				14,640	09/01/2012	1
418604-DM-3	HASTINGS NE ELEC SYS 2001 REF		08/30/2007	PRAGER MCCARTHY & SEALY		5,307,279	5,155,000	5,168,609	5,160,273		(1,730)		(1,730)		5,158,543		148,736	148,736	303,572	01/01/2019	1FE
418604-DP-6	HASTINGS NE ELEC SYS 2001 REF		08/20/2007	BLAIR, WILLIAM, & COMPANY, L.L.C.		955,220	925,000	939,550	932,311		(956)		(956)		931,355		23,864	23,864	52,931	01/01/2015	1FE
534238-Y6-1	LINCOLN NE HWY ALLOC FUND 2004		09/19/2007	PRAGER MCCARTHY & SEALY		102,000	100,000	102,040	101,091		(93)		(93)		100,998		1,002	1,002	3,863	11/15/2021	1FE
534357-JB-5	LINCOLN NE WATER 2003		09/24/2007	PRAGER MCCARTHY & SEALY		104,171	100,000	104,294	103,885		(750)		(750)		103,135		1,036	1,036	5,583	08/15/2010	1FE
625914-DU-7	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		07/06/2007	PRAGER MCCARTHY & SEALY		120,459	115,000	120,889	118,362		(305)		(305)		118,057		2,402	2,402	4,472	04/01/2012	1FE
625914-DV-5	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		08/10/2007	Various		732,319	700,000	728,259	716,177		(1,603)		(1,603)		714,573		17,746	17,746	29,000	04/01/2013	1FE
625914-DZ-6	MUNICIPAL ENERGY AGY OF NE PWR 02A REF		08/27/2007	Various		1,752,979	1,670,000	1,717,595	1,697,471		(3,094)		(3,094)		1,694,377		58,602	58,602	80,023	04/01/2017	1FE
63967C-QA-3	NEBRASKA INV FIN AGY SGL FAM HSG 96C		09/01/2007	CALLED @ 100.00000000		310,000	310,000	310,000	310,000						310,000				19,530	09/01/2028	1FE
63968A-BD-6	NEBRASKA PUB PWR DIST GEN REV 02B		09/14/2007	PRAGER MCCARTHY & SEALY		1,158,813	1,100,000	1,179,365	1,151,581		(4,877)		(4,877)		1,146,704		12,109	12,109	62,333	01/01/2014	1FE
681793-C6-0	OMAHA NE PUB PWR DIST ELEC SYS 93 C		09/05/2007	PRAGER MCCARTHY & SEALY		614,600	600,000	637,416	612,166		(3,921)		(3,921)		608,245		6,355	6,355	35,910	02/01/2009	1FE
68189P-BN-3	OMAHA NE SPL TAX REDEV HERITAGE 04		08/13/2007	BAUM, GEORGE K. & COMPANY		212,218	200,000	217,198	213,669		(949)		(949)		212,720		(502)	(502)	8,361	10/15/2016	1FE
914638-FJ-5	UNIVERSITY OF NE DEFERRED MAINT 06		08/31/2007	PRAGER MCCARTHY & SEALY		4,040,771	3,740,000	3,996,153	3,988,193		(14,684)		(14,684)		3,973,509		67,262	67,262	197,908	07/15/2016	1FE
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		08/29/2007	PRAGER MCCARTHY & SEALY		204,530	200,000	198,758	198,807		58		58		198,865		5,665	5,665	6,825	12/01/2017	1FE
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		09/05/2007	PRAGER MCCARTHY & SEALY		102,228	100,000	98,446	98,507		74		74		98,582		3,646	3,646	3,403	12/01/2017	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		08/31/2007	PRAGER MCCARTHY & SEALY		102,328	100,000	99,057	99,090		40		40		99,130		3,198	3,198	3,450	12/01/2018	1FE
562362-AR-4	MANCHESTER NH WTR WKS 2003		08/21/2007	PRAGER MCCARTHY & SEALY		205,346	200,000	196,600	196,870		60		60		196,930		8,416	8,416	7,306	12/01/2028	1FE
64469D-AV-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06		06/29/2007	Various					4,989										108	07/01/2021	1FE
64465M-8D-0	NEW HAMPSHIRE MUN BOND BK 2007 A		09/06/2007	Various		1,413,513	1,400,000	1,437,352			(1,220)		(1,220)		1,436,132		(22,620)	(22,620)	28,181	02/15/2021	1FE
64465M-8E-8	NEW HAMPSHIRE MUN BOND BK 2007 A		09/05/2007	Various		2,619,439	2,625,000	2,688,368			(2,053)		(2,053)		2,686,314		(66,876)	(66,876)	51,047	02/15/2022	1FE
64465M-8G-3	NEW HAMPSHIRE MUN BOND BK 2007 A		08/24/2007	Various		1,282,085	1,300,000	1,324,804			(797)		(797)		1,324,007		(41,922)	(41,922)	14,906	02/15/2024	1FE
645779-BL-2	NEW JERSEY ECON DEV NJ NAT GAS CO 05A		08/27/2007	Various		9,993,552	10,200,000	10,213,872	10,212,468		(815)		(815)		10,211,653		(218,101)	(218,101)	531,975	08/01/2023	1FE
645779-BJ-7	NEW JERSEY ECON DEV NJ NAT GAS CO 05B		08/28/2007	Various		7,869,912	7,955,000	7,955,000	7,955,000						7,955,000		(85,088)	(85,088)	424,974	08/01/2024	1FE
645916-UA-3	NEW JERSEY ECON MOTOR VEH COMMN 03A		07/26/2007	Various		3,307,961	4,205,000	2,925,166	3,145,256		81,420		81,420		3,226,676		81,285	81,285		07/01/2013	1FE
646054-MS-2	NEW JERSEY EDL WM PATERSON 74C		07/01/2007	CALLED @ 100.00000000		60,000	60,000	51,566	58,907		533		533		59,440		560	560	3,750	07/01/2008	1FE
64579E-5J-1	NEW JERSEY HLTH ATLANTIC CITY MED 02		06/19/2007	PRE-REFUNDING		5,928,545	6,000,000	5,916,180	5,927,060		1,426		1,426		5,928,486		59	59	333,500	07/01/2025	1FE
646107-S4-5	NEW JERSEY HSG MTG FIN MULTI 2002 C		07/16/2007	PRAGER MCCARTHY & SEALY		113,054	110,000	110,000	110,000						110,000		3,054	3,054	3,666	11/01/2012	1FE
646107-S5-2	NEW JERSEY HSG MTG FIN MULTI 2002 C		07/10/2007	NORTHEAST SECURITIES		1,029,130	1,000,000	1,000,000	1,000,000						1,000,000		29,130	29,130	33,250	05/01/2013	1FE
646131-BB-7	NEW JERSEY TRANSIT CAP GRANT ANTIC 00B		08/06/2007	NORTHEAST SECURITIES		2,620,670	2,600,000	2,710,734	2,619,218		(10,619)		(10,619)		2,608,599		12,071	12,071	146,178	02/01/2008	1FE
646133-CZ-9	NEW JERSEY TRANSIT COP FED GRANT 00B		09/24/2007	PRAGER MCCARTHY & SEALY		1,553,683	1,500,000	1,619,358	1,543,695		(9,770)		(9,770)		1,533,925		19,758	19,758	112,551	09/15/2009	1FE
646133-DB-1	NEW JERSEY TRANSIT COP FED GRANT 00B		09/24/2007	Various		15,976,451	15,200,000	16,731,330	15,929,156		(110,399)		(110,399)		15,818,757		157,694	157,694	746,243	09/15/2010	1FE
646133-DD-7	NEW JERSEY TRANSIT COP FED GRANT 00B		07/16/2007	PRAGER MCCARTHY & SEALY		371,074	350,000	389,365	376,132		(2,824)		(2,824)		373,309		(2,235)	(2,235)	25,881	09/15/2011	1FE
646133-EU-8	NEW JERSEY TRANSIT COP FED GRANT 02A		09/06/2007	PRAGER MCCARTHY & SEALY		329,509	300,000	344,889	330,792		(2,337)		(2,337)		328,456		1,053	1,053	15,981	09/15/2014	1FE
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		09/10/2007	GOLDMAN, SACHS & CO.		10,500	10,000	10,000	10,000						10,000		500	500	720	01/01/2014	1
660040-CP-9	NORTH HUDSON NJ SWR AUTH 2006 A		08/27/2007	PRAGER MCCARTHY & SEALY		217,134	200,000	217,008	216,349		(1,071)		(1,071)		215,278		1,856	1,856	11,346	08/01/2015	1FE
660160-HQ-8	NORTH JERSEY NJ DIST WTR S. WANAQUE 03A		09/06/2007	PRAGER MCCARTHY & SEALY		213,103	200,000	218,420	212,516		(1,177)		(1,177)		211,339		1,764	1,764	11,847	07/01/2013	1FE
013493-AV-3	ALBUQUERQUE-BERNALILLO CNTY NM WTR 05		08/28/2007	Various		7,177,605	7,340,000	7,340,000	7,293,640		1,079		1,079		7,294,720		(117,115)	(117,115)	381,215	07/01/2025	1FE
364070-AY-8	GALLUP NM PCR TRI-STATE GENERATION 05		08/29/2007	PRAGER MCCARTHY & SEALY		589,714	575,000	613,698	598,238		(5,303)		(5,303)		592,935		(3,222)	(3,222)	34,913	08/15/2009	1FE
647198-6R-6	NEW MEXICO MTG FIN AUTH SGL FAM 97B-2		07/01/2007	Various		914,200	900,000	900,000	900,000						900,000		14,200	14,200	53,865	07/01/2028	1FE
647310-D6-5	NEW MEXICO ST SEVERANCE TAX 2006 A		09/05/2007	PRAGER MCCARTHY & SEALY		187,601	185,000	184,447	184,474		36		36		184,510		3,091	3,091	9,610	07/01/2015	1FE
647310-D7-3	NEW MEXICO ST SEVERANCE TAX 2006 A		09/20/2007	PRAGER MCCARTHY & SEALY		203,858	200,000	200,000	200,000						200,000		3,858	3,858	10,840	07/01/2016	1FE
542690-AW-2	LONG ISLAND PWR AUTH NY ELEC SYS 98A		09/07/2007	PRAGER MCCARTHY & SEALY		3,203,552	3,040,000	3,344,928	3,190,682		(20,846)		(20,846)		3,169,837		33,715	33,715	92,116	12/01/2010	1FE
542690-AX-0	LONG ISLAND PWR AUTH NY ELEC SYS 98A		09/07/2007	PRAGER MCCARTHY & SEALY		745,766	695,000	779,088	740,099		(5,375)		(5,375)		734,724		11,042	11,042	27,594	12/01/2011	1FE
59259R-FH-2	METRO NY TRANSN AUTH REVENUE 02E REF		07/27/2007	PRAGER MCCARTHY & SEALY		1,081,340	1,000,000	1,150,200	1,097,920		(8,833)		(8,833)		1,089,087		(7,747)	(7,747)	39,111	11/15/2012	1FE
64966W-AD-9	NEW YORK NY HSG AUTH PROG CAP FD 05A		07/06/2007	PRAGER MCCARTHY & SEALY		143,209	140,000	149,976	145,479		(1,119)		(1,119)		144,359		(1,151)	(1,151)	3,694	07/01/2009	1FE
64970K-L8-8	NEW YORK NY MUN WTR FIN WTR FISCAL 04C		07/10/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,424,513	4,425,000	4,145,561	4,169,252		5,437		5,437		4,174,689		249,824	249,824	115,050	06/15/2023	1FE
64972F-HX-7	NEW YORK NY MUN WTR FIN WTR FISCAL 07A		09/05/2007	Various		6,816,752	7,205,000	7,205,000							7,205,000		(388,248)	(388,248)	122,273	06/15/2037	1FE
649716-6G-7	NEW YORK NY TRANSITIONAL FIN AUTH 01 B		07/18/2007	PRAGER MCCARTHY & SEALY		201,655	190,000	202,546	197,577		(752)		(752)		196,825		4,830	4,830	10,218	02/01/2013	1FE
64971K-JS-6	NEW YORK NY TRANSITIONAL FIN AUTH 02 B		09/05/2007	Various		1,339,943	1,300,000	1,289,223	1,290,335		182		182		1,290,517		49,426	49,426	50,028	05/01/2026	1FE
649716-3F-2	NEW YORK NY TRANSITIONAL FIN AUTH 03 A		09/10/2007	PRAGER MCCARTHY & SEALY		214,822	200,000	219,042	211,725		(1,191)		(1,191)		210,534		4,288	4,288	8,677	11/01/2012	1FE
64971K-LT-1	NEW YORK NY TRANSITIONAL FIN AUTH 03 D		09/27/2007	PRAGER MCCARTHY & SEALY		1,072,388	1,040,000	1,046,011	1,044,030		(424)		(424)		1,043,606		28,781	28,781	58,086	02/01/2023	1FE
64971K-VG-8	NEW YORK NY TRANSITIONAL FIN AUTH 04 B		09/06/2007	Various		6,396,544	6,200,000	6,247,058	6,234,149		(3,019)		(3,019)		6,231,130		165,414	165,414	338,184	08/01/2025	1FE
64971K-YP-5	NEW YORK NY TRANSITIONAL FIN AUTH 04 D1		07/02/2007	PRAGER MCCARTHY & SEALY		105,654	100,000	105,638	104,362		(263)		(263)		104,099		1,555	1,555	3,403	11/01/2016	1FE
649716-AP-2	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		08/15/2007	CALLED @ 101.00000000		535,300	530,000	573,858	540,612		(10,612)		(10,612)		530,000		5,300	5,300	26,500	08/15/2012	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
649716-AS-6	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		08/15/2007	CALLED @ 101.00000000		1,782,650	1,765,000	1,710,726	1,765,000						1,765,000		17,650	17,650	88,250	08/15/2015	1FE
649716-AU-1	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		08/15/2007	CALLED @ 101.00000000		1,656,400	1,640,000	1,698,581	1,662,922		(22,922)		(22,922)		1,640,000		16,400	16,400	82,000	08/15/2017	1FE
64971K-CB-0	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		08/15/2007	CALLED @ 101.00000000		4,933,850	4,885,000	4,919,209	4,928,242		(43,242)		(43,242)		4,885,000		48,850	48,850	250,356	08/15/2021	1FE
64971K-T2-2	NEW YORK NY TRANSITIONAL FIN AUTH 98 A		08/15/2007	CALLED @ 101.00000000		4,893,450	4,845,000	4,871,548	4,885,380		(40,380)		(40,380)		4,845,000		48,450	48,450	248,306	08/15/2021	1FE
649716-CC-9	NEW YORK NY TRANSITIONAL FIN AUTH 98 B		09/06/2007	STONE & YOUNGBERG		4,537,676	4,470,000	4,548,940	4,518,360		(9,393)		(9,393)		4,508,967		28,709	28,709	174,578	11/15/2017	1FE
64983Q-CY-3	NEW YORK ST DORM AIDS LONG-TERM 05		08/07/2007	PRAGER MCCARTHY & SEALY		950,458	925,000	979,677	960,069		(7,198)		(7,198)		952,870		(2,412)	(2,412)	35,688	11/01/2009	1FE
64983T-Y7-2	NEW YORK ST DORM LEAKE & WATTS 04		08/27/2007	PRAGER MCCARTHY & SEALY		575,460	535,000	587,098	577,599		(3,159)		(3,159)		574,440		1,020	1,020	31,982	07/01/2015	1FE
64983T-Y9-8	NEW YORK ST DORM LEAKE & WATTS 04		08/15/2007	PRAGER MCCARTHY & SEALY		1,051,360	1,000,000	1,063,880	1,052,311		(3,840)		(3,840)		1,048,471		2,889	2,889	56,806	07/01/2017	1FE
649901-WZ-4	NEW YORK ST DORM NYSARC INC 2002A		09/07/2007	PRAGER MCCARTHY & SEALY		293,109	275,000	295,485	287,399		(1,587)		(1,587)		285,812		7,297	7,297	16,462	07/01/2012	1FE
649845-BQ-6	NEW YORK ST ENERGY NY ST ELEC & GAS 85D		09/27/2007			227,542	225,000	225,000	223,581		99		99		223,680		3,862	3,862	7,576	12/01/2015	1FE
64986A-SV-4	NEW YORK ST ENVIR FAC CORP PCR 07A		09/27/2007	Various		13,356,403	14,200,000	14,361,596			(5,112)		(5,112)		14,356,484		(1,000,081)	(1,000,081)	257,288	06/15/2032	1FE
733581-HJ-4	PORT AUTH N Y & N J CONS BDS 108 2ND INS		07/15/2007	CALLED @ 101.00000000		1,772,550	1,755,000	1,755,000	1,755,000						1,755,000		17,550	17,550	96,525	07/15/2013	1FE
803554-BE-3	SARATOGA SPRINGS HSG CORP NY SECT 8 78		08/01/2007	MATURED		225,000	225,000	225,000	225,000						225,000				17,438	08/01/2007	1
616110-BJ-0	MOORESVILLE NC ENTERPRISE SYS 2004		07/16/2007	PRAGER MCCARTHY & SEALY		201,348	200,000	201,366	201,110		(70)		(70)		201,040		308	308	6,375	05/01/2021	1FE
658259-FD-3	NORTH CAROLINA COP WINSTON-SALEM 04		09/07/2007	PRAGER MCCARTHY & SEALY		204,434	200,000	200,000	200,000						200,000		4,434	4,434	6,716	06/01/2025	1FE
65819H-AB-2	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2007	CALLED @ 100.00000000		435,000	435,000	435,000	435,000						435,000				39,150	07/01/2009	3
65820H-JU-8	NORTH CAROLINA MED REX HLTHCARE 98		07/26/2007	PRAGER MCCARTHY & SEALY		683,451	675,000	708,446	680,666		(2,292)		(2,292)		678,374		5,077	5,077	23,625	06/01/2008	1FE
658203-ZL-1	NORTH CAROLINA MUN PWR AGY NO 1 2003A		07/10/2007	PRAGER MCCARTHY & SEALY		158,784	150,000	161,187	157,379		(583)		(583)		156,797		1,987	1,987	8,138	01/01/2016	1FE
914720-PQ-4	UNIVERSITY OF NC SYS POOL 2002 A		09/04/2007	UNION BANK OF SWITZERLAND		314,588	295,000	307,098			(1,244)		(1,244)		305,855		8,733	8,733	14,455	04/01/2015	1FE
307490-EA-6	FARGO ND SALES TAX 2005		07/01/2007	MATURED		395,000	395,000	410,863	398,337		(3,337)		(3,337)		395,000				19,750	07/01/2007	1FE
38546W-AT-7	GRAND FORKS ND HLTH CARE SYS REV 1997		08/15/2007	CALLED @ 103.00		4,248,750	4,125,000	4,109,820	4,112,782		289		289		4,113,072		135,678	135,678	232,031	08/15/2027	1FE
658908-MG-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 06		08/16/2007	PRAGER MCCARTHY & SEALY		111,102	115,000	112,959	113,000		32		32		113,032		(1,930)	(1,930)	4,600	04/01/2031	1FE
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV		07/01/2007	CALLED @ 100.00000000		265,000	265,000	265,000	265,000						265,000				15,238	07/01/2029	1FE
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENC		07/01/2007	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						80,000				4,920	07/01/2031	1FE
123558-AX-6	BUTLER CNTY OH MULTI WYNDTREE APT 98B		07/17/2007	GATES CAPITAL CORP.		12,750,000	15,000,000	14,086,500	10,363,950	1,097,550			1,097,550		11,461,500		1,288,500	1,288,500	608,000	12/01/2035	5
123558-AY-4	BUTLER CNTY OH MULTI WYNDTREE APT 98C		07/17/2007	GATES CAPITAL CORP.		1,504,500	1,770,000	1,662,207	1,266,417	86,040			86,040		1,352,457		152,043	152,043	107,056	12/01/2013	5
172311-ER-9	CINCINNATI OH WTR SYS SER 2007A		08/23/2007	PRAGER MCCARTHY & SEALY		244,283	250,000	252,983	252,983		(159)		(159)		252,823		(8,541)	(8,541)	7,313	12/01/2023	1FE
199521-BF-1	COLUMBUS OH MUN ARPT AUTH IMPT 98 B		08/17/2007	PRAGER MCCARTHY & SEALY		105,767	100,000	106,787	103,866		(451)		(451)		103,414		2,353	2,353	5,994	01/01/2012	1FE
199521-BL-8	COLUMBUS OH MUN ARPT AUTH IMPT 98 B		07/25/2007	PRAGER MCCARTHY & SEALY		106,651	100,000	106,289	103,902		(334)		(334)		103,568		3,083	3,083	5,673	01/01/2013	1FE
393170-AP-3	GREEN OH CLC INCOME TAX 2004		08/07/2007	PRAGER MCCARTHY & SEALY		103,998	100,000	107,138	104,512		(322)		(322)		104,190		(192)	(192)	3,285	12/01/2017	1FE
393170-AR-9	GREEN OH CLC INCOME TAX 2004		09/12/2007	PRAGER MCCARTHY & SEALY		103,191	100,000	103,134	101,984		(165)		(165)		101,819		1,372	1,372	3,575	12/01/2019	1FE
393170-AT-5	GREEN OH CLC INCOME TAX 2004		09/10/2007	PRAGER MCCARTHY & SEALY		153,104	150,000	152,562	151,951		(159)		(159)		151,792		1,312	1,312	5,288	12/01/2021	1FE
575312-BN-2	MASON OH SWR SYS IMPT 04 REF		09/05/2007	CABRERA CAPITAL MARKETS INC		526,995	500,000	528,780	522,212		(1,805)		(1,805)		520,407		6,588	6,588	18,406	12/01/2015	1FE
575312-BQ-5	MASON OH SWR SYS IMPT 04 REF		07/10/2007	UNION BANK OF SWITZERLAND		1,146,741	1,110,000	1,156,109	1,145,665		(2,212)		(2,212)		1,143,453		3,288	3,288	32,514	12/01/2017	1FE
575312-BR-3	MASON OH SWR SYS IMPT 04 REF		08/09/2007	PRAGER MCCARTHY & SEALY		206,302	200,000	206,810	205,273		(380)		(380)		204,893		1,409	1,409	6,676	12/01/2018	1FE
677215-EB-7	OHIO CAP CORP MTG DAYTON NORTHLAND 98H		07/01/2007	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						80,000				4,480	01/01/2026	1FE
677595-AE-0	OHIO PETRO UNDERGRD STORG TANK 93A		08/15/2007	CALLED @ 100.00000000		1,165,000	1,165,000	1,153,035	1,162,815		1,181		1,181		1,163,995		1,005	1,005	78,638	08/15/2008	1FE
677632-DW-8	OHIO STATE UNIV GEN RCPTS 2002 A		08/29/2007	Various		1,658,082	1,600,000	1,647,792	1,630,253		(3,051)		(3,051)		1,627,202		30,880	30,880	60,583	12/01/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
677704-TQ-1	OHIO UNIVERSITY SUB GEN RECEIPTS 2003		08/31/2007	PRAGER MCCARTHY & SEALY		524,955	500,000	512,455	509,037		(767)		(767)		508,270		16,685	16,685	19,097	12/01/2018	1FE
67766N-AF-9	OHIO WTR DEV BAY SHORE PWR 1998 A		09/01/2007	CALLED @ 100.00000000		200,000	200,000	192,690	193,496		431		431		193,927		6,073	6,073	11,750	09/01/2020	2
677659-EB-6	OHIO WTR DEV FRESH WTR 2001 B REF		07/27/2007	PRAGER MCCARTHY & SEALY		215,778	200,000	221,730	212,734		(1,071)		(1,071)		211,663		4,115	4,115	7,058	12/01/2012	1FE
677659-RM-8	OHIO WTR DEV FRESH WTR 2005 REF		09/07/2007	J. P. MORGAN SECURITIES, INC.		5,397,438	5,110,000	5,583,544	5,438,538		(43,227)		(43,227)		5,395,311		2,126	2,126	190,682	12/01/2011	1FE
733578-AA-6	PORT AUTH COLUMBIANA CNTY OH A&L 03A		07/01/2007	CALLED @ 100.00000000		160,000	160,000	160,000	160,000						160,000				12,800	07/01/2028	3
808878-CJ-9	SCIOTO CNTY OH MEM HOSP REF & IMPT		08/15/2007	MATURED		210,000	210,000	210,000	210,000						210,000				15,750	08/15/2007	1
845217-BN-7	SOUTHWEST REGL WTR DIST OH WTR 03 REF		08/21/2007	UNION BANK OF SWITZERLAND		675,676	645,000	690,614	678,041		(2,713)		(2,713)		675,329		347	347	23,560	12/01/2016	1FE
845217-BQ-0	SOUTHWEST REGL WTR DIST OH WTR 03 REF		09/07/2007	Various		1,052,341	995,000	1,047,626	1,033,233		(3,346)		(3,346)		1,029,887		22,454	22,454	38,666	12/01/2018	1FE
850223-BW-7	SPRINGBORO OH SWR SYS MTG 2004		08/29/2007	UNION BANK OF SWITZERLAND		1,278,768	1,235,000	1,320,968	1,290,730		(4,420)		(4,420)		1,286,309		(7,541)	(7,541)	44,486	06/01/2017	1FE
914023-EJ-1	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		09/12/2007	PRAGER MCCARTHY & SEALY		257,520	250,000	257,535	254,727		(421)		(421)		254,306		3,214	3,214	13,625	01/01/2019	1FE
914023-EK-8	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		08/27/2007	PRAGER MCCARTHY & SEALY		199,730	200,000	204,650	203,128		(259)		(259)		202,869		(3,139)	(3,139)	10,475	01/01/2020	1FE
916883-AE-1	UPTOWN VLG HSG CORP OH REF SECT 8 96A		07/01/2007	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				2,240	07/01/2022	1FE
281124-KX-4	EDMOND OK PUB WKS AUTH UTIL 2005 REF		09/10/2007	PRAGER MCCARTHY & SEALY		727,699	700,000	711,914	710,726		(739)		(739)		709,987		17,712	17,712	39,900	07/01/2024	1FE
28112N-CH-6	EDMOND OK PUB WKS SALES TAX & UTIL 04		09/04/2007	BOSC, INC.		912,378	870,000	908,863	900,774		(2,408)		(2,408)		898,366		14,012	14,012	51,475	07/01/2020	1FE
28112N-CJ-2	EDMOND OK PUB WKS SALES TAX & UTIL 04		09/04/2007	BOSC, INC.		230,050	220,000	228,391	226,650		(519)		(519)		226,131		3,919	3,919	13,017	07/01/2021	1FE
628207-DW-9	MUSTANG OK IMPT AUTH UTIL 06 REF		09/17/2007	CITIGROUP GLOBAL MARKETS		1,245,062	1,140,000	1,203,863	1,199,740		(4,765)		(4,765)		1,194,975		50,088	50,088	55,258	10/01/2014	1FE
628207-DZ-2	MUSTANG OK IMPT AUTH UTIL 06 REF		09/14/2007	Various		1,438,721	1,320,000	1,382,383	1,378,893		(4,008)		(4,008)		1,374,884		63,837	63,837	63,619	10/01/2017	1FE
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0		09/14/2007	CITIGROUP GLOBAL MARKETS		1,637,550	1,500,000	1,607,730			(4,904)		(4,904)		1,602,826		34,724	34,724	43,542	07/01/2019	1FE
678535-2N-4	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0		09/12/2007	PRAGER MCCARTHY & SEALY		109,250	100,000	106,921			(312)		(312)		106,609		2,641	2,641	2,875	07/01/2020	1FE
678595-AF-6	OKLAHOMA CITY OK PUB PPTY HOTEL 05		09/17/2007	CITIGROUP GLOBAL MARKETS		695,344	650,000	697,678	687,871		(4,291)		(4,291)		683,580		11,764	11,764	31,507	10/01/2012	1FE
678595-AG-4	OKLAHOMA CITY OK PUB PPTY HOTEL 05		08/10/2007	Various		1,213,515	1,140,000	1,222,889	1,208,214		(5,454)		(5,454)		1,202,760		10,755	10,755	49,075	10/01/2013	1FE
678595-AM-1	OKLAHOMA CITY OK PUB PPTY HOTEL 05		09/27/2007	BOSC, INC.		538,270	500,000	525,370	522,290		(1,400)		(1,400)		520,890		17,380	17,380	12,569	10/01/2018	1FE
678657-DX-2	OKLAHOMA CITY OK WTR UTIL TR WTR 04		09/04/2007	BOSC, INC.		700,218	665,000	677,615	674,947		(770)		(770)		674,177		26,041	26,041	39,346	07/01/2019	1FE
67884N-AY-5	OKLAHOMA DEPT OF TRANSN GANS 04A		09/19/2007	Various		1,299,056	1,200,000	1,355,040	1,288,849		(7,233)		(7,233)		1,281,615		17,441	17,441	62,972	09/01/2015	1FE
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A		09/14/2007	Various		1,198,088	1,100,000	1,213,839	1,186,462		(6,987)		(6,987)		1,179,476		18,612	18,612	59,847	09/01/2014	1FE
678908-F8-2	OKLAHOMA DEV FIN ST JOHN HLTH SYS 99		08/21/2007	PRE-REFUNDING		967,656	985,000	967,598			654		654		968,252		(596)	(596)	30,535	02/15/2029	1FE
678908-SY-1	OKLAHOMA DEV FIN ST JOHN HLTH SYS 99		07/02/2007	PRE-REFUNDING		1,964,666	2,000,000	1,959,260	1,964,198		443		443		1,964,641		25	25	105,667	02/15/2029	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		09/01/2007	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				318	09/01/2027	1FE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2007	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				613	09/01/2020	1FE
679200-WL-5	OKLAHOMA WTR RES BRD ST LN PROG 04A		08/22/2007	CITIGROUP GLOBAL MARKETS		370,458	360,000	365,321	364,174		(305)		(305)		363,868		6,590	6,590	16,020	09/01/2016	1FE
679200-WM-3	OKLAHOMA WTR RES BRD ST LN PROG 04A		08/21/2007	CITIGROUP GLOBAL MARKETS		496,116	485,000	488,550	487,788		(201)		(201)		487,587		8,529	8,529	21,401	09/01/2017	1FE
679200-WN-1	OKLAHOMA WTR RES BRD ST LN PROG 04A		08/22/2007	Various		518,609	510,000	510,000	510,000						510,000		8,609	8,609	22,520	09/01/2018	1FE
679200-WP-6	OKLAHOMA WTR RES BRD ST LN PROG 04A		08/22/2007	CITIGROUP GLOBAL MARKETS		433,840	430,000	425,283	425,880		160		160		426,040		7,800	7,800	19,135	09/01/2019	1FE
72460L-AN-5	PITTSBURG CNTY OK ECON SALES TAX 05		08/15/2007	PRAGER MCCARTHY & SEALY		104,905	100,000	106,737	106,199		(371)		(371)		105,828		(923)	(923)	3,597	12/01/2020	1FE
899518-BM-5	TULSA CNTY OK INDL AUTH CAP IMPT 05C		08/15/2007	PRAGER MCCARTHY & SEALY		107,006	100,000	106,694	106,031		(389)		(389)		105,642		1,364	1,364	3,819	05/15/2015	1FE
584283-CR-4	MEDFORD OR HOSP FACS ASANTE HLTH 98A		08/15/2007	MATURED		2,635,000	2,635,000	2,761,691	2,645,362		(10,362)		(10,362)		2,635,000				138,338	08/15/2007	1FE
584283-EB-7	MEDFORD OR HOSP FACS ASANTE HLTH 98A		07/12/2007	PRAGER MCCARTHY & SEALY		102,491	100,000	101,990	101,448		(286)		(286)		101,162		1,329	1,329	7,467	08/15/2009	1FE
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D		09/04/2007	CALLED @ 100.00000000		15,000	15,000	15,115	15,020		(9)		(9)		15,011		(11)	(11)	1,124	07/01/2027	1FE
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A		09/04/2007	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,457	07/01/2027	1FE
68607V-GH-2	OREGON ST DEPT ADMIN SVCS LOTTERY 02 A		08/30/2007	PRAGER MCCARTHY & SEALY		214,422	200,000	212,764	207,454		(775)		(775)		206,678		7,744	7,744	9,457	04/01/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
68607V-LP-8	OREGON ST DEPT ADMIN SVCS LOTTERY 04 B		09/06/2007	Various		1,167,497	1,100,000	1,184,359	1,167,196		(5,581)		(5,581)		1,161,615		5,882	5,882	51,653	04/01/2017	1FE
68607V-CF-0	OREGON ST DEPT ADMIN SVCS LOTTERY 99 A		07/12/2007	PRAGER MCCARTHY & SEALY		103,322	100,000	103,408	101,346		(211)		(211)		101,135		2,187	2,187	4,171	04/01/2010	1FE
68607D-HH-1	OREGON ST DEPT TRANSN HWY USER TAX 06A		09/05/2007	CITIGROUP GLOBAL MARKETS		551,326	550,000	547,261	547,314		69		69		547,382		3,943	3,943	20,507	11/15/2024	1FE
68607D-HJ-7	OREGON ST DEPT TRANSN HWY USER TAX 06A		08/30/2007	PRAGER MCCARTHY & SEALY		100,091	100,000	99,869	99,871		3		3		99,874		217	217	3,706	11/15/2025	1FE
68607D-KH-7	OREGON ST DEPT TRANSN HWY USER TAX 07A		09/06/2007	Various		2,087,932	2,225,000	2,214,899			55		55		2,214,954		(127,022)	(127,022)	22,778	11/15/2032	1FE
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		09/04/2007	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				2,168	07/01/2030	1FE
794481-HV-6	SALEM OR WTR SWR 2004 REF		09/07/2007	HUTCHINSON SHOCKEY ERLEY & CO.		619,615	600,000	627,534	616,159		(1,254)		(1,254)		614,905		4,710	4,710	22,144	05/01/2017	1FE
89546R-FC-3	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		09/21/2007	PRAGER MCCARTHY & SEALY		308,940	300,000	324,000	312,793		(3,207)		(3,207)		309,586		(646)	(646)	14,458	10/01/2009	1FE
89546R-FE-9	TRI-CNTY MET TRANSN DIST OR CAP GRANT 05		09/27/2007	PRAGER MCCARTHY & SEALY		1,044,510	1,000,000	1,093,240	1,054,645		(10,405)		(10,405)		1,044,239		271	271	25,139	10/01/2010	1FE
89546R-GB-4	TRI-CNTY MET TRANSN DIST OR PAYROLL 06		07/12/2007	PRAGER MCCARTHY & SEALY		200,082	200,000	199,860	199,865		9		9		199,874		208	208	6,911	05/01/2014	1FE
938240-BF-4	WASHINGTON CNTY OR CLEAN WTR SVCS SR 04		09/10/2007	Various		541,315	500,000	535,155	527,892		(2,155)		(2,155)		525,737		15,578	15,578	23,646	10/01/2014	1FE
01728A-RN-8	ALLEGHENY CNTY PA HLTH CATHOLIC EAST 98A		07/11/2007	PRAGER MCCARTHY & SEALY		102,682	100,000	102,675	100,795		(142)		(142)		100,653		2,029	2,029	3,347	11/15/2009	1FE
017289-GQ-6	ALLEGHENY CNTY PA HOSP REF IMPT SER K		07/01/2007	CALLED @ 100.00000000		40,000	40,000	40,200	40,000						40,000				2,650	07/01/2009	1
017357-RV-8	ALLEGHENY CNTY PA SANITARY AUTH SWR 00		09/19/2007	PRAGER MCCARTHY & SEALY		267,550	250,000	277,405	268,676		(2,847)		(2,847)		265,829		1,721	1,721	11,191	12/01/2024	1FE
017357-SJ-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 01		09/17/2007	PRAGER MCCARTHY & SEALY		477,937	450,000	471,906	463,443		(1,369)		(1,369)		462,074		15,863	15,863	17,104	12/01/2012	1FE
017357-UK-8	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A		09/07/2007	PRAGER MCCARTHY & SEALY		295,446	280,000	301,630	296,737		(2,189)		(2,189)		294,548		898	898	10,892	12/01/2011	1FE
017357-UM-4	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A		07/19/2007	PRAGER MCCARTHY & SEALY		316,452	300,000	323,394	318,910		(1,627)		(1,627)		317,283		(831)	(831)	9,708	12/01/2012	1FE
017357-UP-7	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A		08/22/2007	PRAGER MCCARTHY & SEALY		371,623	350,000	377,192	372,700		(1,792)		(1,792)		370,908		715	715	12,278	12/01/2013	1FE
018435-BD-8	ALLENTOWN DEV CORP PA FIRST LIEN 1978		09/01/2007	MATURED		305,000	305,000	305,000	305,000						305,000				22,875	09/01/2007	2
087401-HJ-7	BETHLEHEM PA AUTH WTR GTD 04		07/13/2007	PRAGER MCCARTHY & SEALY		526,870	500,000	532,985	526,552		(1,579)		(1,579)		524,973		1,897	1,897	16,875	11/15/2017	1FE
087401-HN-8	BETHLEHEM PA AUTH WTR GTD 04		08/20/2007	PRAGER MCCARTHY & SEALY		351,698	350,000	347,375	347,625		69		69		347,694		4,004	4,004	11,922	11/15/2021	1FE
246343-DS-3	DELAWARE RIV JT TOLL BRDG CMMN PA 03		08/29/2007	UNION BANK OF SWITZERLAND		3,609,550	3,500,000	3,514,000	3,509,532		(857)		(857)		3,508,675		100,875	100,875	205,625	07/01/2021	1FE
41473M-GV-9	HARRISBURG PA AUTH WTR 2004 REF		09/19/2007	UNION BANK OF SWITZERLAND		213,152	200,000	210,380	208,273		(690)		(690)		207,583		5,569	5,569	11,917	07/15/2019	1FE
41473M-GW-7	HARRISBURG PA AUTH WTR 2004 REF		08/22/2007	PRAGER MCCARTHY & SEALY		155,627	150,000	156,678	155,328		(397)		(397)		154,931		696	696	8,375	07/15/2020	1FE
414734-CE-1	HARRISBURG PA PKG AUTH GTD PKG 03 O		09/11/2007	Various		947,276	900,000	956,097	940,469		(3,198)		(3,198)		937,271		10,005	10,005	45,361	08/01/2016	1FE
613609-TG-1	MONTGOMERY CNTY PA INDL RES MONTENAY 02		09/24/2007	PRAGER MCCARTHY & SEALY		104,319	100,000	107,386	105,395		(985)		(985)		104,410		(91)	(91)	4,528	11/01/2010	1FE
664558-BC-6	NORTHEASTN PA HOSP AUTH MERCY HOSP		09/01/2007	MATURED		150,000	150,000	148,500	149,886		114		114		150,000				9,563	09/01/2007	1
857320-2Z-7	PENNSYLVANIA PUB SCH NORTHAMPTON 04B		09/10/2007	Various		2,112,985	2,000,000	2,027,080	2,021,448		(1,631)		(1,631)		2,019,817		93,168	93,168	102,674	09/01/2021	1FE
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF		08/14/2007	PRAGER MCCARTHY & SEALY		212,721	200,000	212,140	207,300		(654)		(654)		206,646		6,075	6,075	7,933	11/01/2013	1FE
717893-RW-3	PHILADELPHIA PA WTR & WASTEWTR 07A		09/18/2007	PRAGER MCCARTHY & SEALY		1,321,297	1,320,000	1,337,213			(455)		(455)		1,336,757		(15,460)	(15,460)	20,053	08/01/2025	1FE
717893-SQ-5	PHILADELPHIA PA WTR & WASTEWTR 07B		09/18/2007	PRAGER MCCARTHY & SEALY		303,566	300,000	305,013			(133)		(133)		304,880		(1,314)	(1,314)	4,825	11/01/2023	1FE
717893-KB-6	PHILADELPHIA PA WTR & WASTEWTR 97A		08/01/2007	CALLED @ 102.00000000		1,632,000	1,600,000	1,632,800	1,607,677		(7,677)		(7,677)		1,600,000		32,000	32,000	84,000	08/01/2008	1FE
717893-KK-6	PHILADELPHIA PA WTR & WASTEWTR 97A		08/01/2007	CALLED @ 102.00000000		2,601,000	2,550,000	2,696,957	2,610,051		(60,051)		(60,051)		2,550,000		51,000	51,000	127,500	08/01/2016	1FE
810844-BL-3	SCRANTON PA SWR AUTH SWR REV 07		08/29/2007	Various		3,164,398	3,250,000	3,254,160							3,254,160		(89,762)	(89,762)	1,715	12/01/2032	1FE
76218T-FJ-8	RHODE ISLAND CLEAN WTR REVOLV FD 04A		09/24/2007	BANC AMERICA SECURITIES		309,186	300,000	306,321	305,236		(425)		(425)		304,811		4,375	4,375	14,092	10/01/2024	1FE

SCHEDULE D - PART 4

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

1	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)
762236-BR-7	RHODE ISLAND ECON GABS DEPT TRANS 03A		07/16/2007	PRAGER MCCARTHY & SEALY		157,935	150,000	161,795	158,457		(640)		(640)		157,817		118	118	4,458	06/15/2015	1FE
762197-BM-2	RHODE ISLAND HLTH ED NEW ENG INST 07		08/27/2007	CITIGROUP GLOBAL MARKETS		487,705	500,000	508,010			(290)		(290)		507,720		(20,015)	(20,015)	10,000	03/01/2026	1FE
762243-RM-7	RHODE ISLAND HLTH ED UNIV OF RI 05G		07/02/2007	BANC AMERICA SECURITIES		2,339,880	2,335,000	2,331,941	2,332,065		57		57		2,332,121		7,759	7,759	84,936	09/15/2024	1FE
762243-RN-5	RHODE ISLAND HLTH ED UNIV OF RI 05G		09/04/2007	PRAGER MCCARTHY & SEALY		548,934	560,000	556,332	556,469		81		81		556,550		(7,616)	(7,616)	36,807	09/15/2025	1FE
762243-RP-0	RHODE ISLAND HLTH ED UNIV OF RI 05G		09/19/2007	Various		1,810,343	1,800,000	1,778,292	1,779,038		477		477		1,779,516		30,827	30,827	93,000	09/15/2026	1FE
133159-EP-4	CAMDEN SC PUB UTIL COMB 04 REF		08/28/2007	CITIGROUP GLOBAL MARKETS		193,409	190,000	194,313	193,487		(282)		(282)		193,205		204	204	8,550	03/01/2017	1FE
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH		07/01/2007	CALLED @ 100.00000000		250,000	250,000	248,923	249,497		55		55		249,551		449	449	15,000	07/01/2012	1FE
83703E-CK-9	SOUTH CAROLINA JOBS ECON DEV HOSP FAC		08/01/2007	Various		2,600,000	2,600,000	2,570,750	2,593,247		2,168		2,168		2,595,415		4,585	4,585	101,911	08/01/2009	1FE
83703R-AA-4	SOUTH CAROLINA JOBS SC ELEC & GAS 02A		08/23/2007	PRAGER MCCARTHY & SEALY		1,083,871	1,050,000	1,050,000	1,050,000						1,050,000		33,871	33,871	44,973	11/01/2027	1FE
837147-XZ-5	SOUTH CAROLINA PUB SVC SANTEE 02D REF		09/05/2007	Various		1,464,016	1,400,000	1,493,184	1,459,557		(5,626)		(5,626)		1,453,931		10,085	10,085	79,382	01/01/2017	1FE
837152-BM-8	SOUTH CAROLINA TRANSN INFRA BK 99A		09/10/2007	PRAGER MCCARTHY & SEALY		209,666	200,000	220,314	212,722		(2,634)		(2,634)		210,088		(422)	(422)	10,450	10/01/2016	1FE
837152-BN-6	SOUTH CAROLINA TRANSN INFRA BK 99A		09/12/2007	PRAGER MCCARTHY & SEALY		418,929	400,000	440,628	425,444		(5,242)		(5,242)		420,202		(1,273)	(1,273)	20,824	10/01/2017	1FE
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF		09/05/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		481,910	500,000	491,740	492,112		213		213		492,325		(10,415)	(10,415)	16,469	06/01/2024	1FE
914857-AW-7	UNIVERSITY OF SC ED FACS 2005 A REF		09/28/2007	PRAGER MCCARTHY & SEALY		201,350	200,000	201,288	200,653		(46)		(46)		200,607		743	743	7,550	06/01/2026	1FE
033794-BC-1	ANDERSON CNTY HSG CORP TN 1ST LIEN 79		09/01/2007	MATURED		300,000	300,000	300,000	300,000						300,000				24,000	09/01/2007	1
499746-PL-3	KNOXVILLE TN ELEC SYS 2004 V REF		07/26/2007	UNION BANK OF SWITZERLAND		2,356,494	2,310,000	2,304,387	2,304,939		130		130		2,305,069		51,425	51,425	118,407	07/01/2022	1FE
586158-KU-0	MEMPHIS TN ELEC SYS SUB 2003 A		07/11/2007	PRAGER MCCARTHY & SEALY		104,532	100,000	108,996	106,522		(665)		(665)		105,857		(1,325)	(1,325)	3,125	12/01/2011	1FE
586158-KW-6	MEMPHIS TN ELEC SYS SUB 2003 A		08/07/2007	Various		5,390,946	5,100,000	5,455,062	5,418,513		(29,527)		(29,527)		5,388,985		1,961	1,961	176,042	12/01/2012	1FE
586158-LE-5	MEMPHIS TN ELEC SYS SUB 2003 A		09/05/2007	Various		24,007,978	22,855,000	23,965,296	23,913,019		(92,627)		(92,627)		23,820,391		187,587	187,587	834,138	12/01/2017	1FE
592030-VP-2	MET NASHVILLE GOVT TN ELEC SYS 2004 A		09/26/2007	Various		633,887	600,000	615,486	612,202		(979)		(979)		611,223		22,664	22,664	24,618	05/15/2018	1FE
592190-HP-0	MET NASHVILLE TN ARPT AUTH SER 2001 A		08/20/2007	PRAGER MCCARTHY & SEALY		315,813	300,000	345,618	316,050		(3,935)		(3,935)		312,115		3,698	3,698	22,513	07/01/2009	1FE
880459-LS-9	TENNESSEE HSG DEV AGY HOMEOWNERSHIP PROG		07/01/2007	CALLED @ 100.00000000		280,000	280,000	280,000	280,000						280,000				8,890	01/01/2031	1FE
023029-CM-1	AMARILLO TX HLTH BAPTIST ST ANTHONY 98		07/12/2007	PRAGER MCCARTHY & SEALY		705,194	700,000	743,456	705,542		(2,988)		(2,988)		702,554		2,640	2,640	40,211	01/01/2008	1FE
078027-CR-8	BELL CNTY TX HLTH FAC REF RENAISSANCE		09/01/2007	CALLED @ 100.00		40,000	40,000	40,000	40,000						40,000				3,300	09/01/2026	3
078043-EN-2	BELL CNTY TX WTR CTL IMPT DIST NO 1 04		09/05/2007	PRAGER MCCARTHY & SEALY		524,270	500,000	542,435	525,309		(2,030)		(2,030)		523,280		990	990	27,708	07/10/2015	1FE
078043-EQ-5	BELL CNTY TX WTR CTL IMPT DIST NO 1 04		07/16/2007	PRAGER MCCARTHY & SEALY		592,814	575,000	613,169	598,002		(1,452)		(1,452)		596,549		(3,736)	(3,736)	27,995	07/10/2017	1FE
088379-VT-6	BEXAR CNTY TX HSG MULTI SUNCREST 02B		08/10/2007	CALLED @ 100.00		195,000	195,000	195,000	181,820	13,180			13,180		195,000				14,690	09/01/2012	3
105911-AQ-4	BRAZOS CNTY TX HLTH FRANCISCAN 97A		08/16/2007	CALLED @ 103.00		3,759,500	3,650,000	3,701,429	3,665,134		(3,610)		(3,610)		3,661,523		97,977	97,977	220,711	01/01/2022	1FE
105911-AR-2	BRAZOS CNTY TX HLTH FRANCISCAN 97A		08/16/2007	CALLED @ 103.00		5,974,000	5,800,000	5,693,222	5,711,958		1,748		1,748		5,713,706		260,294	260,294	350,719	01/01/2028	1FE
106214-DW-6	BRAZOS RIV AUTH TX HOUSTON INDS 98D REF		09/05/2007	FAHNESTOCK & CO., INC.		1,866,533	1,750,000	1,759,625	1,756,517		(421)		(421)		1,756,096		110,436	110,436	80,748	10/01/2015	1FE
220245-LG-7	CORPUS CHRISTI TEX UTIL SYS REV REF		07/06/2007	PRAGER MCCARTHY & SEALY		217,450	200,000	224,358	219,534		(792)		(792)		218,742		(1,292)	(1,292)	10,383	07/15/2017	1FE
220245-LH-5	CORPUS CHRISTI TEX UTIL SYS REV REF		09/13/2007	PRAGER MCCARTHY & SEALY		222,964	200,000	222,692	217,475		(958)		(958)		216,517		6,447	6,447	12,338	07/15/2018	1FE
220245-LJ-1	CORPUS CHRISTI TEX UTIL SYS REV REF		09/10/2007	PRAGER MCCARTHY & SEALY		553,150	500,000	554,665	541,370		(2,217)		(2,217)		539,153		13,997	13,997	30,479	07/15/2019	1FE
235241-AW-6	DALLAS TX AREA RAPID TRAN SR TAX 01		08/09/2007	PRAGER MCCARTHY & SEALY		773,958	750,000	755,130	753,560		(372)		(372)		753,188		20,769	20,769	24,549	12/01/2019	1FE
367074-AB-7	GARZA CNTY TX LSE PURCH DETENTION FAC 9		08/13/2007	Various		704,741	3,869,008	3,711,391	890,854		(50,027)	(157,617)	107,590		693,210		11,531	11,531		12/10/2015	6
401905-BK-9	GULF CST TX WST DISP RELIANT ENERGY 99		07/03/2007	PRAGER MCCARTHY & SEALY		199,846	195,000	195,000	195,000						195,000		4,846	4,846	9,369	01/01/2011	1FE
414152-NE-4	HARRIS CNTY TX HLTH MEM HERMANN 98		07/16/2007	PRAGER MCCARTHY & SEALY		430,291	425,000	450,143	429,207		(1,604)		(1,604)		427,603		2,688	2,688	14,131	06/01/2008	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98		09/05/2007	FAHNESTOCK & CO., INC.		1,918,438	1,750,000	1,928,308	1,875,225		(10,069)		(10,069)		1,865,156		53,281	53,281	74,594	06/01/2014	1FE
414152-MF-2	HARRIS CNTY TX HLTH MEMORIAL HOSP 97A		09/06/2007	PRAGER MCCARTHY & SEALY		814,362	800,000	856,648	827,380		(11,586)		(11,586)		815,794		(1,432)	(1,432)	33,150	06/01/2008	1FE
414004-CZ-2	HARRIS CNTY TX TOLL RD SR LIEN 1997 REF		08/15/2007	CALLED @ 101.00000000		1,959,400	1,940,000	1,921,221	1,932,015		7,985		7,985		1,940,000		19,400	19,400	95,060	08/15/2011	1FE
442436-5J-6	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		08/03/2007	PRAGER MCCARTHY & SEALY		873,540	1,500,000	696,096	783,970		24,103		24,103		808,073		65,467	65,467		12/01/2019	1FE
442436-5K-3	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		08/29/2007	PRAGER MCCARTHY & SEALY		108,402	200,000	81,000	92,372		3,527		3,527		95,898		12,504	12,504		12/01/2020	1FE
442436-5Z-0	HOUSTON TX WTR & SWR 98 JR LIEN A CAP		08/29/2007	PRAGER MCCARTHY & SEALY		431,210	1,000,000	305,089	350,415		14,121		14,121		364,537		66,673	66,673		12/01/2024	1FE
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		09/01/2007	CALLED @ 100.00000000		30,000	30,000	27,179	27,192						27,192		2,808	2,808	2,175	09/01/2043	6
658546-SW-7	NORTH CENTRAL TX HLTH TX HLTH RES 97B		08/21/2007	Various		1,210,448	1,175,000	1,271,996	1,226,936		(14,199)		(14,199)		1,212,737		(2,290)	(2,290)	54,114	02/15/2009	1FE
658546-TF-3	NORTH CENTRAL TX HLTH TX HLTH RES 97B		09/06/2007	PRAGER MCCARTHY & SEALY		224,068	200,000	226,696	221,578		(1,575)		(1,575)		220,004		4,064	4,064	6,581	02/15/2015	1FE
756864-BN-3	RED RIVER TX PCR WEST TX UTIL 96 REF		07/09/2007	CALLED @ 101.00000000		11,615,000	11,500,000	11,500,000	11,500,000						11,500,000		115,000	115,000	417,833	06/01/2020	1FE
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY		07/28/2007	SCHEDULED REDEMPTION		191,777	191,777	191,777	191,777						191,777				8,918	04/28/2012	1
882135-UZ-7	TEXAS A & M UNIV REVENUE FING SYS 2002		09/07/2007	PRAGER MCCARTHY & SEALY		205,020	200,000	202,564	202,352		(274)		(274)		202,078		2,942	2,942	7,920	05/15/2021	1FE
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2007	CALLED @ 100.00		20,000	20,000	19,900	19,936		15		15		19,951		49	49	1,240	09/01/2016	2FE
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		08/15/2007	DISTRIBUTION		655,238		655,238	655,238						655,238					08/01/2033	6
95308R-AM-1	WEST HARRIS CNTY TX REGL WTR SYS 03		09/10/2007	PRAGER MCCARTHY & SEALY		1,600,710	1,500,000	1,618,185	1,580,521		(7,122)		(7,122)		1,573,399		27,311	27,311	55,833	12/15/2017	1FE
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A		07/01/2007	CALLED @ 100.00		90,000	90,000	93,108	91,362		(900)		(900)		90,462		(462)	(462)	5,535	07/01/2014	1
45884A-GP-2	INTERMOUNTAIN PWR AGY UTAH PWR SUPPLY RE		09/25/2007	PRAGER MCCARTHY & SEALY		245,014	240,000	279,943	247,432		(3,624)		(3,624)		243,807		1,206	1,206	18,625	07/01/2008	1FE
62426V-AP-2	MOUNTAIN REGL WTR SPL SVC DIST UT 03		09/13/2007	PRAGER MCCARTHY & SEALY		208,252	200,000	203,926	202,929		(246)		(246)		202,683		5,569	5,569	7,222	12/15/2024	1FE
79560L-CK-3	SALT LAKE CITY UT REDEV AGY JR LIEN TAX		08/29/2007	PRAGER MCCARTHY & SEALY		1,306,630	1,235,000	1,287,920	1,265,810		(3,612)		(3,612)		1,262,197		44,433	44,433	65,378	03/01/2014	1FE
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		07/01/2007	CALLED @ 100.00000000		60,000	60,000	60,060	60,056		(3)		(3)		60,053		(53)	(53)	2,925	07/01/2023	1FE
917563-BN-7	UTAH ST UNIV STUD BLDG FEE 04 A REF		08/22/2007	PRAGER MCCARTHY & SEALY		103,552	100,000	100,999	100,780		(60)		(60)		100,721		2,831	2,831	4,528	04/01/2020	1FE
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 2007 B		09/11/2007	Various		1,014,885	1,000,000	1,010,790			(332)		(332)		1,010,458		4,427	4,427	18,150	10/01/2025	1FE
95640T-BF-8	WEST VALLEY CITY UT SALES TAX 02A		08/16/2007	BAIRD (ROBERT W.) & CO. INC.		1,416,306	1,370,000	1,389,427	1,381,837		(1,213)		(1,213)		1,380,624		35,682	35,682	75,350	07/15/2017	1FE
95640T-BG-6	WEST VALLEY CITY UT SALES TAX 02A		08/30/2007	PRAGER MCCARTHY & SEALY		1,492,067	1,435,000	1,445,102	1,441,166		(668)		(668)		1,440,498		51,568	51,568	81,604	07/15/2018	1FE
915200-PL-7	UNIVERSITY OF VT & ST AGRIC CLG G O 05		08/21/2007	PRAGER MCCARTHY & SEALY		104,259	100,000	107,925	106,116		(381)		(381)		105,735		(1,476)	(1,476)	4,486	10/01/2021	1FE
915200-PN-3	UNIVERSITY OF VT & ST AGRIC CLG G O 05		09/05/2007	PRAGER MCCARTHY & SEALY		313,315	300,000	322,752	317,722		(1,127)		(1,127)		316,595		(3,280)	(3,280)	13,681	10/01/2022	1FE
924160-6F-6	VERMONT ED HLTH HOSP FLETCHER 04A		07/20/2007	PRAGER MCCARTHY & SEALY		187,299	175,000	193,212	187,634		(781)		(781)		186,853		446	446	5,688	12/01/2014	1FE
924160-6G-4	VERMONT ED HLTH HOSP FLETCHER 04A		07/20/2007	PRAGER MCCARTHY & SEALY		159,654	150,000	164,373	159,819		(605)		(605)		159,214		440	440	4,875	12/01/2015	1FE
924275-CP-3	VERMONT STATE COLLEGES REV 2003		08/22/2007	PRAGER MCCARTHY & SEALY		101,080	100,000	99,614	99,662		11		11		99,672		1,408	1,408	5,489	07/01/2023	1FE
415669-BJ-8	HARRISONBURG VA ROCKINGHAM MEM HOSP 06		08/24/2007	PRAGER MCCARTHY & SEALY		281,154	300,000	300,216	300,216		(12)		(12)		300,204		(19,050)	(19,050)	9,038	08/15/2036	1FE
73029M-AG-0	POCAHONTAS PKWY ASSOC VA 98A SR CUR		09/05/2007	PRAGER MCCARTHY & SEALY		412,964	400,000	417,640	416,031		(3,100)		(3,100)		412,931		33	33	25,306	08/15/2011	1FE
842056-FE-8	SOUTHEASTERN VA PUB SVC AUTH SR 98		08/28/2007	PRAGER MCCARTHY & SEALY		107,223	100,000	108,687	106,583		(472)		(472)		106,111		1,112	1,112	5,833	07/01/2015	1FE
852412-GT-6	STAFFORD CNTY VA IND VA MUN LEAGUE 05C		07/16/2007	Various		346,012	350,000	350,000	350,000						350,000		(3,989)	(3,989)	22,881	08/01/2025	1FE
916277-JU-1	UPPER OCCOQUAN VA SWR AUTH REGL 07A		09/05/2007	Various		1,467,390	1,500,000	1,515,930			(607)		(607)		1,515,323		(47,933)	(47,933)	33,000	07/01/2029	1FE
927780-Q2-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 00A		07/13/2007	CITIGROUP GLOBAL MARKETS		2,036,928	1,985,000	2,055,964	2,022,174		(5,175)		(5,175)		2,016,999		19,928	19,928	87,395	09/01/2018	1FE
928067-GH-4	VIRGINIA POLYTECH INST ATHLETIC 04D		08/28/2007	PRAGER MCCARTHY & SEALY		107,102	100,000	108,736	107,082		(479)		(479)		106,603		499	499	3,750	06/01/2015	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
928067-GM-3	VIRGINIA POLYTECH INST ATHLETIC 04D		08/28/2007	Various		814,005	775,000	809,805	802,980		(1,833)		(1,833)		801,146		12,859	12,859	28,729	06/01/2019	1FE
928067-GN-1	VIRGINIA POLYTECH INST ATHLETIC 04D		08/29/2007	PRAGER MCCARTHY & SEALY		629,884	600,000	622,176	617,845		(1,151)		(1,151)		616,693		13,191	13,191	22,014	06/01/2020	1FE
223777-BJ-1	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01		07/11/2007	PRAGER MCCARTHY & SEALY		103,459	100,000	101,396	101,284		(176)		(176)		101,107		2,352	2,352	6,875	09/01/2010	1FE
29270M-BX-0	ENERGY NORTHWEST WA WIND PROJ 05		08/29/2007	PRAGER MCCARTHY & SEALY		204,580	200,000	207,310	205,255		(411)		(411)		204,844		(264)	(264)	10,575	07/01/2016	1FE
29270M-BZ-5	ENERGY NORTHWEST WA WIND PROJ 05		09/12/2007	NORTHEAST SECURITIES		217,812	210,000	214,202	213,624		(297)		(297)		213,327		4,485	4,485	11,445	07/01/2018	1FE
29270M-CC-5	ENERGY NORTHWEST WA WIND PROJ 05		07/13/2007	PRAGER MCCARTHY & SEALY		254,698	250,000	256,105	255,051		(315)		(315)		254,736		(38)	(38)	12,436	07/01/2021	1FE
29270M-CV-3	ENERGY NORTHWEST WA WIND PROJ 06A		07/12/2007	PRAGER MCCARTHY & SEALY		288,392	295,000	294,558			4		4		294,561		(6,169)	(6,169)	7,338	07/01/2030	1FE
494787-CK-8	KING CNTY WA PUB HOSP DIST VALLEY 98		07/20/2007	PRAGER MCCARTHY & SEALY		1,230,120	1,200,000	1,206,024	1,202,776		(396)		(396)		1,202,380		27,740	27,740	63,676	09/01/2012	1FE
511525-ES-2	LAKEHAVEN WA SWR DIST REF SER 1978		08/01/2007	MATURED		225,000	225,000	225,000	225,000						225,000				15,975	08/01/2007	1
760167-RT-5	RENTON WA WTR & SWR 2002		08/22/2007	PRAGER MCCARTHY & SEALY		1,051,060	1,000,000	1,031,450	1,019,806		(1,930)		(1,930)		1,017,876		33,184	33,184	38,792	12/01/2018	1FE
760167-RU-2	RENTON WA WTR & SWR 2002		08/30/2007	PRAGER MCCARTHY & SEALY		1,053,270	1,000,000	1,024,070	1,015,184		(1,527)		(1,527)		1,013,658		39,612	39,612	39,958	12/01/2019	1FE
939827-B6-7	WASHINGTON PUB PWR SUP NUCLEAR 1 97B		07/01/2007	CALLED @ 102.00000000		6,120,000	6,000,000	5,825,640	5,897,565		102,435		102,435		6,000,000		120,000	120,000	307,500	07/01/2013	1FE
939827-C3-3	WASHINGTON PUB PWR SUP NUCLEAR 1 97B		07/01/2007	CALLED @ 102.00000000		7,854,000	7,700,000	7,127,967	7,294,975		405,025		405,025		7,700,000		154,000	154,000	394,625	07/01/2017	1FE
939827-ZN-4	WASHINGTON PUB PWR SUP NUCLEAR 1 97B		07/01/2007	CALLED @ 102.00000000		3,060,000	3,000,000	2,805,300	2,872,217		127,783		127,783		3,000,000		60,000	60,000	153,750	07/01/2016	1FE
939828-YF-0	WASHINGTON PUB PWR SUP NUCLEAR 2 97A		07/01/2007	MATURED		4,290,000	4,290,000	4,414,196	4,300,418		(10,418)		(10,418)		4,290,000				257,400	07/01/2007	1FE
939830-TW-5	WASHINGTON ST PUB PWR SUPPLY SYS NUCLE		07/01/2007	CALLED @ 102.00000000		10,200,000	10,000,000	10,007,600	10,002,176		(2,176)		(2,176)		10,000,000		200,000	200,000	550,000	07/01/2018	1FE
592646-LN-1	METROPOLITAN WASH DC ARPTS 2004 A		08/23/2007	PRAGER MCCARTHY & SEALY		97,610	100,000	97,934	98,115		54		54		98,169		(559)	(559)	4,088	10/01/2022	1FE
182072-CZ-9	CLARKSBURG WV WTR 2002 REF		08/30/2007	CITIGROUP GLOBAL MARKETS		1,849,628	1,750,000	1,795,658	1,781,965		(2,364)		(2,364)		1,779,602		70,026	70,026	92,896	09/01/2019	1FE
701352-BT-2	PARKERSBURG WV COMB WTRWKS SEW 05A		08/28/2007	CITIGROUP GLOBAL MARKETS		962,267	975,000	988,280	984,650		(628)		(628)		984,022		(21,755)	(21,755)	38,531	08/01/2022	1FE
95639R-BM-0	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		08/29/2007	BAIRD (ROBERT W.) & CO. INC.		683,729	650,000	699,686	686,106		(2,928)		(2,928)		683,177		551	551	30,063	04/01/2017	1FE
95639R-BN-8	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		08/15/2007	PRAGER MCCARTHY & SEALY		261,243	250,000	267,468	263,372		(1,021)		(1,021)		262,352		(1,109)	(1,109)	11,076	04/01/2018	1FE
95639R-BQ-1	WEST VIRGINIA HIGHER ED PLCY CMMN 04B		09/26/2007	Various		1,776,043	1,690,000	1,784,758	1,769,984		(6,514)		(6,514)		1,763,470		12,573	12,573	78,643	04/01/2020	1FE
956725-CJ-2	WEST VIRGINIA WTR DEV AUTH INFRA 06A		09/05/2007	Various		2,088,613	2,200,000	2,136,178	2,136,629		567		567		2,137,196		(48,583)	(48,583)	90,881	10/01/2039	1FE
956725-DJ-1	WEST VIRGINIA WTR DEV AUTH INFRA 07A		08/27/2007	SEIBERT BRANFORD		1,233,563	1,290,000	1,319,838			(1,212)		(1,212)		1,318,626		(85,063)	(85,063)	29,276	10/01/2037	1FE
956725-DL-6	WEST VIRGINIA WTR DEV AUTH INFRA 07A		08/28/2007	CITIGROUP GLOBAL MARKETS		1,006,790	1,000,000	1,038,930			(1,606)		(1,606)		1,037,324		(30,534)	(30,534)	22,826	10/01/2023	1FE
956725-DM-4	WEST VIRGINIA WTR DEV AUTH INFRA 07A		08/29/2007	CITIGROUP GLOBAL MARKETS		1,003,840	1,000,000	1,033,360			(1,395)		(1,395)		1,031,965		(28,125)	(28,125)	23,222	10/01/2026	1FE
956695-SJ-0	WEST VIRGINIA WTR DEV AUTH PROG II 03B		09/05/2007	FERRIS BAKER WATTS		374,938	350,000	379,155	371,874		(1,666)		(1,666)		370,208		4,730	4,730	15,021	11/01/2015	1FE
563605-FJ-8	MANITOWOC WI ELEC POWER SYS 2004		09/07/2007	PRAGER MCCARTHY & SEALY		109,277	100,000	114,625	109,177		(718)		(718)		108,459		818	818	4,973	10/01/2015	1FE
83408U-AB-3	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06B		07/01/2007	CALLED @ 100.00000000		190,000	190,000	190,000	190,000						190,000				15,675	01/01/2017	3
943113-JV-3	WAUKESHA WI WTRWKS SYS 2006		09/05/2007	RAYMOND JAMES & ASSOCIATES, INC.		919,161	885,000	917,798	916,054		(1,781)		(1,781)		914,273		4,888	4,888	41,669	10/01/2026	1FE
97710V-XZ-6	WISCONSIN HLTH & ED FROEDTERT HLTH 05A		08/02/2007	PRAGER MCCARTHY & SEALY		1,019,570	1,000,000	1,059,790	1,027,250		(7,048)		(7,048)		1,020,202		(632)	(632)	42,500	04/01/2009	1FE
97710V-EQ-7	WISCONSIN HLTH & ED MINISTRY HLTH 02A		08/22/2007	PRAGER MCCARTHY & SEALY		205,858	200,000	198,404	198,617		33		33		198,651		7,207	7,207	10,747	02/15/2025	1FE
638813-BJ-3	NATRONA CNTY WY HOSP WYOMING MED 98		09/15/2007	MATURED		1,150,000	1,150,000	1,167,009	1,151,567		(1,567)		(1,567)		1,150,000				57,500	09/15/2007	1FE
74529J-AN-5	PUERTO RICO SALES TAX FING CORP 2007A	F	09/05/2007	GOLDMAN, SACHS & CO.		13,182,000	100,000,000	13,549,000			73,572		73,572		13,622,572		(440,572)	(440,572)		08/01/2047	1FE
United States Total																			XXX	XXX	
3199999. Bonds - Special Revenues						1,029,319,874	1,116,458,744	1,032,432,478	823,782,918	1,576,894	(166,348)	(157,617)	1,568,163		1,022,284,783		7,035,090	7,035,090	36,914,244	XXX	XXX
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		08/13/2007	MORGAN STANLEY DEAN WITTER		1,207,123	1,000,000	1,098,125	1,000,000						1,000,000		207,123	207,123	14,226	12/15/2023	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)
48203@-AA-0	DOMINION RESOURCES/JUNIPER CAPITAL SER.		07/10/2007	MERRILL LYNCH CAPITAL MARKETS		6,926,386	7,300,000	7,300,000	7,300,000						7,300,000		(373,614)	(373,614)	386,569	08/15/2013	2
48203@-AB-8	DOMINION RESOURCES/JUNIPER CAPITAL SER.		07/10/2007	MERRILL LYNCH CAPITAL MARKETS		2,575,368	2,700,000	2,700,000	2,700,000						2,700,000		(124,632)	(124,632)	145,820	08/15/2013	2
293791-AM-1	ENTERPRISE PRODUCTS OPER		08/22/2007	WARBURG DILLION READ LLC		2,966,010	3,000,000	2,991,570	2,995,087		1,099		1,099		2,996,186		(30,176)	(30,176)	120,250	10/15/2009	2FE
55607#-AB-3	MACQUARIE DISTRICT ENERGY 6.4% SR SECD N		09/26/2007	Various		1,650,000	1,650,000	1,650,000	1,666,667						1,650,000				239,652	12/31/2023	2FE
55607#-AA-5	MACQUARIE DISTRICT ENERGY 6.82% SR SECD		09/26/2007	PRINCIPAL PAYDOWN		8,333,330	8,333,330	8,333,330	8,333,330						8,333,330				1,483,639	12/31/2023	2FE
67021C-AC-1	NSTAR ELECTRIC COMPANY		08/24/2007	SALOMON SMITH BARNEY		5,632,140	6,000,000	5,936,580	5,937,223		558		558		5,937,780		(305,640)	(305,640)	329,667	03/15/2036	1FE
N7891#-AC-2	SEMPRA COMMODITIES FLOAT. CREDIT LINKED		07/16/2007	CALLED @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				319,199	07/14/2008	2
88031V-AA-7	TENASKA GATEWAY		06/30/2007	SCHEDULED REDEMPTION		39,609	39,609	39,609							39,609				173	12/31/2023	2FE
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		09/28/2007	SCHEDULED REDEMPTION		51,404	51,404	49,219			2,185		2,185		51,404					12/15/2013	3FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		07/09/2007	J. P. MORGAN SECURITIES, INC.		5,555,287	5,955,049	5,955,049	5,955,049						5,955,049		(399,762)	(399,762)	195,600	04/30/2019	1
210448-AA-4	EL CAJON	F	08/31/2007	CALLED @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				146,250	05/27/2008	2FE
3899999. Bonds - Public Utilities						44,936,657	46,029,392	46,053,483	45,887,356		3,841		3,841		45,963,358		(1,026,701)	(1,026,701)	3,381,046	XXX	XXX
396789-LL-1	GCCFC 2005-GG5, A5		08/16/2007	J. P. MORGAN SECURITIES, INC.		7,510,087	7,863,000	7,803,720			1,685		1,685		7,805,405		(295,319)	(295,319)	125,511	04/10/2037	1FE
045437-AA-8	ABFCN 2005-OP1X, N1		08/26/2007	SCHEDULED REDEMPTION		98,560	98,560	98,560	98,560						98,560				1,605	09/26/2035	1FE
04541G-FP-2	ABSHE 2003-HE5, M3		09/17/2007	SCHEDULED REDEMPTION		57,722	57,722	58,042	58,020		(299)		(299)		57,722				3,009	09/15/2033	1FE
04541G-HM-7	ABSHE 2004-HE1, M2		09/17/2007	SCHEDULED REDEMPTION		1,157,238	1,157,238	1,167,635	730,299		(9,737)		(9,737)		1,157,238				54,665	01/15/2034	1FE
04541G-NA-6	ABSHE 2004-HE9 M1		08/27/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		13,550,513	14,339,167	14,404,142			(2,446)		(2,446)		14,401,696		(851,183)	(851,183)	302,216	12/25/2034	1FE
14975T-AA-6	ABSN 2006-HE5, A1		09/27/2007	SCHEDULED REDEMPTION		1,046,699	1,046,699	1,046,372	1,046,420		278		278		1,046,699				45,980	07/27/2036	1FE
004421-BH-5	ACE 2002-HE3, M1		09/25/2007	SCHEDULED REDEMPTION		608,517	608,517	611,179	610,987		(2,470)		(2,470)		608,517				30,639	10/25/2032	1FE
004421-TA-1	ACE 2005-ASP1, A2B		09/25/2007	SCHEDULED REDEMPTION		3,958,683	3,958,683	3,958,683	3,958,683						3,958,683				158,796	09/25/2035	1FE
004421-MQ-3	ACE 2005-SN1, A1		09/01/2007	SCHEDULED REDEMPTION		747,285	747,285	747,249	747,278		7		7		747,285				22,813	11/25/2039	1FE
004406-AA-2	ACE 2006-GP1, A		09/25/2007	SCHEDULED REDEMPTION		487,173	487,173	487,173	487,173						487,173				18,008	02/25/2031	1FE
000886-AB-7	ADC TELECOMMUNICATIONS 3.065000% 06/15/2		09/10/2007	Various		1,949,375	2,000,000	2,227,428	1,912,500	212,354	(44,621)		167,734		2,080,234		(130,859)	(130,859)	77,802	06/15/2013	4
007903-AK-3	ADVANCED MICRO DEVICES 6.000000% 05/01/2		09/18/2007	LEHMAN BROTHERS INC.		4,782,500	5,500,000	5,377,036			2,961		2,961		5,379,997		(597,497)	(597,497)	128,500	05/01/2015	4FE
007903-AL-1	ADVANCED MICRO DEVICES 6.000000% 05/01/2		09/19/2007	LEHMAN BROTHERS INC.		1,348,125	1,500,000	1,485,938			237		237		1,486,174		(138,049)	(138,049)	36,750	05/01/2015	5FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		08/31/2007	SCHEDULED REDEMPTION		200,814	85,134	54,903	79,055		6,079		6,079		85,134		115,680	115,680		02/28/2008	1
00777#-AA-5	ADVANTAGE CAPTIAL WISCONSIN (BOND)		09/15/2007	SCHEDULED REDEMPTION		72,917	72,917	45,037	64,092		8,825		8,825		72,917					11/30/2004	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2007	SCHEDULED REDEMPTION		19,853	19,853	12,427	15,477		4,376		4,376		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2007	SCHEDULED REDEMPTION		54,592	54,592	34,173	42,560		12,032		12,032		54,592					03/01/2017	1
00817Y-AD-0	AETNA INC		08/21/2007	SALOMON SMITH BARNEY		3,054,000	3,000,000	2,996,730	2,997,051		384		384		2,997,435		56,565	56,565	119,313	06/15/2011	1FE
597334-A@-0	AETNA/MIDDLETOWN CTL		07/15/2007	SCHEDULED REDEMPTION		961,343	961,343	961,343	961,343						961,343				38,838	07/14/2010	1
00845V-AA-8	AGERE SYSTEMS 6.500000% 12/15/2009		09/19/2007	MCMAHAN SECURITIES CO LP		2,025,000	2,000,000	2,042,513	1,525,116	5,994	(9,704)		(3,710)		2,032,406		(7,406)	(7,406)	100,750	12/15/2009	4FE
012348-AC-2	ALBANY INTL CORP 2.250000% 03/15/2026		07/27/2007	Various		2,172,811	2,100,000	2,029,477	1,981,875	50,766	5,581		56,347		2,038,222		134,589	134,589	41,294	03/15/2026	3Z
016275-AF-6	ALION SCIENCE AND TECH C		09/04/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		3,366,563	3,500,000	3,530,625			(2,132)		(2,132)		3,528,493		(161,930)	(161,930)	190,337	02/01/2015	5FE
018490-AK-8	ALLERGAN INC 1.500000% 04/01/2026		09/25/2007	Various		1,661,101	1,500,000	1,446,738	1,448,185		1,553		1,553		1,449,738		211,363	211,363	20,708	04/01/2026	1FE
018804-AJ-3	ALLIANT TECHSYSTEMS INC 3.000000% 08/15/		08/03/2007	Various		671,877	459,000	480,890	476,276		(1,119)		(1,119)		475,157		196,720	196,720	12,627	08/15/2024	4FE
018804-AK-0	ALLIANT TECHSYSTEMS INC 3.000000% 08/15/		08/03/2007	BANK OF AMERICA SECURITIES LLC		1,040,149	666,000	738,268	724,497		(4,344)		(4,344)		720,153		319,997	319,997	19,592	08/15/2024	4FE
03061N-GV-5	AMCAR 2003-D, M A4A		09/06/2007	SCHEDULED REDEMPTION		2,004,565	2,004,565	2,004,441	2,004,556		9		9		2,004,565				39,569	08/06/2010	1FE
03061N-HJ-1	AMCAR 2004-1, C		09/06/2007	SCHEDULED REDEMPTION		919,891	919,891	919,716	919,856		35		35		919,891				27,989	07/06/2009	1FE
03061N-JU-4	AMCAR 2006-1, A2		09/06/2007	SCHEDULED REDEMPTION		9,174,037	9,174,037	9,173,918	9,173,993		44		44		9,174,037				164,286	07/06/2009	1FE
030612-AA-3	AMCAR 2006-RM A1		09/06/2007	SCHEDULED REDEMPTION		678,167	678,167	677,796			371		371		678,167				3,035	10/06/2009	1FE
026874-AZ-0	AMERICAN INTL GROUP		08/22/2007	BARCLAYS BANK		3,967,920	4,000,000	3,979,480	3,979,647		164		164		3,979,811		(11,891)	(11,891)	205,556	05/01/2036	1FE
02916P-AB-9	AMERICAN RAILCAR IND		07/16/2007	WARBURG DILLION READ LLC		872,813	875,000	875,000							875,000		(2,188)	(2,188)	25,703	03/01/2014	4FE
029171-AF-2	AMERICAN REAL ESTATE PARTNERS		09/05/2007	Various		1,638,750	1,750,000	1,732,500	1,735,265		1,349		1,349		1,736,615		(97,865)	(97,865)	132,753	02/15/2013	3FE
029912-AR-3	AMERICAN TOWER CORP 3.000000% 08/15/2012		07/02/2007	DEUTSCHE BANK CAPITAL CORP.		530,368	250,000	314,273	292,174		(7,937)		(7,937)		284,237		246,130	246,130	6,688	08/15/2012	3FE
03060R-AN-1	AMERICREDIT CORP .750000% 09/15/2011		08/20/2007	J. P. MORGAN SECURITIES, INC.		407,965	500,000	500,000	500,000						500,000		(92,036)	(92,036)	3,490	09/15/2011	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)
031162-AP-5	AMGEN INC .375000% 02/01/2013		07/10/2007	LEHMAN BROTHERS INC.		1,057,800	1,200,000	1,200,000	1,200,000						1,200,000		(142,200)	(142,200)	4,275	02/01/2013	1FE
03072S-DJ-1	AMSI 2002-4 M2		09/25/2007	SCHEDULED REDEMPTION		277,058	277,058	278,097	278,050		(993)		(993)		277,058				15,752	02/25/2033	1FE
032346-AD-0	AMYLIN PHARMACEUTICALS 2.500000% 04/15/2		08/21/2007	MORGAN STANLEY DEAN WITTER		2,299,965	1,500,000	2,125,660			(49,857)		(49,857)		2,075,803		224,162	224,162	13,438	04/15/2011	5
034425-AB-4	ANDREW CORP 3.250000% 08/15/2013		07/06/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,249,663	3,000,000	3,045,000			(13,928)		(13,928)		3,031,072		218,591	218,591	88,066	08/15/2013	4FE
037389-AT-0	AON CORP 3.500000% 11/15/2012		08/28/2007	CITIGROUP GLOBAL MARKETS		501,700	250,000	297,583	261,841		(7,075)		(7,075)		254,766		246,934	246,934	6,951	11/15/2012	2FE
039483-AV-4	ARCHER DANIELS .875000% 02/15/2014		07/05/2007	KBC FINANCIAL PRODUCTS USA INC		1,064,250	1,100,000	1,113,453			(677)		(677)		1,112,776		(48,526)	(48,526)	3,690	02/15/2014	1FE
041150-CZ-4	ARKANSAS STUDENT LOAN AUTHORITY		09/17/2007	DAIN RAUSCHER INCORPORATED		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				330,767	12/01/2038	1FE
007036-HV-1	ARMT 2005-3 2A1		08/17/2007	Various		30,600,539	31,305,940	30,834,167	26,282,087		35,714		35,714		30,915,549		(315,010)	(315,010)	976,226	07/25/2035	1FE
007036-PC-4	ARMT 2005-6A A22		09/25/2007	SCHEDULED REDEMPTION		146,962	146,962	146,962	146,962						146,962				5,905	11/25/2035	1FE
040104-MY-4	ARSI 2005-W1, A2		09/25/2007	SCHEDULED REDEMPTION		1,057,897	1,057,897	1,057,897	1,057,897						1,057,897				42,821	05/25/2035	1FE
00206R-AD-4	AT&T CORP		08/30/2007	BEAR STEARNS SECURITIES CORP.		2,999,940	3,000,000	2,987,040			2		2		2,987,042		12,898	12,898	2,708	09/01/2037	1FE
053807-AL-7	AVNET INC 2.000000% 03/15/2034		07/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		523,300	400,000	383,500	383,986		226		226		384,212		139,088	139,088	6,533	03/15/2034	2FE
05947U-R8-3	BACM 2005-3, A4		08/16/2007	J. P. MORGAN SECURITIES, INC.		5,552,813	6,000,000	5,746,172			7,649		7,649		5,753,821		(201,008)	(201,008)	85,580	07/10/2043	1FE
05947U-2S-6	BACM 2005-5, AM		08/16/2007	WACHOVIA SECURITIES		17,312,805	18,504,000	18,597,025	18,587,940		(5,002)		(5,002)		18,582,938		(1,270,133)	(1,270,133)	691,720	10/10/2045	1FE
05946X-SC-8	BAFC 2005-B 3A3		09/20/2007	SCHEDULED REDEMPTION		157,952	157,952	158,187	158,175		(223)		(223)		157,952				6,494	04/20/2035	1FE
05949Q-AA-3	BAFC 2006-2 1A1		09/01/2007	SCHEDULED REDEMPTION		418,297	418,297	400,650	402,357		15,939		15,939		418,297				15,622	03/25/2036	1FE
05950D-AA-8	BAFC 2006-E 1A1		08/16/2007	Various		23,791,501	23,899,764	23,981,919	23,968,079		(18,389)		(18,389)		23,949,690		(158,189)	(158,189)	997,682	06/20/2036	1FE
07386H-SQ-5	BALTA 2005-4 1A2		09/25/2007	SCHEDULED REDEMPTION		1,016,760	1,016,760	1,017,713	1,017,572		(811)		(811)		1,016,760				41,700	04/25/2035	1FE
073873-AB-7	BALTA 2006-5 11A2		09/25/2007	SCHEDULED REDEMPTION		509,257	509,257	509,257	509,257						509,257				20,771	08/25/2036	1FE
059484-AB-1	BASAT 2006-G1 A2		09/18/2007	SCHEDULED REDEMPTION		1,429,706	1,429,706	1,428,980			726		726		1,429,706				31,573	03/18/2009	1FE
07556Q-AG-0	BEAZER HOMES USA		09/11/2007	MORGAN STANLEY DEAN WITTER		762,500	1,000,000	1,011,250	1,010,935		(1,752)		(1,752)		1,009,183		(246,683)	(246,683)	76,538	04/15/2012	3FE
07556Q-AQ-8	BEAZER HOMES USA		09/11/2007	BEAR STEARNS SECURITIES CORP.		780,000	1,000,000	957,500			1,259		1,259		958,759		(178,759)	(178,759)	60,712	06/15/2016	3FE
084664-AR-2	BERKSHIRE HATHAWAY FIN		09/24/2007	J. P. MORGAN SECURITIES, INC.		982,270	1,000,000	998,740	978,629		4,919		4,919		983,548		(1,278)	(1,278)	49,500	01/15/2010	1FE
09061G-AD-3	BIOMARIN PHARMACEUTICAL 1.875000% 04/23/		08/22/2007	CITIGROUP GLOBAL MARKETS		1,180,000	1,000,000	1,000,000							1,000,000		180,000	180,000	6,458	04/23/2017	5FE
05948K-F9-5	BOAA 2005-6 6A1		09/01/2007	SCHEDULED REDEMPTION		842,909	842,909	839,089	839,704		3,205		3,205		842,909				29,363	07/25/2020	1FE
05950A-AV-8	BOAA 2006-4 5CB1		09/01/2007	SCHEDULED REDEMPTION		750,221	750,221	760,360			(10,140)		(10,140)		750,221				31,405	05/25/2046	1FE
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND)		09/15/2007	SCHEDULED REDEMPTION		14,205	14,205	9,064			2,140		2,140		14,205					12/15/2009	1Z
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2007	SCHEDULED REDEMPTION		52,325	52,325	51,832	51,917		408		408		52,325				2,589	12/01/2017	2
10623P-DJ-6	BRAZOS HIGHER ED AUTHORITY - TRUST 1993		08/08/2007	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				899,208	12/01/2042	1FE
106238-LZ-9	BRAZOS HIGHR ED TRUST 1999		08/23/2007	CITIGROUP GLOBAL MARKETS		15,900,000	15,900,000	15,900,000	9,100,000						15,900,000				561,885	06/01/2042	1FE
10623P-DA-5	BRAZOS STUDENT FINANCE - TRUST 2001		07/25/2007	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	10,000,000							10,000,000				205,582	03/01/2040	1FE
106238-FH-6	BRAZOS, TEXAS HIGHER EDUC AUTH		08/22/2007	CITIGROUP GLOBAL MARKETS		4,600,000	4,600,000	4,600,000	1,700,000						4,600,000				155,164	12/01/2033	1FE
073879-2S-6	BSABS 2005-AQ2, A1		09/25/2007	SCHEDULED REDEMPTION		4,103,877	4,103,877	4,103,877	4,103,877						4,103,877				162,278	09/25/2035	1FE
073879-QX-9	BSABS 2005-HE2 3A1		09/25/2007	SCHEDULED REDEMPTION		3,391,917	3,391,917	3,392,049			(133)		(133)		3,391,917					02/25/2035	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		09/25/2007	SCHEDULED REDEMPTION		449,354	449,354	449,354	449,354						449,354				18,037	03/25/2035	1FE
07387U-DN-8	BSABS 2006-EC2, A2		09/25/2007	SCHEDULED REDEMPTION		503,580	503,580	503,580	503,580						503,580				20,092	02/25/2036	1FE
07384M-4L-3	BSARM 2004-10 31A1		09/01/2007	SCHEDULED REDEMPTION		2,542,168	2,542,168	2,516,746	2,517,652		24,516		24,516		2,542,168				71,948	01/25/2035	1FE
07384M-6H-0	BSARM 2004-12 2A1		09/01/2007	Various		390,754	390,754	384,221			18,945		18,945		390,754				24,180	02/25/2035	1FE
07387B-AL-7	BSCMS 2005-PWR9, AJ		08/16/2007	WACHOVIA SECURITIES		4,581,836	5,000,000	5,027,120	5,023,681		(1,746)		(1,746)		5,021,935		(440,099)	(440,099)	180,014	09/11/2042	1FE
07400W-AA-8	BSMF 2006-SL1, A		09/25/2007	SCHEDULED REDEMPTION		1,034,763	1,034,763	1,034,763	1,034,763						1,034,763				41,203	08/25/2036	1FE
07401U-AA-1	BSSLT 2007-SV1A A1		09/25/2007	SCHEDULED REDEMPTION		1,518,904	1,518,904	1,518,904							1,518,904				39,916	12/25/2036	1FE
07401U-AU-7	BSSLT 2007-SV1A, A3		09/25/2007	SCHEDULED REDEMPTION		3,100,148	3,100,148	3,100,148							3,100,148				81,910	12/25/2036	1FE
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2007	Various		(990)	(990)	(990)	266,059						(990)				11,321	06/28/2012	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)
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		07/02/2007	PRINCIPAL PAYMENT		702	702	702	702						702				30	01/02/2012	1
127387-AB-4	CADENCE DESIGN SYSTEMS 0% 08/15/2023		07/09/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		568,520	400,000	467,416	476,000	(76,000)			(76,000)		400,000		168,520	168,520		08/15/2023	3
130335-AH-5	CALIFORNIA INFRASTRUCTURE PG&E-1		09/25/2007	SCHEDULED REDEMPTION		1,426,678	1,426,678	1,429,140	1,426,993		(314)		(314)		1,426,678				68,654	12/26/2009	1FE
130335-AX-0	CALIFORNIA INFRASTRUCTURE SDG&E-1		09/25/2007	SCHEDULED REDEMPTION		3,000,843	3,000,843	3,023,809	3,003,539		(2,696)		(2,696)		3,000,843				96,448	12/26/2009	1FE
139732-EH-0	CARAT 2003-3, A4A		08/15/2007	SCHEDULED REDEMPTION		8,467,511	8,467,511	8,466,367	8,467,356		155		155		8,467,511				183,756	08/15/2008	1FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		09/30/2007	SCHEDULED REDEMPTION		62,575	62,575	62,575	62,575						62,575				1,790	09/30/2027	1
143658-AV-4	CARNIVAL CORP 1.132000% 04/29/2033		07/03/2007	MCMAHAN SECURITIES CO LP		1,011,563	1,500,000	1,307,018	1,097,891		(51,627)		(51,627)		1,046,264		(34,701)	(34,701)	11,792	04/29/2033	1FE
146063-AB-8	CARSS 2004-A, B		09/17/2007	SCHEDULED REDEMPTION		710,538	710,538	710,538	710,538						710,538				34,364	01/15/2011	1FE
14606Q-AB-7	CARSX 2004-A, B3		09/17/2007	SCHEDULED REDEMPTION		265,710	265,710	265,710	265,710						265,710				17,740	01/15/2011	2FE
147446-AB-4	CASE NEW HOLLAND INC		08/01/2007	CALLED @ 104.625		1,307,813	1,250,000	1,338,125	1,299,886		(10,433)		(10,433)		1,289,452		18,360	18,360	115,625	08/01/2011	3FE
14912L-2Y-6	CATERPILLAR FIN SERV CRP		09/04/2007	BARCLAYS BANK		2,943,840	3,000,000	2,906,340			1,798		1,798		2,908,138		35,702	35,702	78,833	03/15/2016	1FE
149123-BM-2	CATERPILLAR INC		09/04/2007	BARCLAYS BANK		2,983,890	3,000,000	2,993,850	2,994,034		325		325		2,994,359		(10,469)	(10,469)	99,275	08/15/2016	1FE
04542B-LK-6	CBASS 2005-CB2, AF4		09/01/2007	SCHEDULED REDEMPTION		5,546,000	5,546,000	5,439,629	5,454,782		91,218		91,218		5,546,000				193,809	04/25/2036	1FE
12489W-LB-8	CBASS 2005-CB3 AF2		09/01/2007	SCHEDULED REDEMPTION		1,230,207	1,230,207	1,211,609			18,597		18,597		1,230,207				12,512	09/25/2028	1FE
12489W-NM-2	CBASS 2005-CB6 A2		09/01/2007	SCHEDULED REDEMPTION		1,352,327	1,352,327	1,336,585			15,742		15,742		1,352,327				16,370	07/25/2035	1FE
12489W-PH-1	CBASS 2005-CB7 AF2		09/01/2007	SCHEDULED REDEMPTION		816,219	816,219	808,567			7,652		7,652		816,219				17,497	11/25/2035	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		09/25/2007	SCHEDULED REDEMPTION		765,263	765,263	765,263	717,704		47,559		47,559		765,263				33,474	09/25/2036	1FE
17305E-CE-3	CCCIT 2004-A4, A4		08/24/2007	SCHEDULED REDEMPTION		18,000,000	18,000,000	17,523,985	17,825,168		174,832		174,832		18,000,000				576,000	08/24/2009	1FE
15132K-AA-2	CDTIM 2005-1, A1		07/20/2007	SCHEDULED REDEMPTION		301,008	301,008	300,987	300,993		15		15		301,008				9,371	05/20/2017	1FE
156708-AP-4	CEPHALON INC 2.000000% 06/01/2015		08/08/2007	Various		1,656,228	1,000,000	1,462,287	1,436,784		(34,353)		(34,353)		1,402,430		253,797	253,797	13,528	06/01/2015	4FE
165167-BN-6	CHESAPEAKE ENERGY CORP		09/05/2007	MERRILL LYNCH CAPITAL MARKETS		2,910,000	3,000,000	2,895,500	373,028		2,046		2,046		2,874,573		35,427	35,427	89,990	01/15/2016	3FE
991070-9A-3	CHRYSLER FINANCIAL FIRST LIEN		08/01/2007	J. P. MORGAN SECURITIES, INC.		483,750	500,000	475,000							475,000		8,750	8,750		08/03/2012	4Z
17275R-AA-0	CISCO SYSTEMS INC		08/15/2007	MERRILL LYNCH CAPITAL MARKETS		9,989,520	10,000,000	10,008,700	10,006,426		(1,831)		(1,831)		10,004,595		(15,075)	(15,075)	409,783	02/20/2009	1FE
17275R-AB-8	CISCO SYSTEMS INC		08/22/2007	WARBURG DILLION READ LLC		3,004,410	3,000,000	2,994,270	2,995,152		698		698		2,995,850		8,560	8,560	159,688	02/22/2011	1FE
17275R-AC-6	CISCO SYSTEMS INC		08/15/2007	SALOMON SMITH BARNEY		5,926,740	6,000,000	5,972,580	5,974,392		1,394		1,394		5,975,786		(49,046)	(49,046)	328,167	02/22/2016	1FE
12558M-BM-3	CITHE 2003-1		09/01/2007	SCHEDULED REDEMPTION		119,377	119,377	119,363	119,371		5		5		119,377				4,020	10/20/2032	1FE
12558M-BN-1	CITHE 2003-1		09/01/2007	SCHEDULED REDEMPTION		119,377	119,377	119,340	119,362		15		15		119,377				4,356	09/20/2032	1FE
172967-BC-4	CITIGROUP INC		08/23/2007	SALOMON SMITH BARNEY		7,239,890	7,000,000	7,250,180	7,228,574		(33,835)		(33,835)		7,194,739		45,151	45,151	505,556	01/18/2011	1FE
179584-AD-9	CLAIRE'S STORES INC		07/12/2007	BANK OF AMERICA		802,813	875,000	875,000							875,000		(72,188)	(72,188)	11,229	06/01/2015	5FE
990976-9A-2	CLAIRE'S STORES INC. TERM B		09/28/2007	SCHEDULED REDEMPTION		7,500	7,500	7,463			38		38		7,500				17	05/29/2014	4FE
454797-7C-9	CLARIAN IND HEALTH FACILITY FINANCE		07/19/2007	CITIGROUP GLOBAL MARKETS		22,875,000	22,875,000	22,875,000							22,875,000				283,065	03/01/2033	1FE
161581-DE-0	CMAOT 2003-C A4		09/15/2007	Various		807,808	807,808	800,613			9,888		9,888		807,808				8,731	06/15/2010	1FE
17307G-JH-2	CMLTI 2004-OPT1, M1		08/28/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		9,512,500	10,000,000	10,050,000	10,046,287		(8,297)		(8,297)		10,037,990		(525,490)	(525,490)	404,833	10/25/2034	1FE
192479-AA-1	COHERENT INC 2.750000% 03/01/2011		08/23/2007	CALLED @ 100.00		2,500,000	2,500,000	2,654,845	2,638,553	501	(20,985)		(20,485)		2,618,069		(118,069)	(118,069)	72,231	03/01/2011	3
192479-AB-9	COHERENT INC 2.750000% 03/01/2011		08/24/2007	CALLED @ 100.00		1,000,000	1,000,000	1,057,050			(7,729)		(7,729)		1,049,321		(49,321)	(49,321)	28,893	03/01/2011	3Z
19458L-AE-0	COLLEGIATE FUNDING SERV		08/07/2007	OPPENHEIMER & CO., INC.		4,850,000	4,850,000	4,850,000	4,850,000						4,850,000				173,867	03/28/2042	1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD AUTH		08/23/2007	DAIN RAUSCHER INCORPORATED		11,400,000	11,400,000	11,400,000							11,400,000				73,232	12/01/2037	1FE
14041N-BS-9	COMET 2004-B5, B5		07/15/2007	SCHEDULED REDEMPTION		13,000,000	13,000,000	12,995,158	12,999,089		911		911		13,000,000				280,583	05/17/2010	1FE
203372-AD-9	COMMSCOPE INC 1.000000% 03/15/2024		07/09/2007	DEUTSCHE BANK CAPITAL CORP.		1,346,665	500,000	755,365	740,625	7,189	(68,443)		(61,254)		679,371		667,294	667,294	4,125	03/15/2024	4FE
205890-AE-9	CONCENTRA OPERATING CORP		06/25/2007	EXCHANGE		2,065,140	2,000,000	2,060,000	2,040,057		(6,801)		(6,801)		2,033,256		31,884	31,884	203,611	08/15/2010	4FE
205890-AM-1	CONCENTRA OPERATING CORP		06/25/2007	EXCHANGE		2,110,620	2,000,000	2,065,595	2,047,787		(6,191)		(6,191)		2,041,596		69,024	69,024	143,417	06/01/2012	4FE
207784-AS-8	CONNECTICUT STUDENT LOANS SERIES A-5		08/23/2007	OPPENHEIMER & CO., INC.		6,650,000	6,650,000	6,650,000	6,000,000						6,650,000				238,524	06/01/2046	1FE
208464-BH-9	CONSECO INC 3.500000% 09/30/2035		08/08/2007	Various		1,908,910	2,000,000	1,996,200	1,975,000	19,032	2,165		21,197		1,996,197		(87,287)	(87,287)	58,431	09/30/2035	3FE
216640-AE-2	COOPER CAMERON CORP 1.500000% 05/15/2024		09/18/2007	Various		1,206,010	500,000	678,715	639,587		(41,025)		(41,025)		598,562		607,448	607,448	5,775	05/15/2024	2FE
14041P-BD-7	COPAR 2005-1 A3		06/15/2007	Various		660,360	660,360	657,213			9,169		9,169		660,594		(234)	(234)	50,600	08/15/2009	1FE
14041P-BH-8	COPAR 2006-1, A2		08/15/2007	SCHEDULED REDEMPTION		7,659,096	7,659,096	7,658,561	7,658,722		374		374		7,659,096				107,410	11/15/2008	1FE
12619M-AB-5	CPS 2007-B A2		08/15/2007	SCHEDULED REDEMPTION		3	3	3							3					02/15/2011	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
2254C0-EU-7	CRED SUIS FIRST BOST NY .250000% 11/24/2		07/02/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,528,500	2,500,000	2,630,750	2,577,589		(21,210)		(21,210)		2,556,378		(27,878)	(27,878)	3,872	11/24/2008	1FE
22541L-BR-3	CREDIT SUISSE FB USA INC		08/16/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		14,984,715	15,000,000	15,023,550	15,017,550		(5,547)		(5,547)		15,012,003		(27,288)	(27,288)	577,702	12/09/2008	1FE
22541H-BV-3	CREDIT SUISSE NEW YORK 1.750000% 05/05/2		08/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,412,400	1,500,000	1,500,000							1,500,000		(87,600)	(87,600)	6,927	05/05/2014	4Z
22541H-BQ-4	CREDIT SUISSE NEW YORK 2.000000% 02/07/2		09/27/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,201,800	2,000,000	2,000,000							2,000,000		201,800	201,800	25,444	02/07/2014	1FE
225458-NN-4	CSFB 2005-AGE1, A1		09/25/2007	SCHEDULED REDEMPTION		595,400	595,400	595,400	595,400						595,400				23,718	02/25/2032	1FE
12638P-BV-0	CSMC 2007-3 4A6		09/25/2007	SCHEDULED REDEMPTION		357,713	357,713	357,713							357,713				9,285	04/25/2037	1FE
12667F-AG-0	CWALT 2004-2CB 1A1		09/01/2007	SCHEDULED REDEMPTION		548,799	548,799	537,137	539,152		9,647		9,647		548,799				16,689	03/25/2034	1FE
12667F-AK-1	CWALT 2004-2CB 1A4		09/25/2007	SCHEDULED REDEMPTION		312,689	312,689	312,640	312,655		33		33		312,689				12,834	03/25/2034	1FE
12668B-KC-6	CWALT 2006-J1 1A6		09/01/2007	SCHEDULED REDEMPTION		908,819	908,819	906,973	907,298		1,521		1,521		908,819				36,560	02/25/2036	1FE
02151L-AA-4	CWALT 2007-20 A1		09/25/2007	SCHEDULED REDEMPTION		147,529	147,529	147,529							147,529				1,854	06/25/2047	1FE
126685-AB-2	CWHEL 2005-B, 2A		09/17/2007	SCHEDULED REDEMPTION		653,035	653,035	653,035	653,035						653,035				26,490	05/15/2035	1FE
126694-GD-4	CWHL 2005-HYB7 3A2		09/01/2007	SCHEDULED REDEMPTION		649,578	649,578	645,493	645,927		3,651		3,651		649,578				26,435	11/20/2035	1FE
126671-R5-7	CWL 2003-5, MF2		09/01/2007	SCHEDULED REDEMPTION		1,151,493	1,151,493	1,151,465	1,151,481		12		12		1,151,493				49,396	11/25/2033	1FE
126673-WQ-1	CWL 2005-1, 1AV2		09/25/2007	SCHEDULED REDEMPTION		2,146,693	2,146,693	2,146,730	2,146,721		(29)		(29)		2,146,693				86,343	07/25/2035	1FE
126673-WW-8	CWL 2005-1, 3AV3		09/25/2007	SCHEDULED REDEMPTION		1,279,449	1,279,449	1,279,679	542,673		(230)		(230)		1,279,449				38,776	07/25/2035	1FE
152314-DP-2	CXHE 2001-B A5		09/01/2007	Various		88,528	88,528	88,307			221		221		88,528				1,082	07/25/2032	1FE
152314-HS-2	CXHE 2003-C, M2		09/25/2007	SCHEDULED REDEMPTION		1,326,670	1,326,670	1,333,527	410,588		(6,113)		(6,113)		1,326,670				61,521	09/25/2033	1FE
152314-KH-2	CXHE 2004-C, AF4		06/01/2007	Various					5,954,836		76,713		76,713						157,195	05/25/2032	1FE
152314-MB-3	CXHE 2005-A, AF4		09/01/2007	Various		3,237,397	3,237,397	3,207,046	5,202,761		47,239		47,239		3,237,397				142,838	10/25/2031	1FE
152314-NM-8	CXHE 2005-C AF3		09/01/2007	Various		756,207	756,207	750,093			6,115		6,115		756,207				7,315	06/25/2035	1FE
232946-AB-9	CYTYC CORP 2.250000% 03/15/2024		09/26/2007	CIBC WORLD MARKETS		1,362,664	875,000	895,077	892,940		(6,042)		(6,042)		886,898		475,766	475,766	20,563	03/15/2024	3
23307*-AA-0	DC ARENA LP, DUE 2023		05/21/2007	EXCHANGE		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				153,425	11/30/2023	2FE
23383V-DH-0	DCAT 2006-A, A2		08/08/2007	SCHEDULED REDEMPTION		6,947,822	6,947,822	6,947,498	6,947,712		110		110		6,947,822				107,769	10/08/2008	1FE
247361-WS-3	DELTA AIRLINES SECURED SER B LOAN CERT		04/25/2007	Various		227,650			3,700,826								227,650	227,650	1,440,254	08/14/2012	6
25179M-AA-1	DEVON ENERGY CORPORATION 4.900000% 08/15		07/31/2007	JEFFERIES & COMPANY, INC.		2,410,375	1,450,000	1,504,938	1,461,816		(4,183)		(4,183)		1,457,633		952,742	952,742	67,355	08/15/2008	2FE
254543-AA-9	DIODES INC 2.250000% 10/01/2026		09/10/2007	WARBURG DILLION READ LLC		1,269,626	1,250,000	1,200,825			682		682		1,201,507		68,120	68,120	12,656	10/01/2026	4Z
257867-AT-8	DONNELLEY (R.R.) & SONS		08/22/2007	J. P. MORGAN SECURITIES, INC.		5,949,360	6,000,000	5,952,600			2,225		2,225		5,954,825		(5,465)	(5,465)	233,771	01/15/2017	2FE
26207P-AX-8	DRIVE 2004-1, A4		09/15/2007	SCHEDULED REDEMPTION		1,647,348	1,647,348	1,647,061	1,647,294		53		53		1,647,348				49,305	10/15/2010	1FE
233326-AB-3	DST SYSTEMS INC 4.125000% 08/15/2023		09/24/2007	CIBC WORLD MARKETS		1,119,199	650,000	791,261	744,079		(18,406)		(18,406)		725,673		393,526	393,526	17,829	08/15/2023	2
277461-BE-8	EASTMAN KODAK CO 3.375000% 10/15/2033		09/04/2007	DEUTSCHE BANK CAPITAL CORP.		1,625,940	1,500,000	1,718,750	975,278		(4,317)		(4,317)		1,502,212		123,729	123,729	45,281	10/15/2033	4FE
27876G-AN-8	ECHOSTAR DBS CORP		07/10/2007	RBC DOMINION SECURITIES		648,375	650,000	628,875	640,804		2,696		2,696		643,499		4,876	4,876	29,277	10/01/2008	3FE
27876G-BE-7	ECHOSTAR DBS CORP		09/10/2007	CANTOR, FITZGERALD & CO.		2,853,438	2,875,000	2,784,297	1,953,777		2,979		2,979		2,788,553		64,885	64,885	166,584	02/01/2016	3FE
28140V-AF-0	ED FUNDING CAPITAL TRUST IV		08/17/2007	CITIGROUP GLOBAL MARKETS		12,300,000	12,300,000	12,300,000							12,300,000				261,644	06/15/2043	1FE
280907-BM-7	ED LOANS SERIES C		08/28/2007	DAIN RAUSCHER INCORPORATED		22,350,000	22,350,000	22,350,000	22,350,000						22,350,000				832,314	12/01/2036	1FE
281347-AE-4	EDO CORP 4.000000% 11/15/2025		09/17/2007	Various		3,080,299	2,000,000	2,004,159	1,925,000	77,801	(1,936)		75,866		2,000,866		1,079,433	1,079,433	66,819	11/15/2025	3
28148N-AX-1	EDSOUTH		09/13/2007	CITIGROUP GLOBAL MARKETS		4,600,000	4,600,000	4,600,000							4,600,000				19,785	12/01/2035	1FE
28140U-AF-2	EDUCATION FUNDING CAPITAL TRUST III		07/10/2007	CITIGROUP GLOBAL MARKETS		5,050,000	5,050,000	5,050,000	5,050,000						5,050,000				145,548	12/15/2042	1FE
28140V-AD-5	EDUCATION FUNDING CAPITAL TRUST IV		08/03/2007	CITIGROUP GLOBAL MARKETS		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				40,766	06/15/2043	1FE
28140V-AE-3	EDUCATION FUNDING CAPITAL TRUST IV		07/13/2007	CITIGROUP GLOBAL MARKETS		3,450,000	3,450,000	3,450,000	1,800,000						3,450,000				65,495	06/15/2043	1FE
281487-AA-6	EDUCATIONAL FUNDING SERVICES INC		07/18/2007	CITIGROUP GLOBAL MARKETS		5,900,000	5,900,000	5,900,000							5,900,000				65,367	06/01/2042	1FE
281486-AB-6	EDUCATIONAL FUNDING SERVICES INC - CALIF		09/28/2007	CITIGROUP GLOBAL MARKETS		150,000	150,000	150,000							150,000				850	06/01/2041	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
286082-AA-0	ELECTRONCIS FOR IMAGING 1.500000% 06/01/		07/02/2007	KBC FINANCIAL PRODUCTS USA INC		575,530	500,000	505,375	501,870		(3,244)		(3,244)		498,626		76,904	76,904	4,479	06/01/2023	2
268648-AL-6	EMC CORP 1.750000% 12/01/2013		08/22/2007	Various		6,273,770	4,700,000	4,700,000	4,700,000						4,700,000		1,573,770	1,573,770	69,037	12/01/2013	2FE
29355X-AA-5	ENPRO INDUSTRIES INC 3.937500% 10/15/201		07/02/2007	BANK OF AMERICA SECURITIES LLC		527,243	350,000	350,000	350,000						350,000		177,243	177,243	9,991	10/15/2015	4
30246Q-AB-9	FBRSI 2005-1, A2		09/28/2007	SCHEDULED REDEMPTION		906,576	906,576	906,576	906,576						906,576				36,923	06/28/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		09/17/2007	SCHEDULED REDEMPTION		146,704	146,704	146,704	146,704						146,704				5,970	09/15/2022	1FE
32027N-XT-3	FFML 2005-FF12 A2A		09/25/2007	SCHEDULED REDEMPTION		601,260	601,260	601,260	601,260						601,260				23,997	11/25/2036	1FE
362341-HA-0	FFML 2005-FFA, A		07/25/2007	SCHEDULED REDEMPTION		4,902	4,902	4,902	4,902						4,902				22	03/25/2025	1FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		09/30/2007	Various		7,377,939	7,420,113	7,420,113	6,431,276		796,744		796,744		7,721,268		(343,328)	(343,328)	1,433,400	02/28/2008	1
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		09/01/2007	SCHEDULED REDEMPTION		134,822	134,822	134,822	134,822						134,822				5,375	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		09/01/2007	SCHEDULED REDEMPTION		38,873	38,873	38,873	38,873						38,873				1,938	04/01/2012	1
302445-AB-7	FLIR SYSTEMS INC 3.000000% 06/01/2023		09/26/2007	Various		859,186	350,000	413,197	400,358		(10,182)		(10,182)		390,176		469,011	469,011	7,733	06/01/2023	3
32113J-BR-5	FNLC 2005-3, AV2		09/25/2007	SCHEDULED REDEMPTION		2,952,547	2,952,547	2,952,547	2,952,547						2,952,547				111,112	12/25/2035	1FE
32113J-CD-5	FNLC 2005-4 A1		09/25/2007	SCHEDULED REDEMPTION		900,501	900,501	900,501	900,501						900,501				16,885	02/25/2036	1FE
345370-CF-5	FORD MOTOR COMPANY 4.250000% 12/15/2036		09/26/2007	CITIGROUP GLOBAL MARKETS		588,930	500,000	568,725			(2,467)		(2,467)		566,258		22,672	22,672	16,882	12/15/2036	5FE
369300-AD-0	GENERAL CABLE CORP .875000% 11/15/2013		09/12/2007	GOLDMAN, SACHS & CO.		2,767,050	2,150,000	2,673,498	500,000		(26,997)		(26,997)		2,646,501		120,549	120,549	14,032	11/15/2013	4FE
36962G-2G-8	GENERAL ELEC CAP CORP		08/28/2007	SALOMON SMITH BARNEY		13,839,560	14,000,000	13,946,520			2,255		2,255		13,948,775		(109,215)	(109,215)	415,800	02/15/2017	1FE
370425-RX-0	GENERAL MTRS ACCEP CORP		08/27/2007	DEUTSCHE BANK SECURITIES		895,000	1,000,000	877,500	901,908		11,356		11,356		913,264		(18,264)	(18,264)	74,479	09/15/2011	3FE
372917-AN-4	GENZYME CORP 1.250000% 12/01/2023		07/06/2007	KBC FINANCIAL PRODUCTS USA INC		1,139,380	1,100,000	1,116,725	1,107,522		(2,059)		(2,059)		1,105,463		33,917	33,917	8,403	12/01/2023	2FE
379336-AD-2	GLOBAL INDUS LTD 2.750000% 08/01/2027		09/17/2007	Various		1,949,366	2,000,000	2,000,000							2,000,000		(50,634)	(50,634)	4,049	08/01/2027	3Z
36156H-AG-3	GMAC EDUCATION LOAN FUNDING TRUST		08/28/2007	DAIN RAUSCHER INCORPORATED		36,550,000	36,550,000	36,550,000							36,550,000					09/01/2040	1FE
38141G-FD-1	GOLDMAN SACHS GROUP INC		09/26/2007	BEAR STEARNS SECURITIES CORP.		5,005,825	5,000,000	4,972,650							4,972,650		33,175	33,175		10/01/2037	1Z
382550-AX-9	GOODYEAR TIRE & RUBBER C		06/29/2007	Various		(2,173)	(2,000)	(2,043)	793,636		(976)		(976)		(2,038)		(134)	(134)	35,584	12/01/2011	4FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		09/01/2007	SCHEDULED REDEMPTION		48,122	48,122	50,235	49,692		(1,569)		(1,569)		48,122				2,702	09/19/2027	1FE
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		09/01/2007	Various		19,430	19,430	20,359	38,036		(1,344)		(1,344)		19,430				1,917	09/19/2027	1FE
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		09/01/2007	SCHEDULED REDEMPTION		32,770	32,770	34,147	33,815		(1,045)		(1,045)		32,770				1,864	05/19/2027	1FE
36244S-AB-4	GSAA 2006-13 AF2		07/26/2007	DEUTSCHE BANK SECURITIES		33,656,297	34,050,000	34,050,000	34,050,000						34,050,000		(393,703)	(393,703)	1,314,474	07/25/2036	1FE
36228F-P7-5	GSAMP 2004-NC1, M2		09/25/2007	SCHEDULED REDEMPTION		1,353,122	1,353,122	1,361,368	1,360,984		(7,862)		(7,862)		1,353,122				64,290	03/25/2034	1FE
362341-KA-6	GSAMP 2005-HE4 A2B		09/25/2007	SCHEDULED REDEMPTION		3,600,089	3,600,089	3,584,338			15,750		15,750		3,600,089				16,712	08/25/2035	1FE
362341-L3-1	GSAMP 2005-WMC A2A		09/25/2007	SCHEDULED REDEMPTION		962,215	962,215	962,215	962,215						962,215				37,717	12/25/2035	1FE
36244M-AA-9	GSAMP 2006-S4, A1		09/25/2007	SCHEDULED REDEMPTION		1,013,934	1,013,934	1,013,934	1,013,934						1,013,934				39,795	05/25/2036	1FE
36228F-CG-9	GSMPS 99-2 A1		09/01/2007	SCHEDULED REDEMPTION		63,857	63,857	65,652	65,175		(1,318)		(1,318)		63,857				3,633	09/19/2027	1FE
410345-AE-2	HANESBRANDS INC		09/12/2007	Various		6,089,450	6,110,000	6,203,950	4,401,009		(12,937)		(12,937)		6,190,572		(101,122)	(101,122)	395,732	12/15/2014	4FE
413875-AH-8	HARRIS CORP 3.500000% 08/15/2022		08/22/2007	CONVERSION		750,000	750,000	951,264	793,590		(43,590)		(43,590)		750,000				26,250	08/15/2022	2FE
449182-AV-6	HART 2003-A, A4		08/15/2007	SCHEDULED REDEMPTION		3,738,906	3,738,906	3,738,688	3,738,896		10		10		3,738,906				69,254	10/15/2010	1FE
449182-BQ-6	HART 2006-A, A2		08/15/2007	SCHEDULED REDEMPTION		4,770,711	4,770,711	4,770,264	4,770,549		162		162		4,770,711				72,909	02/16/2009	1FE
418056-AP-2	HASBRO INC		09/26/2007	SALOMON SMITH BARNEY		4,964,900	5,000,000	4,983,550			47		47		4,983,597		(18,697)	(18,697)	12,250	09/15/2017	2FE
40430H-CK-2	HASC 2005-I1, 2A1		09/25/2007	SCHEDULED REDEMPTION		1,720,558	1,720,558	1,720,558	1,541,086						1,720,558				76,791	11/25/2035	1FE
41809X-AA-2	HASCN 2007-OPT1 A		09/26/2007	SCHEDULED REDEMPTION		1,487,098	1,487,098	1,476,020			11,079		11,079		1,487,098				50,974	12/26/2036	1FE
44179C-BL-9	HAT 2003-2, A4		09/17/2007	Various		985,555	985,555	985,254	3,289,082						985,555				46,768	12/17/2010	1FE
40431C-AB-4	HAT 2006-3 A2		09/17/2007	SCHEDULED REDEMPTION		6,520,956	6,520,956	6,517,634			3,322		3,322		6,520,956				99,262	12/17/2009	1FE
420781-AC-0	HAYES LEMM INTL 144A		08/09/2007	DISTRIBUTION		46,695											46,695	46,695		06/15/2006	4
404119-AG-4	HCA INC		09/12/2007	LEHMAN BROTHERS INC.		345,000	400,000	395,000	354,000	18,996	2,537		21,533		375,533		(30,533)	(30,533)	27,222	02/15/2013	5FE
404119-AY-5	HCA INC		07/19/2007	MERRILL LYNCH CAPITAL MARKETS		7,849,050	7,370,000	7,790,000	2,620,000		(8,646)		(8,646)		7,781,355		67,696	67,696	332,033	11/15/2016	4FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		10,038	10,038	10,038	2,500						10,038				3	11/17/2013	3FE
41283A-CD-9	HDMOT 2006-1, A1		09/15/2007	SCHEDULED REDEMPTION		3,796,904	3,796,904	3,796,754	3,796,819		85		85		3,796,904				138,622	06/15/2010	1FE
421933-AF-9	HEALTH MANAGEMENT ASSOC 1.500000% 08/01/		07/10/2007	MORGAN STANLEY DEAN WITTER		532,500	500,000	524,345	530,185		(4,317)		(4,317)		525,869		6,631	6,631	20,794	08/01/2023	4FE
22541N-ZE-2	HEAT 2003-1, M2		09/25/2007	SCHEDULED REDEMPTION		331,014	331,014	332,669	332,421		(1,407)		(1,407)		331,014				20,569	06/25/2033	1FE
225470-QV-8	HEMT 2005-5, A1A		09/25/2007	SCHEDULED REDEMPTION		651,456	651,456	651,456	651,456						651,456				26,589	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
225470-RR-6	HEMT 2005-5, A1F2		09/05/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		15,187,600	17,660,000	17,641,263	17,649,816		6,148		6,148		17,655,964		(2,468,364)	(2,468,364)	644,222	04/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		09/25/2007	SCHEDULED REDEMPTION		708,328	708,328	708,328	708,328						708,328				28,258	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		09/25/2007	SCHEDULED REDEMPTION		710,245	710,245	710,245	454,084						710,245				31,820	05/25/2036	1FE
225470-W2-5	HEMT 2006-2, 1A1		08/30/2007	Various		10,241,940	10,835,801	10,832,406	10,833,618		1,286		1,286		10,834,904		(592,964)	(592,964)	378,180	07/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		09/25/2007	SCHEDULED REDEMPTION		427,250	427,250	427,250	427,250						427,250				17,265	07/25/2036	1FE
806407-AA-0	HENRY SCHEIN INC 3.000000% 08/15/2034		08/08/2007	J. P. MORGAN SECURITIES, INC.		2,197,204	1,600,000	1,644,570	1,628,049		(4,441)		(4,441)		1,623,608		573,596	573,596	46,667	08/15/2034	1
428236-AF-0	HEWLETT-PACKARD CO		07/01/2007	MATURED		2,000,000	2,000,000	1,996,000	1,999,550		450		450		2,000,000				110,000	07/01/2007	1FE
428236-AG-8	HEWLETT-PACKARD CO		09/18/2007	GOLDMAN, SACHS & CO.		5,250,900	5,000,000	5,203,950	5,184,710		(21,173)		(21,173)		5,163,538		87,362	87,362	397,222	07/01/2012	1FE
428236-AC-7	HEWLETT-PACKARD CO 0% 10/14/2017		08/08/2007	MCMAHAN SECURITIES CO LP		1,558,750	2,000,000	1,142,500	1,286,537		32,863		32,863		1,319,400		239,350	239,350		10/14/2017	1FE
40431F-AD-3	HFCHC 2007-1 A1V		09/20/2007	SCHEDULED REDEMPTION		275,548	275,548	275,548							275,548				5,711	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		09/20/2007	SCHEDULED REDEMPTION		2,833,365	2,833,365	2,833,365							2,833,365				46,404	07/20/2036	1FE
432848-AZ-2	HILTON HOTELS CORP 3.375000% 04/15/2023		07/31/2007	Various		6,484,121	3,250,000	3,672,783	3,458,975		(93,880)		(93,880)		3,365,095		3,119,026	3,119,026	86,766	04/15/2023	3FE
43718U-AA-4	HLMLT 2006-1, A1		09/17/2007	SCHEDULED REDEMPTION		784,914	784,914	784,914	784,914						784,914				31,033	02/15/2037	1FE
43739E-AJ-6	HMBT 2004-2 A1		09/25/2007	SCHEDULED REDEMPTION		287,144	287,144	287,593	287,552		(407)		(407)		287,144				11,926	12/25/2034	1FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		09/01/2007	SCHEDULED REDEMPTION		39,338	39,338	39,338	32,880		6,457		6,457		39,338				845	12/01/2015	6
40450#-AA-5	HOME DEPOT / HUGHES SUPPLY / MIAMI CTL,		09/10/2007	SCHEDULED REDEMPTION		25,533	25,533	25,533	25,533						25,533				1,081	02/10/2024	1
404280-AG-4	HSBC HOLDINGS PLC		09/05/2007	HSBC SECURITIES, INC.		7,579,350	7,500,000	8,121,102	8,120,727		(5,795)		(5,795)		8,114,932		(535,582)	(535,582)	417,083	05/02/2036	1FE
991022-9B-2	HUB INTL. (US SUB) TERM B		09/28/2007	SCHEDULED REDEMPTION		2,042	2,042	2,042							2,042					06/13/2014	4FE
45172H-AJ-8	IKON 2003-1, A4		09/15/2007	SCHEDULED REDEMPTION		624,849	624,849	624,794	624,849						624,849				14,769	07/15/2011	1FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		07/01/2007	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				2,180	01/01/2015	4Z
452277-AC-0	ILLINOIS STUDENT ASSISTANCE		08/31/2007	CALLED @ 100.00000000		3,500,000	3,500,000	3,500,000							3,500,000				28,856	03/01/2013	1FE
452277-AM-8	ILLINOIS STUDENT ASSISTANCE		08/23/2007	CALLED @ 100.00000000		10,150,000	10,150,000	10,150,000	3,000,000						10,150,000				328,550	03/01/2035	1FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		07/01/2007	SCHEDULED REDEMPTION		32,406	32,406	33,311	33,247		(841)		(841)		32,406				1,193	07/25/2031	1
437089-AA-3	INDS 2006-1, A-1		09/25/2007	SCHEDULED REDEMPTION		1,154,226	1,154,226	1,154,226	1,154,226						1,154,226				45,800	05/25/2036	1FE
456610-AC-8	INDX 2006-AR15 A3		09/25/2007	Various		145,780	145,780	145,780	212,204						145,780				8,099	07/25/2036	1FE
460254-AE-5	INTL RECTIFIER CORP 4.250000% 07/15/2007		07/15/2007	MATURED		7,000,000	7,000,000	6,919,775	6,943,690	36,519	19,790		56,310		7,000,000				297,500	07/15/2007	4FE
46126P-AC-0	INVERNESS MEDICAL INNOV 3.000000% 05/15/		07/31/2007	JEFFERIES & COMPANY, INC.		600,000	500,000	500,000							500,000		100,000	100,000	3,292	05/15/2016	4FE
46185R-AK-6	INVITROGEN CORPORATION 1.500000% 02/15/2		08/02/2007	MCMAHAN SECURITIES CO LP		2,344,625	2,500,000	2,269,350			5,065		5,065		2,274,415		70,210	70,210	17,917	02/15/2024	2
46185R-AL-4	INVITROGEN CORPORATION 3.250000% 06/15/2		06/19/2007	Various					1,550,887		(5,060)		(5,060)		(5)		5	5	24,375	06/15/2025	2Z
46185R-AM-2	INVITROGEN CORPORATION 3.250000% 06/15/2		09/12/2007	Various		1,068,750	1,000,000	994,378	994,627		42		42		994,784		73,966	73,966	24,556	06/15/2025	2
465741-AJ-5	ITRON INC 2.500000% 08/01/2026		09/18/2007	THOMAS WEISEL PARTNERS		2,689,000	1,800,000	1,851,660	1,850,170		(7,423)		(7,423)		1,842,747		846,253	846,253	48,236	08/01/2026	4FE
478160-AP-9	JOHNSON & JOHNSON		09/18/2007	Various		27,385,650	27,000,000	26,965,980			492		492		26,966,472		419,178	419,178	113,014	08/15/2012	1FE
46626L-BW-9	JPMAC 2005-FRE1, A2F2		09/01/2007	SCHEDULED REDEMPTION		1,274,901	1,274,901	1,267,032			7,869		7,869		1,274,901				43,090	10/25/2035	1FE
46626L-BE-9	JPMAC 2005-WMC1, A2		07/25/2007	SCHEDULED REDEMPTION		70,252	70,252	70,252	70,252						70,252				320	09/25/2035	1FE
46626L-GZ-7	JPMAC 2006-FRE2 A3		09/25/2007	SCHEDULED REDEMPTION		1,961,327	1,961,327	1,961,327							1,961,327				33,197	02/25/2036	1FE
46625Y-UC-5	JPMCC 2005-LDP4, AM		08/16/2007	WACHOVIA SECURITIES		9,230,469	10,000,000	10,049,771	10,044,706		(2,700)		(2,700)		10,042,006		(811,537)	(811,537)	361,039	10/15/2042	1FE
442488-AH-5	K HOVNANIAN ENTERPRSIES		09/06/2007	MILLER TABAK HIRSCH		1,119,375	1,125,000	1,198,188	1,137,022		(11,119)		(11,119)		1,125,903		(6,528)	(6,528)	111,563	10/01/2007	3FE
442488-AM-4	K. HOVNANIAN ENTERPRISES		09/28/2007	GREENWICH CAPITAL MARKETS, INC.		525,000	700,000	651,000			1,994		1,994		652,994		(127,994)	(127,994)	345	04/01/2012	4FE
442488-AP-7	K. HOVNANIAN ENTERPRISES		08/24/2007	SAMCO		1,106,250	1,500,000	1,597,500	1,373,991		9,888		9,888		1,383,880		(277,630)	(277,630)	91,708	05/15/2013	4FE
485170-80-7	KANSAS CITY SOUTHERN		07/09/2007	LAZARD FRERES & COMPANY		543,573	366,000	392,268							389,109		154,464	154,464	23,807		5
488360-AA-6	KEMET CORP 2.250000% 11/15/2026		07/05/2007	THOMAS WEISEL PARTNERS		982,500	1,000,000	1,000,000	1,000,000						1,000,000		(17,500)	(17,500)	15,563	11/15/2026	4Z
49130N-AF-6	KENTUCKY HIGHER EDUCATION		08/14/2007	OPPENHEIMER & CO., INC.		5,900,000	5,900,000	5,900,000							5,900,000				102,544	05/01/2030	1FE
49130N-AG-4	KENTUCKY HIGHER EDUCATION		07/24/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,650,000	1,650,000	1,650,000							1,650,000				13,416	05/01/2030	1FE
49130N-AH-2	KENTUCKY HIGHER EDUCATION		09/25/2007	OPPENHEIMER & CO., INC.		3,400,000	3,400,000	3,400,000							3,400,000				15,388	05/01/2030	1FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		09/28/2007	SCHEDULED REDEMPTION		15,000	15,000	15,019			(19)		(19)		15,000					01/12/2012	4FE
48248A-AA-6	KKR FINANCIAL HOLDINGS 7.000000% 07/15/2		08/15/2007	Various		344,184	500,000	500,000							500,000		(155,816)	(155,816)	2,625	07/15/2012	3Z
49925J-AA-5	KNOWLEDGE WORKS FOUNDATION - OHIO		08/08/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		25,000	25,000	25,000							25,000				304	12/01/2047	1FE
500453-AF-2	KOMAG INC 2.125000% 04/01/2014		07/02/2007	THOMAS WEISEL PARTNERS		990,000	1,000,000	1,000,000							1,000,000		(10,000)	(10,000)	5,785	04/01/2014	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
50075N-AS-3	KRAFT FOODS INC		08/28/2007	SALOMON SMITH BARNEY		3,075,120	3,000,000	2,982,420			64		64		2,982,484		92,636	92,636	9,750	08/11/2017	2FE
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000000% 08/01/		07/05/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		540,609	475,000	468,635	468,715		73		73		468,788		71,821	71,821	13,419	08/01/2035	3FE
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		07/03/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,064,000	1,000,000	918,478			(110,335)		(110,335)		808,143		255,857	255,857		09/11/2021	2
542391-BL-0	LBART 2003-C, A2		09/15/2007	SCHEDULED REDEMPTION		994,201	994,201	994,191	994,200		1		1		994,201				23,642	04/15/2010	1FE
542391-BZ-9	LBART 2005-A, A3		09/15/2007	SCHEDULED REDEMPTION		852,362	852,362	847,301	850,645		1,717		1,717		852,362				25,108	06/15/2010	1FE
52108H-3F-9	LBUBS 2005-C2, A4		08/16/2007	WACHOVIA SECURITIES		28,931,250	30,000,000	29,715,234			15,156		15,156		29,730,390		(799,140)	(799,140)	541,450	04/15/2030	1FE
524908-FN-5	LEHMAN BROTHERS HOLDINGS .250000% 05/08/		07/02/2007	LEHMAN BROTHERS INC.		1,070,000	1,000,000	922,000	945,787		8,086		8,086		953,873		116,127	116,127	1,653	05/08/2010	1FE
524908-NU-0	LEHMAN BROTHERS HOLDINGS 1.000000% 09/07		09/13/2007	LEHMAN BROTHERS INC.		2,198,500	2,000,000	2,000,000	2,000,000						2,000,000		198,500	198,500	19,611	09/07/2012	1FE
527288-AX-2	LEUCADIA NATL CORP 3.750000% 04/15/2014		07/31/2007	JEFFERIES & COMPANY, INC.		1,947,880	1,100,000	1,083,500	1,086,216		947		947		1,087,163		860,717	860,717	32,333	04/15/2014	4FE
52729N-AG-5	LEVEL 3 COMMUNICATIONS		08/01/2007	MCMAHAN SECURITIES CO LP		1,882,500	2,000,000	1,860,000	1,867,010		26,738		26,738		1,893,749		(11,249)	(11,249)	107,000	09/15/2009	5FE
53219L-AG-4	LIFEPOINT HOSPITALS INC 3.250000% 08/15/		08/30/2007	GOLDMAN, SACHS & CO.		1,077,375	1,300,000	1,171,359	1,157,158	15,139	3,169		18,308		1,175,466		(98,091)	(98,091)	44,597	08/15/2025	4FE
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORPORATION		06/02/2007	SCHEDULED REDEMPTION		333,334	333,334	333,334	333,334						333,334				13,065	06/02/2014	3Z
548661-CG-0	LOWE'S COMPANIES INC .861000% 10/19/2021		08/13/2007	JEFFERIES & COMPANY, INC.		1,196,250	1,200,000	1,223,700	1,200,000						1,200,000		(3,750)	(3,750)		10/19/2021	1FE
55027Y-AD-0	LUMINENT MTG TRUST 2006-6 A1		09/25/2007	SCHEDULED REDEMPTION		1,141,526	1,141,526	1,141,526	1,141,526						1,141,526				42,737	10/25/2046	1FE
525241-AL-9	LXS 2007-1 WF1		09/01/2007	SCHEDULED REDEMPTION		1,286,606	1,286,606	1,308,770			(22,164)		(22,164)		1,286,606				56,771	01/25/2037	1FE
52524V-AL-3	LXS 2007-15N AF3		09/25/2007	SCHEDULED REDEMPTION		9,460	9,460	8,892			568		568		9,460				44	08/25/2047	1FE
57643L-KJ-4	MABS 2005-HE2, A3		09/25/2007	SCHEDULED REDEMPTION		3,847,534	3,847,534	3,847,534	3,847,534						3,847,534				158,575	10/25/2035	1FE
576434-2K-9	MALT 2006-2 2A3		09/25/2007	SCHEDULED REDEMPTION		142,761	142,761	142,984			(223)		(223)		142,761				5,139	03/25/2036	1FE
564055-AM-3	MANOR CARE INC 2.125000% 08/01/2035		07/03/2007	CITIGROUP GLOBAL MARKETS		2,208,090	1,500,000	1,556,520	1,545,890		(6,570)		(6,570)		1,539,320		668,770	668,770	24,615	08/01/2035	2FE
576433-UF-1	MARM 2004-13 3A1		08/17/2007	Various		17,106,962	17,645,127	17,064,078	17,078,210		4,159		4,159		17,082,369		24,593	24,593	480,152	11/21/2034	1FE
576431-AJ-9	MARM 2007-1 2A1		08/16/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		37,053,503	37,386,474	37,374,791			150		150		37,374,941		(321,438)	(321,438)	124,489	11/25/2036	1FE
990812-9A-9	MCJUNKIN CORPORATION TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		9,563	9,563	9,643			(80)		(80)		9,563					01/31/2014	4FE
583916-AG-6	MEDAREX INC 2.250000% 05/15/2011		07/02/2007	CIBC WORLD MARKETS		504,944	400,000	426,888	419,672		(3,690)		(3,690)		415,982		88,962	88,962	5,775	05/15/2011	5
59018Y-J3-6	MERRILL LYNCH & CO		08/22/2007	MERRILL LYNCH CAPITAL MARKETS		6,066,360	6,000,000	5,991,600			49		49		5,991,649		74,711	74,711	12,100	08/15/2012	1FE
59018Y-XZ-9	MERRILL LYNCH & CO		07/12/2007	MERRILL LYNCH CAPITAL MARKETS		6,020,760	6,000,000	5,999,760	5,999,778		23		23		5,999,802		20,958	20,958	338,507	07/25/2011	1FE
590188-4E-5	MERRILL LYNCH & CO 1.822500% 04/13/2011		09/11/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,866,956	1,500,000	1,500,000	1,500,000						1,500,000		366,956	366,956	38,012	04/13/2011	1FE
605354-ED-7	MISSISSIPPI HIGHER ED ASSISTANCE CORP		08/23/2007	CITIGROUP GLOBAL MARKETS		11,400,000	11,400,000	11,400,000	11,400,000						11,400,000				422,940	09/01/2030	1FE
606072-FZ-4	MISSOURI HIGHER ED		07/24/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		8,550,000	8,550,000	8,550,000							8,550,000				34,696	01/01/2031	1FE
606072-GF-7	MISSOURI HIGHER ED		08/23/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		6,350,000	6,350,000	6,350,000							6,350,000				25,759	06/01/2031	1FE
59020U-MA-0	MLMI 2004-WMC5 A1A		09/25/2007	SCHEDULED REDEMPTION		2,517,866	2,517,866	2,516,292			1,574		1,574		2,517,866				22,628	07/25/2035	1FE
59020U-R9-8	MLMI 2005-HE2, A-2A		09/25/2007	SCHEDULED REDEMPTION		2,212,378	2,212,378	2,212,378	2,212,378						2,212,378				58,018	09/25/2036	1FE
612130-HQ-0	MONTANA HIGHER EDUCATION CORP		08/31/2007	CITIGROUP GLOBAL MARKETS		50,000	50,000	50,000							50,000				56	12/01/2040	1FE
617446-H5-1	MORGAN STANLEY		08/30/2007	MORGAN STANLEY DEAN WITTER		5,759,190	6,000,000	5,981,820			478		478		5,982,298		(223,108)	(223,108)	115,163	04/27/2017	1FE
617446-YC-7	MORGAN STANLEY		08/15/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		14,988,975	15,000,000	15,008,700	15,003,379		(2,032)		(2,032)		15,001,347		(12,372)	(12,372)	699,841	01/18/2008	1FE
61748A-AE-6	MORGAN STANLEY		08/23/2007	MORGAN STANLEY DEAN WITTER		2,775,780	3,000,000	2,950,680	2,957,702		3,246		3,246		2,960,948		(185,168)	(185,168)	129,438	04/01/2014	1FE
61746R-BX-8	MSAC 2003-HE1, M3		08/27/2007	SCHEDULED REDEMPTION		155,053	155,053	156,325	156,224		(1,171)		(1,171)		155,053				8,515	05/25/2033	1FE
61746R-DB-4	MSAC 2003-HE2, M2		09/25/2007	SCHEDULED REDEMPTION		511,467	511,467	517,061	516,516		(5,050)		(5,050)		511,467				25,938	08/25/2033	1FE
61746R-EJ-6	MSAC 2003-HE3 M2		09/25/2007	SCHEDULED REDEMPTION		1,478,894	1,478,894	1,494,984	720,377		(15,370)		(15,370)		1,478,894				74,482	10/25/2033	1FE
61746R-GT-2	MSAC 2004-WMC1 M2		09/25/2007	SCHEDULED REDEMPTION		1,084,189	1,084,189	1,091,642			(7,454)		(7,454)		1,084,189				46,121	06/25/2034	1FE
61755E-AB-4	MSAC 2007-NC4 A2A		09/25/2007	SCHEDULED REDEMPTION		745,936	745,936	745,936							745,936				8,825	05/25/2037	1FE
61746W-HY-9	MSDWC 2001-NC2, M1		09/25/2007	SCHEDULED REDEMPTION		182,840	182,840	183,068	183,066		(227)		(227)		182,840				7,676	01/25/2032	1FE
61746W-WK-2	MSDWC 2002-AM3, M1		09/25/2007	SCHEDULED REDEMPTION		997,911	997,911	1,003,992	1,003,388		(5,477)		(5,477)		997,911				43,671	02/25/2033	1FE

SCHEDULE D - PART 4

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

1	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)
61746W-WL-0	MSDWC 2002-AM3, M2		09/25/2007	SCHEDULED REDEMPTION		59,373	59,373	59,865	59,855		(482)		(482)		59,373				3,100	02/25/2033	1FE
57164U-AA-3	MVCOT 2006-2A A		09/01/2007	SCHEDULED REDEMPTION		708,856	708,856	708,845	708,845		10		10		708,856				30,497	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A		09/01/2007	SCHEDULED REDEMPTION		2,858,920	2,858,920	2,858,851			69		69		2,858,920				34,743	05/20/2029	1FE
634902-LS-7	NATIONAL CITY BANK		08/17/2007	J. P. MORGAN SECURITIES, INC.		9,988,500	10,000,000	9,998,500	9,999,343		319		319		9,999,663		(11,163)	(11,163)	462,764	04/18/2008	1FE
635405-AL-7	NATIONAL CITY CORP		09/18/2007	BEAR STEARNS SECURITIES CORP.		5,013,600	5,000,000	4,980,850	4,995,064		1,647		1,647		4,996,711		16,889	16,889	327,431	02/01/2009	1FE
640094-AG-3	NEFF CORP		07/27/2007	KBC FINANCIAL PRODUCTS USA INC		1,802,550	1,970,000	2,022,500			(1,121)		(1,121)		2,021,379		(218,829)	(218,829)	33,381	06/01/2015	5FE
64016*-DR-6	NEIGHBORHOOD HSG REPLACEMENT REHAB LOAN		07/01/2007	SCHEDULED REDEMPTION		207,020	207,020	207,020	207,020						207,020				7,763	01/01/2017	4Z
64016*-DQ-8	NEIGHBORHOOD HSG SVCS		07/01/2007	SCHEDULED REDEMPTION		8,443	8,443	8,443	8,443						8,443				246	07/15/2012	4Z
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-		07/01/2007	SCHEDULED REDEMPTION		4,182	4,182	4,182	4,182						4,182				124	03/28/2010	4Z
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-		07/01/2007	SCHEDULED REDEMPTION		417	417	417	417						417				11	03/28/2010	4Z
640268-AH-1	NEKTAR THERAPEUTICS 3.250000% 09/28/2012		07/02/2007	MORGAN STANLEY DEAN WITTER		1,272,624	1,460,000	1,427,150			1,321		1,321		1,428,471		(155,848)	(155,848)	12,917	09/28/2012	5
644616-AD-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN		07/17/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		450,000	450,000	450,000							450,000				3,656	12/01/2032	1FE
644616-AG-9	NEW HAMPSHIRE HIGHER EDUCATION LOAN		09/25/2007	OPPENHEIMER & CO., INC.		2,900,000	2,900,000	2,900,000							2,900,000				13,125	12/01/2033	1FE
644616-AS-3	NEW HAMPSHIRE HIGHER EDUCATION LOAN		08/15/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,500,000	2,500,000	2,500,000							2,500,000				10,164	12/01/2038	1FE
649787-UF-3	NEW YORK ST		08/29/2007	CITIGROUP GLOBAL MARKETS		4,325,000	4,325,000	4,325,000							4,325,000				27,752	03/15/2011	1FE
62913N-AA-3	NHSA 1999-1 LLC		09/01/2007	SCHEDULED REDEMPTION		171,178	171,178	171,178	171,178						171,178				6,823	07/01/2032	1FE
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		10,000	10,000	9,951	9,952		48		48		10,000				232,501	08/09/2013	4FE
65543A-AA-2	NORANDA ALUMINIUM ACQUIS		09/24/2007	MERRILL LYNCH CAPITAL MARKETS		4,963,438	5,250,000	5,265,313			(1,639)		(1,639)		5,263,674		(300,236)	(300,236)	146,055	05/15/2015	5FE
658262-CY-4	NORTH CAROLINA STATE EDUCATION ASSISTANC		09/13/2007	DAIN RAUSCHER INCORPORATED		6,000,000	6,000,000	6,000,000							6,000,000				25,760	07/01/2028	1FE
658262-EJ-5	NORTH CAROLINA STATE EDUCATION ASSISTANC		09/12/2007	DAIN RAUSCHER INCORPORATED		11,100,000	11,100,000	11,100,000							11,100,000				45,876	07/01/2036	1FE
66988U-AC-4	NOVASTAR 2006-MTA1 2A-1B		09/25/2007	SCHEDULED REDEMPTION		601,052	601,052	600,718	600,718		334		334		601,052				23,963	09/25/2046	1FE
63860G-AA-9	NSTRN 2006-2 A		09/25/2007	SCHEDULED REDEMPTION		1,109,818	1,109,818	1,109,818	1,008,042						1,109,818				54,928	09/25/2036	1FE
670200-AA-2	NUTRO PRODUCTS INC		07/08/2007	CALLED @ 105.8326		3,270,227	3,090,000	3,213,600	3,198,150	9,710	(12,142)		(2,432)		3,195,718		74,509	74,509	212,788	10/15/2013	5FE
671040-AF-0	OSI PHARMACEUTICALS INC 2.000000% 12/15/		07/13/2007	BANK OF AMERICA SECURITIES LLC		1,275,312	1,000,000	1,361,628			(41,507)		(41,507)		1,320,121		(44,809)	(44,809)	11,833	12/15/2025	4Z
69073T-AH-6	OWENS-BROCKWAY GLASS CONTAINER		08/31/2007	CALLED @ 103.875		519,375	500,000	500,000	500,000						500,000		19,375	19,375	30,785	05/15/2011	3FE
69121P-CG-6	OWNIT 2006-1 AF1		09/01/2007	SCHEDULED REDEMPTION		1,524,960	1,524,960	1,513,106			11,854		11,854		1,524,960				18,751	12/25/2036	1FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS		08/01/2007	SCHEDULED REDEMPTION		922,708	922,708	912,093	803,217	138,031	(18,540)		119,491		922,708				46,969	05/01/2010	4FE
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST		08/23/2007	CITIGROUP GLOBAL MARKETS		22,700,000	22,700,000	22,700,000	3,300,000						22,700,000				615,019	06/01/2036	1FE
698476-DA-3	PANHANDLE TEX SERIES A-3		08/22/2007	CITIGROUP GLOBAL MARKETS		23,100,000	23,100,000	23,100,000							23,100,000				361,442	04/01/2031	1FE
74112A-AF-4	PART 2005-1, A2		09/15/2007	SCHEDULED REDEMPTION		994,763	994,763	994,524	994,646		117		117		994,763				31,443	06/15/2012	1FE
709163-CD-9	PENNSYLVANIA HIGHER ED ASSISTA		08/28/2007	OPPENHEIMER & CO., INC.		8,700,000	8,700,000	8,700,000	8,700,000						8,700,000				319,685	12/01/2040	1FE
709163-DF-3	PENNSYLVANIA HIGHER ED ASSISTA		08/23/2007	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				556,620	09/01/2042	1FE
709163-EM-7	PENNSYLVANIA HIGHER ED ASSISTA		08/01/2007	OPPENHEIMER & CO., INC.		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				43,973	08/01/2045	1FE
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION STUDENT LO		08/24/2007	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	5,000,000							5,000,000				20,564	07/25/2042	1FE
71722T-AF-1	PENNSYLVANIA HIGHER EDUCATION STUDENT LO		07/05/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,400,000	2,400,000	2,400,000							2,400,000				9,739	04/25/2044	1FE
71722T-AG-9	PENNSYLVANIA HIGHER EDUCATION STUDENT LO		09/13/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,150,000	1,150,000	1,150,000							1,150,000				9,536	04/25/2044	1FE
74408A-AK-6	PGMT 2004-D, B		09/15/2007	SCHEDULED REDEMPTION		8,000,000	8,000,000	7,994,744	7,998,705		1,295		1,295		8,000,000				213,000	09/15/2011	1FE
74408A-AJ-9	PGMT 2004-DA, A		09/15/2007	SCHEDULED REDEMPTION		8,000,000	8,000,000	7,844,375	7,947,011		52,989		52,989		8,000,000				201,000	09/15/2011	1FE
69336R-CP-3	PHHMC 2005-6 A3		09/01/2007	SCHEDULED REDEMPTION		439,349	439,349	430,150	430,346		9,003		9,003		439,349				17,463	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
69337N-AC-2	PHMMC 2007-3 A-3-1		09/01/2007	Various		775,122	775,122	770,587			5,035		5,035		775,122				13,220	05/18/2037	1FE
69336Q-AC-6	PHMMC 2007-4 A3		09/01/2007	SCHEDULED REDEMPTION		155,716	155,716	151,484			4,232		4,232		155,716				2,030	06/18/2037	1FE
73316P-GS-3	POPLR 2005-5, AV2A		09/25/2007	SCHEDULED REDEMPTION		850,958	850,958	850,958	850,958						850,958				33,961	11/25/2035	1FE
73316P-FM-7	POPLR 2005-C, AF-1		08/27/2007	SCHEDULED REDEMPTION		248,447	248,447	248,447	248,447						248,447				1,357	11/25/2035	1FE
73316P-JS-0	POPLR 2006-A, A1		09/25/2007	SCHEDULED REDEMPTION		1,363,087	1,363,087	1,363,087	1,363,087						1,363,087				53,507	02/25/2036	1FE
73316M-AA-5	POPLR 2006-C, A-1		09/25/2007	SCHEDULED REDEMPTION		1,978,403	1,978,403	1,978,403	1,978,403						1,978,403				78,250	07/25/2036	1FE
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		08/31/2007	SCHEDULED REDEMPTION		59,961	59,961	61,731	61,484		(1,523)		(1,523)		59,961				2,209	12/31/2022	1
741503-AL-0	PRICELINE.COM INC .750000% 09/30/2013		08/31/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		3,072,899	1,500,000	2,277,495			(48,674)		(48,674)		2,228,821		844,078	844,078	4,870	09/30/2013	4FE
74153Q-AD-4	PRIDE INTERNATIONAL INC 3.250000% 05/01/		07/23/2007	MORGAN STANLEY DEAN WITTER		393,125	250,000	250,250	250,090		(38)		(38)		250,052		143,073	143,073	5,981	05/01/2033	3FE
74369L-AE-3	PROTEIN DESIGN LABS INC 2.000000% 02/15/		08/29/2007	BANK OF AMERICA SECURITIES LLC		1,019,661	1,000,000	994,000	995,465		570		570		996,035		23,626	23,626	21,056	02/15/2012	5
74913G-AC-9	QWEST CORP		09/20/2007	SALOMON SMITH BARNEY		5,377,750	4,900,000	5,418,750	5,150,123		(29,536)		(29,536)		5,120,587		257,163	257,163	446,955	03/15/2012	3FE
74913G-AG-0	QWEST CORPORATION		09/20/2007	SALOMON SMITH BARNEY		2,006,813	1,925,000	1,951,250	1,950,436		(1,850)		(1,850)		1,948,586		58,226	58,226	163,224	10/01/2014	3FE
74913G-AK-1	QWEST CORPORATION		09/20/2007	SALOMON SMITH BARNEY		1,463,000	1,400,000	1,400,000	1,383,196		1,068		1,068		1,384,264		78,736	78,736	83,028	06/15/2015	3FE
74955W-AJ-8	R.H. DONNELLEY CORP		09/20/2007	CIBC WORLD MARKETS		1,717,000	1,700,000	1,700,000							1,700,000		17,000	17,000		10/15/2017	4Z
75040P-AF-5	RADIO ONE INC		09/04/2007	Various		1,930,925	1,995,000	2,089,493	2,059,838	9,213	(19,888)		(10,675)		2,049,163		(118,238)	(118,238)	206,682	07/01/2011	5FE
759950-GU-6	RAMC 2006-1, AF2		09/01/2007	SCHEDULED REDEMPTION		3,437,898	3,437,898	3,437,874	3,437,882		16		16		3,437,898				137,070	05/25/2036	1FE
75971E-AD-8	RAMC 2006-3 AF1		09/01/2007	SCHEDULED REDEMPTION		3,194,098	3,194,098	3,181,870			12,227		12,227		3,194,098				31,499	11/25/2036	1FE
760985-D2-4	RAMP 2003-RS10, MI1		09/01/2007	SCHEDULED REDEMPTION		210,261	210,261	210,199	210,226		35		35		210,261				8,398	11/25/2033	1FE
760985-WR-8	RAMP 2003-RZ3, M1		09/01/2007	SCHEDULED REDEMPTION		99,402	99,402	99,358	99,383		18		18		99,402				2,983	06/25/2033	1FE
760985-YW-5	RAMP 2003-RZ4, M1		09/01/2007	SCHEDULED REDEMPTION		419,850	419,850	418,882	419,366		484		484		419,850				16,125	10/25/2033	1FE
760985-H9-5	RAMP 2003-RZ5, M1		09/01/2007	SCHEDULED REDEMPTION		192,334	192,334	192,292	192,315		19		19		192,334				7,338	12/25/2033	1FE
760985-4U-2	RAMP 2004-RZ2 AI6		09/01/2007	SCHEDULED REDEMPTION		238,510	238,510	236,171			2,339		2,339		238,510				4,879	03/25/2034	1FE
76110W-MB-9	RASC 2001-KS3, AI5		09/01/2007	SCHEDULED REDEMPTION		468,015	468,015	469,771	469,510		(1,495)		(1,495)		468,015				21,704	09/25/2031	1FE
76110W-UZ-7	RASC 2003-KS10 MI2		09/01/2007	SCHEDULED REDEMPTION		127,786	127,786	127,764	127,775		11		11		127,786				5,161	12/25/2033	1FE
76110W-UY-0	RASC 2003-KS10, MI1		09/01/2007	SCHEDULED REDEMPTION		170,382	170,382	170,330	170,356		25		25		170,382				6,325	12/25/2033	1FE
76110W-VS-2	RASC 2003-KS11, MI2		09/01/2007	SCHEDULED REDEMPTION		176,046	176,046	176,004	176,024		22		22		176,046				6,960	01/25/2034	1FE
45661E-DT-8	RAST 2006-A4 2A3		07/26/2007	Various		25,829,048	25,865,003	25,889,252	25,886,554		(2,832)		(2,832)		25,883,722		(54,674)	(54,674)	1,025,688	05/25/2036	1FE
44440*-AB-2	RAYTHEON/HUGHES AIR/ AURORA IRE - BC		09/30/2007	SCHEDULED REDEMPTION		63,477	63,477	70,325	65,897		(2,420)		(2,420)		63,477				3,288	09/30/2012	2
44440*-AA-4	RAYTHEON/HUGHES AIR/AURORA IRE		09/30/2007	SCHEDULED REDEMPTION		131,484	131,484	145,669	136,497		(5,013)		(5,013)		131,484				6,811	09/30/2012	2
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IRE - SB		09/30/2007	SCHEDULED REDEMPTION		132,966	132,966	147,311	141,069		(8,102)		(8,102)		132,966				6,888	09/30/2012	2
44440*-AD-8	RAYTHEON/HUGHES AIR/AURORA IRE - SC		09/30/2007	SCHEDULED REDEMPTION		62,793	62,793	69,567	64,912		(2,119)		(2,119)		62,793				3,253	09/30/2012	2
75605E-AK-6	REALOGY CORP		07/30/2007	KBC FINANCIAL PRODUCTS USA INC		2,369,063	2,625,000	2,593,133			982		982		2,594,115		(225,052)	(225,052)	85,750	04/15/2014	5FE
75605E-AR-1	REALOGY CORP		08/15/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		158,400	220,000	215,921			111		111		216,032		(57,632)	(57,632)	9,831	04/15/2015	5FE
758750-AA-1	REGAL BELOIT CORP 2.750000% 03/15/2024		07/23/2007	BANK OF AMERICA SECURITIES LLC		439,626	200,000	204,613	202,279		(578)		(578)		201,701		237,925	237,925	4,751	03/15/2024	3
76110V-KG-2	RFMS2 2002-HS2		09/01/2007	SCHEDULED REDEMPTION		328,283	328,283	328,247	328,283						328,283				14,843	01/25/2032	1FE
76110V-MJ-9	RFMS2 2003-HS2, M1		09/01/2007	SCHEDULED REDEMPTION		1,176,807	1,176,807	1,176,535	1,176,748		59		59		1,176,807				32,808	07/25/2033	1FE
74957V-AM-1	RFMSI 2006-S6 A12		09/01/2007	SCHEDULED REDEMPTION		243,033	243,033	243,603			(570)		(570)		243,033				1,215	07/25/2036	1FE
769036-AM-6	RIVERSIDE CAL, PENSION OBLIG BONDS - SER		08/23/2007	E.J. DE LA ROSA & CO.		13,650,000	13,650,000	13,650,000	13,650,000						13,650,000				487,422	06/01/2025	1FE
991053-9A-9	RIVIERA HOLDINGS CORP. TERM LOAN B		07/19/2007	WACHOVIA SECURITIES		496,875	500,000	500,000							500,000		(3,125)	(3,125)		06/08/2014	4FE
776696-AA-4	ROPER INDUSTRIES INC 1.481300% 01/15/203		08/30/2007	CITIGROUP GLOBAL MARKETS		1,286,166	1,650,000	1,009,935	947,819		(98,593)		(98,593)		849,226		436,939	436,939	26,999	01/15/2034	4FE
749685-AK-9	RPM INTERNATIONAL INC. 1.389000% 05/13/2		07/02/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		385,347	600,000	319,548	317,557		(5,447)		(5,447)		312,111		73,236	73,236	5,394	05/13/2033	2FE
81375W-JR-8	SABR 2006-FR1, A-2A		09/25/2007	SCHEDULED REDEMPTION		441,713	441,713	441,713	441,713						441,713				17,655	11/25/2035	1FE
785778-QJ-3	SACO 2006-3, A1		09/25/2007	SCHEDULED REDEMPTION		825,911	825,911	825,911	825,911						825,911				33,143	04/25/2036	1FE
785779-AA-7	SACO 2006-6, A		09/25/2007	SCHEDULED REDEMPTION		885,258	885,258	885,258	885,258						885,258				35,088	06/25/2036	1FE
86360X-AA-8	SACO 2006-GEL3, A1		09/25/2007	SCHEDULED REDEMPTION		1,188,893	1,188,893	1,188,893	1,188,893						1,188,893				47,691	07/25/2036	1FE
79546V-AD-8	SALLY HOLDINGS LLC		07/30/2007	MERRILL LYNCH CAPITAL MARKETS		2,444,000	2,600,000	2,656,313	867,000	1,941	(2,794)		(852)		2,653,335		(209,335)	(209,335)	192,828	11/15/2016	5FE
07384M-6M-9	SAMI 0412 2A3		09/01/2007	SCHEDULED REDEMPTION		1,221,106	1,221,106	1,182,421	1,183,751		37,354		37,354		1,221,106				29,928	02/25/2035	1FE
86360K-BL-1	SAMI 2006-AR3 3A3		09/25/2007	SCHEDULED REDEMPTION		1,366,658	1,366,658	1,366,658	1,366,658						1,366,658				54,886	02/25/2036	1FE
80004C-AC-5	SANDISK CORP 1.000000% 05/15/2013		07/19/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		957,500	1,000,000	1,000,000	885,000	115,000			115,000		1,000,000		(42,500)	(42,500)	6,917	05/15/2013	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
86364C-AB-8	SARM 2007-6 1A2		09/25/2007	SCHEDULED REDEMPTION		185,503	185,503	170,663			14,840		14,840		185,503				1,817	07/25/2037	1FE
86363M-AA-9	SASC 2007-GEL2 A1		09/25/2007	SCHEDULED REDEMPTION		1,125,019	1,125,019	1,125,019							1,125,019				24,483	05/25/2037	1FE
805564-PF-2	SAST 2003-3 M2		09/25/2007	SCHEDULED REDEMPTION		1,457,009	1,457,009	1,468,847			(11,838)		(11,838)		1,457,009				64,553	12/25/2033	1FE
80556Y-AB-1	SAST 2007-2 A2A		09/25/2007	SCHEDULED REDEMPTION		295,310	295,310	295,310							295,310				5,291	05/25/2047	1FE
805423-AA-8	SAVVIS INC 3.000000% 05/15/2012		08/24/2007	Various		938,150	1,000,000	1,000,000							1,000,000		(61,850)	(61,850)	8,479	05/15/2012	4Z
806605-AH-4	SCHERING-PLOUGH		09/24/2007	J. P. MORGAN SECURITIES, INC.		3,057,180	3,000,000	2,981,700			6		6		2,981,706		75,474	75,474	5,458	09/15/2037	2FE
81376B-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST		05/25/2007	PRINCIPAL PAYMENT		4,406	4,406	4,388							4,406		4,406	4,406		12/15/2005	6Z
81744L-AL-8	SEMT 2007-2 2AA1		09/01/2007	SCHEDULED REDEMPTION		304,932	304,932	300,739			4,193		4,193		304,932				1,476	01/20/2038	1FE
82001C-AA-8	SHARP 2006-AHM5 N1		09/25/2007	Various		6,249,038	6,249,038	6,236,046			20,662		20,662		6,249,038				241,745	11/25/2046	1FE
78442P-AC-0	SLM CORP 3.110630% 07/25/2035		07/02/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		8,489,375	8,500,000	8,598,351	8,546,310		(40,188)		(40,188)		8,478,757		10,618	10,618	318,734	07/25/2035	1FE
78442G-MX-1	SLMA 2004-9, A4		07/25/2007	SCHEDULED REDEMPTION		6,184,311	6,184,311	6,203,396	6,201,607		(17,295)		(17,295)		6,184,311				257,657	04/25/2017	1FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		09/30/2007	SCHEDULED REDEMPTION		47,790	47,790	47,790	47,308						47,790				2,910	12/31/2021	2
852060-AG-7	SPRINT CAPITAL CORP		09/18/2007	LEHMAN BROTHERS INC.		6,566,040	6,500,000	6,890,910	6,842,258		(13,660)		(13,660)		6,828,598		(262,558)	(262,558)	398,667	05/01/2019	2FE
86063*-AB-9	STIFEL CAPCO SERIES B (BOND #2)		09/01/2007	SCHEDULED REDEMPTION		87,500	87,500	53,802	77,014		10,486		10,486		87,500					12/31/2010	1
86386M-AB-0	STUDENT LOAN CONSOLIDATION CENTER		08/24/2007	OPPENHEIMER & CO., INC.		10,000,000	10,000,000	10,000,000							10,000,000				81,468	03/01/2042	1FE
84751P-HS-1	SURF 2005-BC4, A-2A		09/25/2007	SCHEDULED REDEMPTION		4,456,823	4,456,823	4,456,823	4,456,823						4,456,823				178,120	09/25/2036	1FE
78487M-AA-7	SVOVM 2006-AA A		09/01/2007	SCHEDULED REDEMPTION		483,070	483,070	482,974	482,976		94		94		483,070				18,389	02/20/2024	1FE
89578S-AD-5	TAROT 2003-B, A4		09/12/2007	SCHEDULED REDEMPTION		1,929,871	1,929,871	1,929,840	1,929,870		2		2		1,929,871				44,482	12/13/2010	1FE
88164R-AA-5	TEVA PHARMACEUT FIN LLC .500000% 02/01/2		08/29/2007	GOLDMAN, SACHS & CO.		1,171,850	1,000,000	1,017,500	1,017,377		(7,428)		(7,428)		1,009,950		161,900	161,900	5,458	02/01/2024	2FE
885220-JA-2	TMST 2005-3 A2		09/25/2007	SCHEDULED REDEMPTION		255,508	255,508	255,867	255,768		(261)		(261)		255,508				9,585	10/25/2035	1FE
88157G-AA-8	TMTS 2007-1SL A1		09/25/2007	Various		1,649,158	1,649,158	1,649,158							1,649,158				81,413	01/25/2038	1FE
893830-AD-1	TRANSOCEAN INC 1.500000% 05/15/2021		07/24/2007	KBC FINANCIAL PRODUCTS USA INC		796,875	500,000	488,750	490,161		349		349		490,510		306,365	306,365	5,250	05/15/2021	2FE
89579K-AE-9	TRIAD HOSPITALS INC		07/25/2007	TENDER OFFER		2,242,654	2,197,000	2,220,201	2,124,109		4,700		4,700		2,128,809		113,845	113,845	172,709	11/15/2013	4FE
904201-AA-8	UMBRELLA ACQUISITION		07/30/2007	MORGAN STANLEY DEAN WITTER		3,170,938	3,475,000	3,475,000							3,475,000		(304,063)	(304,063)	115,761	03/15/2015	5FE
90782E-GV-0	UNION PACIFIC CORP MTN		08/21/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		9,016,380	9,000,000	9,000,000	9,000,000						9,000,000		16,380	16,380	497,368	11/09/2007	2FE
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/01/2007	Various		226,148	226,148	226,148	226,148						226,148				7,269	07/01/2015	1Z
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/02/2007	SCHEDULED REDEMPTION		76,662	76,662	76,662							76,662				2,112	01/02/2014	1Z
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/30/2007	SCHEDULED REDEMPTION		22,634	22,634	22,634							22,634				624	07/30/2012	1Z
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2007	SCHEDULED REDEMPTION		22,599	22,599	22,599	22,599						22,599				1,191	01/02/2021	1
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2007	SCHEDULED REDEMPTION		17,388	17,388	17,388	17,388						17,388				916	01/02/2021	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2007	SCHEDULED REDEMPTION		45,230	45,230	45,230	45,230						45,230				2,384	01/02/2021	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2007	SCHEDULED REDEMPTION		40,996	40,996	40,996	40,996						40,996				2,161	01/02/2022	1
910671-AB-2	UNITED INDUSTRIAL CORP 3.750000% 09/15/2		08/14/2007	WARBURG DILLION READ LLC		1,017,048	600,000	812,007	782,492		(45,291)		(45,291)		737,201		279,847	279,847	20,698	09/15/2024	4
911365-AH-7	UNITED RENTALS NA INC 1.875000% 10/15/20		08/23/2007	Various		1,104,856	750,000	1,009,471			(31,857)		(31,857)		977,614		127,241	127,241	11,716	10/15/2023	4FE
913017-BA-6	UNITED TECH CORP		09/19/2007	FIRST TENNESSEE BANK (THE)		2,328,600	2,000,000	2,333,660	2,329,694		(5,040)		(5,040)		2,324,654		3,946	3,946	116,250	09/15/2029	1FE
91529Y-AC-0	UNUMPROVIDENT CORP		07/03/2007	BANK OF AMERICA		1,270,497	1,206,000	1,293,510	1,249,255		(4,801)		(4,801)		1,244,454		26,043	26,043	78,675	03/01/2011	3FE
903206-AC-4	UPFCA 2004-A, A3		08/15/2007	SCHEDULED REDEMPTION		6,356,911	6,356,911	6,271,241	6,325,755		31,156		31,156		6,356,911				124,706	09/15/2010	1FE
903206-AM-2	UPFCA 2005-B, A3		09/15/2007	SCHEDULED REDEMPTION		4,441,107	4,441,107	4,440,376	4,440,505		602		602		4,441,107				159,535	08/15/2011	1FE
902973-AQ-9	US BANCORP INC 3.600000% 09/20/2036		09/20/2007	TENDER OFFER		6,500,000	6,500,000	6,498,883			(4,959)		(4,959)		6,493,924		6,076	6,076	116,680	09/20/2036	1FE
902973-AP-1	US BANCORP INC 3.640000% 09/20/2036		09/20/2007	Various		6,993,600	7,000,000	6,941,800	6,942,048		706		706		6,942,755		50,845	50,845	178,403	09/20/2036	1FE
90331H-KW-2	US BANK NA		09/11/2007	J. P. MORGAN SECURITIES, INC.		19,838,000	20,000,000	20,000,000	20,000,000						20,000,000		(162,000)	(162,000)	950,889	08/15/2008	1FE
91730E-AA-3	US EDUCATION LOAN TRUST III		09/12/2007	CALLED @ 100.00000000		100,000	100,000	100,000							100,000				430	06/01/2039	1FE
990936-9A-6	USI HOLDINGS CORP. TRANCHE B		09/28/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500					05/04/2014	4FE
903485-AA-8	USXL 2006-1A, A		09/15/2007	SCHEDULED REDEMPTION		2,521,961	2,521,961	2,521,950	2,521,950		11		11		2,521,961				98,192	04/15/2014	1FE
917546-EZ-2	UTAH ST BRD REGENTS STUDENT LN REV		08/23/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		250,000	250,000	250,000							250,000				1,268	11/01/2033	1FE
922417-AB-6	VEECO INSTRUMENTS INC 4.125000% 12/21/20		09/25/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		544,500	550,000	479,985	522,732		9,856		9,856		532,588		11,912	11,912	17,457	12/21/2008	5
92428C-FA-7	VERMONT STUDENT ASSISTANCE		07/23/2007	OPPENHEIMER & CO., INC.		425,000	425,000	425,000	425,000						425,000				15,538	12/15/2039	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
92857W-AE-0	VODAFONE GROUP PLC		08/17/2007	WARBURG DILLION READ LLC		5,231,820	6,000,000	5,164,500			9,200		9,200		5,173,700		58,120	58,120	167,271	07/15/2018	1FE
929766-AG-6	WACHOVIA BANK NA		07/26/2007	WARBURG DILLION READ LLC		4,665,450	5,000,000	4,987,350			80		80		4,987,430		(321,980)	(321,980)	147,875	02/01/2037	1FE
25468P-CD-6	WALT DISNEY COMPANY		08/15/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		9,974,780	10,000,000	10,000,000	10,000,000						10,000,000		(25,220)	(25,220)	381,521	09/10/2009	1FE
929227-6L-5	WAMU 2003-AR7 A8		08/16/2007	Various		11,849,506	12,042,264	11,690,405	11,814,334		134,951		134,951		11,949,285		(99,779)	(99,779)	318,388	08/25/2033	1FE
92922F-TB-4	WAMU 2004-AR7 A6		08/16/2007	BANK OF AMERICA		12,117,415	12,528,000	12,077,775	12,200,334		92,808		92,808		12,293,142		(175,727)	(175,727)	356,688	07/25/2034	1FE
92926W-AB-3	WAMU 2007-0A1 A1B		09/25/2007	SCHEDULED REDEMPTION		419,399	419,399	419,628			(229)		(229)		419,399				12,760	02/25/2047	1FE
942683-AC-7	WATSON PHARMACEUTICALS 1.750000% 03/15/2		08/14/2007	Various		3,371,361	3,500,000	3,313,050	3,219,297	97,805	5,649		103,454		3,322,751		48,610	48,610	53,594	03/15/2023	3FE
929766-7G-2	WBCMT 2005-C21, A4		08/16/2007	J. P. MORGAN SECURITIES, INC.		19,250,782	20,000,000	19,926,562			2,052		2,052		19,928,614		(677,832)	(677,832)	325,885	10/15/2044	1FE
94973V-AK-3	WELLPOINT INC		07/24/2007	WACHOVIA SECURITIES		2,859,900	3,000,000	2,988,900	2,989,744		516		516		2,990,260		(130,360)	(130,360)	84,000	01/15/2016	2FE
949746-JQ-5	WELLS FARGO & COMPANY		09/11/2007	J. P. MORGAN SECURITIES, INC.		9,925,000	10,000,000	9,991,000	9,944,748		32,202		32,202		9,976,950		(51,950)	(51,950)	417,083	03/10/2008	1FE
949746-JF-9	WELLS FARGO COMPANY		08/15/2007	MERRILL LYNCH CAPITAL MARKETS		9,998,100	10,000,000	10,008,500	10,002,734		(2,337)		(2,337)		10,000,397		(2,297)	(2,297)	353,612	09/28/2007	1FE
949832-AP-4	WFMBS 2005-14 2A1		09/01/2007	SCHEDULED REDEMPTION		547,582	547,582	537,999	538,863		8,719		8,719		547,582				20,076	12/25/2035	1FE
94983L-AA-5	WFMBS 2006-2 1A1		09/01/2007	SCHEDULED REDEMPTION		252,658	252,658	240,538	241,608		11,050		11,050		252,658				9,046	03/25/2036	1FE
94983K-AG-4	WFMBS 2006-AR2 2A5		08/16/2007	Various		20,767,154	21,229,661	20,982,535	21,025,708		33,926		33,926		21,059,634		(292,480)	(292,480)	862,668	03/25/2036	1FE
94983V-AJ-4	WFMBS 2006-AR8 2A4		08/16/2007	Various		18,647,379	18,937,164	18,749,271	18,780,161		42,033		42,033		18,822,195		(174,815)	(174,815)	702,695	04/25/2036	1FE
990794-9A-9	WIMAR OPCO LLC, TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		115,096	115,096	116,018			(922)		(922)		115,096				51,138	01/03/2012	3FE
977100-AD-8	WISCONSIN STATE GENERAL REVENUE		09/19/2007	OPPENHEIMER & CO., INC.		12,600,000	12,600,000	12,600,000							12,600,000				54,880	05/01/2032	1FE
977100-AJ-5	WISCONSIN STATE GENERAL REVENUE		07/13/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		150,000	150,000	150,000							150,000				618	05/01/2032	1FE
92933U-AA-0	WMHEN 2007-WM1 N1		08/25/2007	SCHEDULED REDEMPTION		417,309	417,309	416,436			873		873		417,309				16,119	01/25/2047	1FE
983024-AN-0	WYETH		09/19/2007	LEHMAN BROTHERS INC.		5,740,860	6,000,000	5,946,000			319		319		5,946,319		(205,459)	(205,459)	175,525	04/01/2037	1FE
983024-AD-2	WYETH 2.390000% 01/15/2024		07/24/2007	Various		3,831,500	3,500,000	3,521,917	2,979,391		(7,990)		(7,990)		3,509,562		321,938	321,938	168,043	01/15/2024	1FE
98981Y-AA-0	ZUNI 2006-0A1 A1		09/25/2007	SCHEDULED REDEMPTION		3,174,799	3,174,799	3,174,799	3,174,799						3,174,799				125,279	08/25/2036	1FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	T	09/03/2007	SCHEDULED REDEMPTION		80,011	80,011	80,011	80,011						80,011				4,329	03/03/2024	2
535919-AF-1	LIONS GATE ENTERTAINMENT 2.937500% 10/15	T	08/03/2007	MCMAHAN SECURITIES CO LP		320,453	300,000	331,128			(4,588)		(4,588)		326,540		(6,088)	(6,088)	7,172	10/15/2024	5
68383K-AA-7	OPTI CANADA INC	T	09/05/2007	DONALDSON, LUFKIN & JENRETTE SECURITIES		2,556,375	2,550,000	2,606,875	925,000		(5,255)		(5,255)		2,601,620		(45,245)	(45,245)	154,859	12/15/2014	4FE
74819R-AH-9	QUEBECOR MEDIA	T	09/28/2007	KBC FINANCIAL PRODUCTS USA INC		811,750	850,000	796,875							796,875		14,875	14,875	20,128	03/15/2016	4FE
22882T-AA-1	CRGT 2005-1, A1	F	09/17/2007	SCHEDULED REDEMPTION		784,284	784,284	784,284	784,284						784,284				32,217	06/17/2037	1FE
08530#-ZZ-6	SMORGON STEEL GROUP LTD. SER. D SR NTS	F	08/29/2007	EXCHANGE		7,026,602	7,000,000	7,000,000	6,989,756		1,322		1,322		6,984,078		42,524	42,524	426,603	07/30/2011	2
88164R-AB-3	TEVA PHARMACEUT FIN LLC .250000% 02/01/2	F	08/14/2007	Various		3,509,376	2,800,000	2,929,860	2,882,480		(28,270)		(28,270)		2,854,209		655,167	655,167	6,949	02/01/2024	2FE
0007W0-AJ-8	ABN AMRO BANK NV	F	08/16/2007	ABN AMRO SECURITIES (USA) INC.		14,975,805	15,000,000	15,000,000	15,000,000						15,000,000		(24,195)	(24,195)	692,527	04/18/2008	1FE
806857-AD-0	SCHLUMBERGER LIMITED 2.125000% 06/01/202	F	07/02/2007	MORGAN STANLEY DEAN WITTER		1,065,400	500,000	528,125	519,308		(2,864)		(2,864)		516,444		548,956	548,956	6,346	06/01/2023	1FE
387413-AD-9	GRAN 2001-1, 1C	F	07/20/2007	SCHEDULED REDEMPTION		444,444	444,444	453,455	446,943		(2,498)		(2,498)		444,444				22,797	01/20/2041	1FE
38741U-AC-1	GRAN 2003-3, 1 A3	F	07/20/2007	SCHEDULED REDEMPTION		719,347	719,347	721,230	720,665		(1,318)		(1,318)		719,347				30,348	01/20/2044	1FE
46621W-AA-9	JMH FINANCE LIMITED 4.750000% 09/06/2007	F	09/06/2007	MATURED		9,000,000	9,000,000	9,284,688		9,063,732	(63,732)		9,000,000		9,000,000				427,500	09/06/2007	2Z
56169@-AA-5	MAN GROUP FINANCE PLC SUB. NTS	F	07/09/2007	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				223,859	03/17/2014	2FE
71419N-AF-2	PERMA 5, 2C	F	09/10/2007	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				227,539	06/10/2042	2FE
92857W-AQ-3	VODAFONE GROUP PLC	F	09/13/2007	Various		9,524,140	10,000,000	9,939,000			403		403		9,939,403		(415,263)	(415,263)	342,350	02/27/2037	1FE
4599999. Bonds - Industrial and Miscellaneous						1,636,908,571	1,632,077,399	1,633,438,309	1,008,349,289	9,803,725	689,089		10,492,814		1,631,847,948		5,060,622	5,060,622	51,334,051	XXX	XXX
6099997. Total - Bonds - Part 4						3,986,589,928	4,084,921,225	3,947,712,648	2,641,584,836	11,495,619	1,894,573	(157,617)	13,547,809		3,963,396,219	1,764,425	21,429,283	23,193,709	127,586,708	XXX	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6099999. Total - Bonds						3,986,589,928	4,084,921,225	3,947,712,648	2,641,584,836	11,495,619	1,894,573	(157,617)	13,547,809		3,963,396,219	1,764,425	21,429,283	23,193,709	127,586,708	XXX	XXX
17308C-85-8	CITIGROUP FUNDING INC		07/02/2007	Various	20,000.000	633,750	0.00	641,400	1,272,800	(41,530)	(15,481)		(57,010)		618,618		15,132	15,132	34,523		RP1LFE
313586-81-0	FANNIE MAE		08/08/2007	CITIGROUP GLOBAL MARKETS	20.000	1,969,970	0.00	2,000,000	2,000,000						2,000,000		(30,030)	(30,030)	80,625		RP1L
571834-20-9	MARSHALL & ILSLEY CORP		07/18/2007	Various	100,000.000	2,546,333	0.00	2,674,061	2,727,000	(172,525)	(48,873)		(221,398)		2,505,602		40,731	40,731	81,250		RP1LFE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
59156R-70-2	METLIFE INC-COM EQUITY UNIT		09/21/2007	Various	55,000.000	1,800,008	0.00	1,375,000		1,988,800			1,988,800		1,375,000		425,008	425,008	53,789		P3VZ*
939322-84-8	WASHINGTON MUT CAP TR I		07/06/2007	LAZARD FRERES & COMPANY	19,500.000	1,087,225	0.00	1,053,114	1,099,800	(48,594)	(459)		(49,053)		1,050,747		36,478	36,478	26,203		RP2LFE
G05384-11-3	ASPEN INSURANCE	F	07/09/2007	WACHOVIA SECURITIES	9,500.000	540,304	0.00	475,000	475,000						475,000		65,304	65,304	20,039		P3L
G98255-12-1	XL CAPITAL LTD	F	07/24/2007	Various	77,000.000	2,221,803	0.00	1,956,046		(93,604)	(5,494)		(99,098)		1,941,402		280,401	280,401	67,375		P2UZ*
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						10,799,393	XXX	10,174,621	7,574,600	1,632,548	(70,307)		1,562,241		9,966,370		833,024	833,024	363,804	XXX	XXX
150870-20-2	CELANESE CORP		09/11/2007	Various	20,000.000	919,291	0.00	601,600	601,600						601,600		317,691	317,691	15,938		P4L
29250R-AK-2	ENBRIDGE ENERGY PARTNERS		09/24/2007	LEHMAN BROTHERS INC.	1,500,000.000	1,510,395	0.00	1,497,330							1,497,330		13,065	13,065			RP4UZ*
302570-AY-2	FPL GROUP CAPITAL INC		09/27/2007	WACHOVIA SECURITIES	3,000,000.000	3,096,660	0.00	2,993,250							2,993,250		103,410	103,410	9,125		RP2UZ*
35671D-79-0	FREEPORT-MC COPP		09/17/2007	Various	4,650.000	9,233,601	0.00	5,974,529	3,085,679						5,974,529		3,259,072	3,259,072	134,063		P4L
35671D-78-2	FREEPORT-MCMORAN C & G		09/20/2007	Various	10,000.000	1,575,142	0.00	1,000,000							1,000,000		575,142	575,142	23,063		P4LFE
743315-AM-5	PROGRESSIVE CORP		09/25/2007	SALOMON SMITH BARNEY	3,000,000.000	2,934,060	0.00	2,896,590			144		144		2,896,734		37,326	37,326	54,158		RP2UZ*
806605-60-6	SCHERING-PLOUGH CORP		08/29/2007	Various	155,000.000	10,155,713	0.00	8,018,550	8,817,950	(799,400)			(799,400)		8,018,550		2,137,163	2,137,163	232,500		P2LFE
06739F-EY-3	BARCLAYS BANK PLC	F	09/20/2007	MERRILL LYNCH CAPITAL MARKETS	2,500,000.000	2,257,875	0.00	2,500,000	2,531,473	(31,473)			(31,473)		2,500,000		(242,125)	(242,125)	115,228		P2UZ*
780097-AU-5	ROYAL BK SCOTLND GRP PLC	F	09/26/2007	BANK OF AMERICA	3,000,000.000	3,108,840	0.00	3,000,000							3,000,000		108,840	108,840			P2UZ*
6399999. Preferred Stocks - Industrial and Miscellaneous						34,791,577	XXX	28,481,849	15,036,702	(830,873)	144		(830,728)		28,481,994		6,309,584	6,309,584	584,074	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						45,590,971	XXX	38,656,470	22,611,302	801,675	(70,162)		731,513		38,448,363		7,142,607	7,142,607	947,878	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						45,590,971	XXX	38,656,470	22,611,302	801,675	(70,162)		731,513		38,448,363		7,142,607	7,142,607	947,878	XXX	XXX
00130H-10-5	AES CORP.		09/12/2007	Various	180,300.000	3,729,229		4,030,967	176,320	(117,080)			(117,080)		4,030,310		(301,081)	(301,081)			L
001204-10-6	AGL RESOURCES INC		07/31/2007	Various	2,600.000	106,147		102,122	25,836	(2,084)		(5,849)	3,766		102,122		4,025	4,025	544		L
017361-10-6	ALLEGHENY ENERGY		09/12/2007	Various	2,000.000	106,957		45,062	91,820	(46,758)			(46,758)		45,062		61,895	61,895			L
018522-30-0	ALLETE INC		07/31/2007	Various	1,800.000	85,931		84,264	83,772	953		(462)	1,415		84,264		1,667	1,667	1,476		L
018802-10-8	ALLIANT ENERGY CORP COM		07/31/2007	Various	3,800.000	147,993		137,543	51,103	(43,573)		(4,324)	(39,249)		102,596		45,398	45,398	1,636		L
023608-10-2	AMEREN CORPORATION		09/12/2007	Various	2,400.000	119,108		100,535	128,952	(28,417)			(28,417)		100,535		18,572	18,572	3,112		L
025537-10-1	AMERICAN ELECTRIC POWER CO., INC.		09/12/2007	Various	4,800.000	217,967		135,773	204,384	(68,611)			(68,611)		135,773		82,194	82,194	3,861		L
029899-10-1	AMERICAN STATES WATER CO		07/09/2007	BANC OF AMERICA SECURITIES	700.000	25,101		19,057	27,034	(8,542)			(8,542)		18,492		6,609	6,609	329		L
03836W-10-3	AQUA AMERICA INC		07/09/2007	BANC OF AMERICA SECURITIES	4,300.000	96,807		95,488	10,069	(523)			(523)		95,480		1,328	1,328	102		L
03840P-10-2	AQUILA INC		07/31/2007	Various	12,300.000	50,008		49,263	13,889	(2,847)		(1,364)	(1,482)		49,263		745	745			L
049560-10-5	ATMOS ENERGY CORP.		07/31/2007	Various	3,500.000	106,132		97,610	111,685	(12,353)		(1,722)	(10,631)		97,610		8,522	8,522	2,240		L
05379B-10-7	AVISTA CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	39,879		36,360	48,089	(30,131)			(30,131)		17,958		21,922	21,922	561		L
092113-10-9	BLACK HILLS CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	49,030		47,700							47,700		1,330	1,330	408		L
125896-10-0	C M S ENERGY CORP.		09/12/2007	Various	2,700.000	46,623		34,814	45,090	(10,570)			(10,570)		34,520		12,103	12,103	275		L
15189T-10-7	CENTERPOINT ENERGY		09/12/2007	Various	4,000.000	69,510		47,851	66,320	(18,469)			(18,469)		47,851		21,659	21,659	1,411		L
12541M-10-2	CH ENERGY GROUP INC.		07/31/2007	Various	900.000	41,058		40,821	47,520	(6,130)		(1,010)	(5,121)		40,380		677	677	1,458		L
12561W-10-5	CLECO CORP. HOLDING CO		07/31/2007	Various	2,300.000	56,736		55,418	58,029	(2,495)		(116)	(2,379)		55,418		1,317	1,317	1,035		L
209115-10-4	CONSOLIDATED EDISON INC.		09/12/2007	Various	2,900.000	131,458		98,596	139,403	(40,807)			(40,807)		98,596		32,862	32,862	3,422		L
210371-10-0	CONSTELLATION ENERG		09/21/2007	Various	68,100.000	6,129,484		5,964,081	144,627	(67,977)			(67,977)		5,964,081		165,404	165,404	16,583		L
233293-10-9	D P L, INC.		07/31/2007	Various	3,700.000	106,074		93,147	87,368	(9,950)		(1,321)	(8,629)		93,147		12,927	12,927	1,635		L
25746U-10-9	DOMINION RESOURCES, INC.		09/12/2007	Various	6,400.000	562,456		251,151	536,576	(285,425)			(285,425)		251,151		311,305	311,305	9,301		L
233331-10-7	DTE ENERGY CO		09/12/2007	Various	2,100.000	102,115		85,727	101,661	(16,776)			(16,776)		84,885		17,230	17,230	3,339		L
26441C-10-5	DUKE ENERGY CORP		09/12/2007	Various	15,300.000	277,368		225,844	508,113	(121,062)			(121,062)		225,341		52,027	52,027	6,646		L
26817G-10-2	DYNEGY INC		09/12/2007	Various	4,700.000	44,615		24,011	34,028	(10,017)			(10,017)		24,011		20,604	20,604			L
281020-10-7	EDISON INT'L		09/12/2007	Various	4,100.000	229,797		48,223	186,468	(138,245)			(138,245)		48,223		181,575	181,575	3,567		L
283677-85-4	EL PASO ELECTRIC		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	47,654		29,443	46,303	(16,860)			(16,860)		29,443		18,211	18,211			L
29265N-10-8	ENERGEN CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	154,499		62,360	126,738	(64,401)			(64,401)		62,337		92,162	92,162	621		L
29266M-10-9	ENERGY EAST CORPORATION		07/09/2007	BANC OF AMERICA SECURITIES	5,100.000	134,205		124,884							124,884		9,321	9,321	1,298		L
29364G-10-3	ENTERGY CORP NEW COM		09/12/2007	Various	2,400.000	255,481		55,126	221,568	(166,442)			(166,442)		55,126		200,356	200,356	2,667		L
294549-10-0	EQUITABLE RESOURCES, INC.		07/31/2007	Various	4,000.000	201,795		186,199	31,772	(6,097)		(6,926)	829		186,199		15,596	15,596	335		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
30161N-10-1	EXELON CORP.		09/12/2007	Various	8,100.000	614,417		147,432	501,309	(353,877)			(353,877)		147,432		466,985	466,985	7,348		L
337932-10-7	FIRSTENERGY CORP		09/12/2007	Various	4,100.000	265,538		125,161	247,230	(122,069)			(122,069)		125,161		140,377	140,377	4,600		L
302571-10-4	FPL GROUP INC COM		09/12/2007	Various	4,900.000	280,857		104,915	266,658	(161,743)			(161,743)		104,915		175,942	175,942	4,141		L
391164-10-0	GREAT PLAINS ENERGY INC		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	81,543		81,536							81,536		7	7	1,162		L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	63,473		63,963	73,305	(2,971)			(2,971)		63,963		(490)	(490)	1,674		L
451107-10-6	IDACORP INC		07/31/2007	Various	1,400.000	44,201		44,499	3,517	(959)		(1,355)	396		44,499		(298)	(298)	55		L
45822P-10-5	INTEGRYS ENERGY GROUP INC		08/06/2007	Various	900.000	45,509		50,206				1,029	(1,029)		50,206		(4,697)	(4,697)	647		L
49337W-10-0	KEYSPAN CORP		08/24/2007	Various	8,500.000	358,046		299,385	350,030	(53,104)			(53,104)		296,926		61,120	61,120	11,685		L
505597-10-4	LACLEDE GROUP INC		07/31/2007	Various	800.000	25,744		22,878	28,024	(5,034)		(113)	(4,921)		22,878		2,866	2,866	876		L
552690-10-9	M D U RESOURCES GROUP, INC.		07/31/2007	Various	5,900.000	170,732		159,036	26,845	(3,888)		(12,634)	8,747		159,036		11,696	11,696	1,079		L
636180-10-1	NATIONAL FUEL GAS CO.		07/31/2007	Various	2,700.000	118,046		104,090	37,307	(8,229)		(5,211)	(3,018)		104,090		13,956	13,956	1,418		L
646025-10-6	NEW JERSEY RESOURCES CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	77,023		57,805	72,870	(15,065)			(15,065)		57,805		19,218	19,218	1,710		L
654086-10-7	NICOR, INC.		08/06/2007	Various	500.000	21,272		18,330	23,400	(5,071)			(5,071)		18,330		2,942	2,942	698		L
65473P-10-5	NISOURCE INC		09/12/2007	Various	3,400.000	69,533		61,524	81,940	(21,913)		55	(21,967)		60,028		9,505	9,505	1,748		L
664397-10-6	NORTHEAST UTILITIES		07/31/2007	Various	5,100.000	145,061		135,160	30,525	(9,259)		(2,403)	(6,856)		135,160		9,901	9,901	1,913		L
667655-10-4	NORTHWEST NATURAL GAS CO.		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	59,328		39,307	55,172	(15,865)			(15,865)		39,307		20,022	20,022	923		L
67019E-10-7	NSTAR		07/31/2007	Various	3,500.000	112,656		108,051	32,986	(7,358)		(10,538)	3,180		108,051		4,605	4,605	1,762		L
670837-10-3	OGE ENERGY CORP		07/31/2007	Various	3,000.000	107,584		104,324	21,440	(7,422)		(10,286)	2,865		104,324		3,260	3,260	2,222		L
682680-10-3	ONEOK INC		08/15/2007	Various	5,400.000	268,921		196,048	101,591	(37,201)			(37,201)		196,048		72,873	72,873	3,285		L
69331C-10-8	P G & E CORP		09/12/2007	Various	4,200.000	188,237		54,674	198,786	(144,112)			(144,112)		54,674		133,562	133,562	4,410		L
713291-10-2	PEPCO HOLDINGS INC		07/31/2007	Various	6,300.000	179,303		171,463	25,178	(4,077)		(12,426)	8,349		171,463		7,839	7,839	1,890		L
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	69,603		58,354	74,900	(16,638)			(16,638)		58,262		11,341	11,341	2,072		L
723484-10-1	PINNACLE WEST CAPITAL CORP.		09/12/2007	Various	1,200.000	47,636		41,734	60,828	(18,981)		124	(19,105)		41,723		5,913	5,913	1,418		L
69349H-10-7	PNM RESOURCES INC		07/09/2007	BANC OF AMERICA SECURITIES	2,500.000	69,826		69,475							69,475		351	351			L
69351T-10-6	PPL CORPORATION		09/12/2007	Various	4,700.000	226,578		97,713	168,448	(70,735)			(70,735)		97,713		128,865	128,865	4,160		L
743263-10-5	PROGRESS ENERGY INC		09/12/2007	Various	3,100.000	140,257		121,829	152,148	(30,319)			(30,319)		121,829		18,428	18,428	5,673		L
744573-10-6	PUBLIC SVC ENTERPRISE GR		09/12/2007	Various	3,000.000	270,128		100,619	199,140	(98,521)			(98,521)		100,619		169,509	169,509	3,627		L
745310-10-2	PUGET ENERGY, INC.		07/31/2007	Various	3,800.000	91,540		91,351	18,208	(1,380)		(6,109)	4,729		91,351		189	189	359		L
748356-10-2	QUESTAR CORP.		09/12/2007	Various	2,000.000	105,516		28,662	83,050	(54,388)			(54,388)		28,662		76,855	76,855	780		L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		07/31/2007	Various	3,800.000	148,524		145,502	25,184	(691)		(18,358)	17,667		145,502		3,022	3,022	2,205		L
816851-10-9	SEMPRA ENERGY		09/12/2007	Various	3,100.000	182,699		76,543	173,724	(97,181)			(97,181)		76,543		106,156	106,156	2,852		L
826428-10-4	SIERRA PACIFIC RESOURCES		07/31/2007	Various	7,200.000	127,986		118,690	28,493	(6,506)		(6,382)	(124)		118,690		9,296	9,296			L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	43,144		35,830	40,092	(4,262)			(4,262)		35,830		7,313	7,313	588		L
842587-10-7	SOUTHERN CO.		09/12/2007	Various	9,000.000	310,249		133,583	331,740	(198,157)			(198,157)		133,583		176,666	176,666	7,915		L
844030-10-6	SOUTHERN UNION CO.		07/09/2007	BANC OF AMERICA SECURITIES	4,400.000	147,340		104,424	122,980	(18,556)			(18,556)		104,424		42,916	42,916	1,320		L
844895-10-2	SOUTHWEST GAS CORP.		07/09/2007	BANC OF AMERICA SECURITIES	900.000	29,448		20,704	34,533	(13,829)			(13,829)		20,704		8,744	8,744	378		L
872375-10-0	TECO ENERGY, INC.		09/12/2007	Various	2,500.000	42,857		38,863	43,075	(4,212)			(4,212)		38,863		3,994	3,994	982		L
873168-10-8	TXU CORP.		09/12/2007	Various	5,600.000	376,847		44,567	303,576	(259,009)			(259,009)		44,567		332,280	332,280	7,266		L
902681-10-5	U G I CORP.		07/09/2007	BANC OF AMERICA SECURITIES	3,200.000	88,076		56,656	87,296	(31,454)			(31,454)		55,842		32,235	32,235	1,720		L
902748-10-2	UIL HOLDINGS CORPORATION		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	39,184		33,651	50,628	(17,053)			(17,053)		33,575		5,609	5,609	1,555		L
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	46,388		35,075	51,142	(16,067)			(16,067)		35,075		11,313	11,313	630		L
92240G-10-1	VECTREN CORPORATION		07/31/2007	Various	2,500.000	67,695		67,325	18,184	(821)		(4,817)	3,996		67,325		370	370	405		L
95709T-10-0	WESTAR ENERGY INC		07/31/2007	Various	2,900.000	70,982		68,828	16,147	(2,629)		(7,940)	5,311		68,828		2,155	2,155	1,106		L
92924F-10-6	WGL HOLDINGS INC		07/31/2007	Various	1,600.000	52,255		51,680	6,614	(532)		(3,480)	2,948		51,680		575	575	686		L
976657-10-6	WISCONSIN ENERGY		07/31/2007	Various	3,800.000	166,544		161,550	41,385	(9,340)		(15,419)	6,079		161,550		4,993	4,993	436		L
98389B-10-0	XCEL ENERGY INC		09/12/2007	Various	4,900.000	100,649		67,176	112,994	(45,819)			(45,819)		67,176		33,474	33,474	3,308		L
D85916-10-0	E.ON AG	D	07/10/2007	ALLIANCE BERNSTEIN	7,600.000	1,266,077		727,839	1,030,537	(226,112)			(226,112)	(76,585)	727,839	90,211	448,027	538,238	34,594		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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
06629K-10-9	RWE AG (NEU) NPV 'A'	D	07/10/2007	ALLIANCE BERNSTEIN	14,250.000	1,550,180		1,199,053	1,569,025	(232,158)			(232,158)	(137,814)	1,199,053	168,746	182,381	351,126	69,508		U
G4890M-10-9	INTL POWER ORD GBP0.50	D	07/09/2007	ALLIANCE BERNSTEIN	50,922.000	448,798		386,633	380,438	6,815			6,815	(620)	386,633	11,694	50,470	62,164	8,936		U
6699999. Common Stocks - Public Utilities						23,095,246	XXX	18,743,133	10,757,159	(3,789,440)		(139,359)	(3,650,081)	(215,019)	18,681,503	270,650	4,143,092	4,413,743	287,584	XXX	XXX
001055-10-2	AFLAC INC.		09/21/2007	Various	204,700.000	11,096,081		10,515,146	395,600	(154,329)			(154,329)		10,515,146		580,934	580,934	3,949		L
010317-10-5	ALABAMA NATL BANCORP		07/09/2007	BANC OF AMERICA SECURITIES	700.000	43,755		43,288							43,288		467	467			L
023139-10-8	AMBAC FINANCIAL GRO		09/12/2007	Various	1,400.000	111,729		87,789	124,698	(36,909)			(36,909)		87,789		23,940	23,940	525		L
024937-10-4	AMERICAN CAPITAL ST		09/12/2007	Various	500.000	19,988		22,468							22,468		(2,480)	(2,480)			L
025816-10-9	AMERICAN EXPRESS		09/12/2007	Various	35,900.000	2,118,789		1,721,680	891,849	(520,745)			(520,745)		1,721,680		397,109	397,109	9,795		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		07/31/2007	Various	2,300.000	78,374		64,433	27,328	(15,452)		(2,642)	(12,810)		64,433		13,941	13,941	306		L
026874-10-7	AMERICAN INT'L. GRO		09/12/2007	Various	31,500.000	2,170,513		1,700,257	2,794,740	(608,431)			(608,431)		1,700,257		470,256	470,256	12,033		L
03060R-10-1	AMERICREDIT CORP		07/09/2007	BANC OF AMERICA SECURITIES	3,800.000	101,278		84,313	13,567	(11,449)			(11,449)		84,313		16,965	16,965			L
03076C-10-6	AMERIPRISE FINANCIA		09/12/2007	Various	141,700.000	8,299,484		9,016,949	163,500	(109,336)			(109,336)		9,016,949		(717,464)	(717,464)	3,600		L
032839-10-2	ANCHOR BANCORP WISCONSIN		07/31/2007	Various	1,000.000	25,905		25,903	28,820	(1,946)		(971)	(975)		25,903		1	1	340		L
037389-10-3	AON CORP		09/12/2007	Various	4,000.000	170,227		84,183	141,360	(57,177)			(57,177)		84,183		86,045	86,045	1,350		L
363576-10-9	ARTHUR J GALLAGHER & CO		07/31/2007	Various	3,200.000	90,024		89,216	94,560	4,396		(7,859)	12,255		89,216		808	808	2,944		L
045487-10-5	ASSOCIATED BANC-CORP		07/09/2007	BANC OF AMERICA SECURITIES	4,300.000	141,270		139,509	52,843	(3,966)			(3,966)		139,509		1,761	1,761	909		L
04621X-10-8	ASSURANT INC		09/12/2007	Various	1,200.000	68,071		68,380							68,380		(309)	(309)	156		L
046265-10-4	ASTORIA FINANCIAL CORP		07/31/2007	Various	2,800.000	70,865		61,786	21,474	(11,972)		(2,677)	(9,295)		61,786		9,080	9,080	370		L
063750-10-3	BANK MUTUAL CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,600.000	29,966		29,978	31,486	(1,068)			(1,068)		29,978		(12)	(12)	416		L
060505-10-4	BANK OF AMERICA CORP		09/12/2007	Various	55,100.000	2,690,445		620,862	2,941,789	(2,320,927)			(2,320,927)		620,862		2,069,583	2,069,583	63,952		L
062540-10-9	BANK OF HAWAII CORP		07/31/2007	Various	1,600.000	83,486		58,727	34,150	(25,359)		(2,512)	(22,847)		58,727		24,758	24,758	916		L
064057-10-2	BANK OF NEW YORK CO., INC.		07/02/2007	MERGER	160,224.000	6,650,834		4,773,659	6,308,019	(1,546,934)			(1,546,934)		4,761,085		1,889,749	1,889,749	70,204		L
064058-10-0	BANK OF NEW YORK ME		09/12/2007	Various	13,900.680	619,828		611,630							611,630		8,198	8,198	768		L
065908-50-1	BANKATLANTIC BANCORP CL A		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	18,086		18,942	30,382	9,692			9,692		18,942		(856)	(856)	271		L
06652B-10-3	BANKUNITED FINANCIAL CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	26,221		26,091	36,348	(428)			(428)		26,091		130	130	13		L
054937-10-7	BB&T CORPORATION		09/12/2007	Various	6,600.000	268,533		235,626	289,938	(54,312)			(54,312)		235,626		32,907	32,907	6,234		L
073902-10-8	BEAR STEARNS COS., INC.		09/12/2007	Various	5,610.000	614,995		705,677	244,170	(168,671)			(168,671)		705,677		(90,682)	(90,682)	2,403		L
084423-10-2	BERKLEY W R CORP COM		07/09/2007	BANC OF AMERICA SECURITIES	5,600.000	180,447		159,315	42,102	(24,584)			(24,584)		159,315		21,131	21,131	390		L
09253U-10-8	BLACKSTONE GROUP		08/27/2007	WARBURG DILLION READ LLC	24,400.000	577,805		633,109							633,109		(55,304)	(55,304)			L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		07/31/2007	Various	1,400.000	38,617		37,914	39,494	2,891		(4,693)	7,584		37,618		999	999	252		L
11373M-10-7	BROOKLINE BANCORP INC		07/31/2007	Various	2,300.000	26,077		26,473	30,291	5,341		(1,617)	6,959		26,473		(396)	(396)	851		L
115236-10-1	BROWN & BROWN		07/31/2007	Various	3,800.000	96,402		95,378	1,552	(323)		(1,745)	1,422		95,378		1,024	1,024	7		L
14040H-10-5	CAPITAL ONE FINL CORP		09/12/2007	Various	5,000.000	382,952		354,812	138,276	(34,656)		(3,423)	(31,233)		354,681		28,271	28,271	275		L
147154-10-8	CASCADE BANCORP		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	25,293		25,454	34,133	(601)			(601)		25,454		(161)	(161)	198		L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	50,467		27,527	60,970	(35,622)			(35,622)		25,348		25,119	25,119	91		L
149150-10-4	CATHAY GENERAL BANCORP		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	57,887		57,018	58,667	7,988			7,988		57,018		869	869	331		L
154760-10-2	CENTRAL PACIFIC FINANCIAL CORP		07/31/2007	Various	1,200.000	39,514		39,612	46,512	(3,924)		(248)	(3,676)		39,612		(98)	(98)	576		L
808513-10-5	CHARLES SCHWAB		09/12/2007	Various	648,000.000	11,878,259		12,407,641	6,233,282	(1,069,158)			(1,069,158)		12,407,641		(529,382)	(529,382)	702,690		L
170228-10-0	CHITTENDEN CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	59,942		42,776	52,173	(9,989)			(9,989)		42,184		17,758	17,758	714		L
171232-10-1	CHUBB CORP.		09/12/2007	Various	5,000.000	268,726		141,378	264,550	(123,172)			(123,172)		141,378		127,348	127,348	4,150		L
172062-10-1	CINCINNATI FINANCIA		09/12/2007	Various	2,100.000	90,937		66,608	95,151	(28,543)			(28,543)		66,608		24,329	24,329	2,195		L
125581-10-8	CIT GROUP INC		09/12/2007	Various	2,400.000	124,512		96,316	133,848	(37,532)			(37,532)		96,316		28,196	28,196	1,225		L
172967-10-1	CITIGROUP INC		09/12/2007	Various	60,200.000	3,051,934		784,640	3,353,140	(2,568,500)			(2,568,500)		784,640		2,267,294	2,267,294	72,414		L
178566-10-5	CITY NATIONAL CORP.		07/31/2007	Various	1,300.000	100,427		82,597	43,503	(13,332)		(580)	(12,751)		82,597		17,830	17,830	562		L
125720-10-5	CME GROUP INC.		09/14/2007	Various	32,181.000	17,211,954		18,410,832	254,875	(21,761)			(21,761)		18,410,832		(1,198,878)	(1,198,878)	14,064		L
195493-30-9	COLONIAL BANCGROUP INC		07/31/2007	Various	5,000.000	125,533		119,006	42,522	(7,117)		(195)	(6,922)		119,006		6,528	6,528	620		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
200340-10-7	COMERICA INC		09/12/2007	Various	1,900.000	112,128		75,305	111,492	(36,187)			(36,187)		75,305		36,822	36,822	3,553		L
200519-10-6	COMMERCE BANCORP		09/12/2007	Various	2,200.000	81,952		78,224	77,594	2,115		(1,266)	3,381		77,383		4,570	4,570	858		L
200641-10-8	COMMERCE GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	56,685		54,042							54,042		2,643	2,643	480		L
203607-10-6	COMMUNITY BANK SYSTEMS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	23,874		24,024	27,600	2,770			2,770		24,024		(150)	(150)	720		L
20449H-10-9	COMPASS BANCSHARES		09/06/2007	Various	6,300.000	413,570		192,820	375,795	(182,975)			(182,975)		192,820		220,750	220,750	7,875		L
220873-10-3	CORUS BANKSHARES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	24,397		24,164							24,164		233	233	700		L
222372-10-4	COUNTRYWIDE FINANCIAL CORP		09/12/2007	Various	111,460.000	2,590,949		3,867,171	1,578,291	(386,161)		(9,951)	(376,210)		3,867,171		(1,276,222)	(1,276,222)	32,596		L
229899-10-9	CULLEN FROST BANKERS, INC.		07/31/2007	Various	2,000.000	108,066		106,500	61,402	(969)		(1,668)	699		106,500		1,565	1,565	1,174		L
247131-10-5	DELPHI FINANCIAL GROUP		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	94,993		60,723	93,058	(32,335)			(32,335)		60,723		34,270	34,270	391		L
253922-10-8	DIME COMMUNITY BANCSHARES		07/31/2007	Various	1,500.000	19,597		20,069	21,015	704		(1,892)	2,596		19,785		(188)	(188)	420		L
254709-10-8	DISCOVER FINANCIAL SVS		09/12/2007	Various	45,790.000	1,062,054		1,089,762							1,089,762		(27,708)	(27,708)			L
261018-10-5	DOWNEY FINANCIAL CORP		07/09/2007	BANC OF AMERICA SECURITIES	800.000	52,975		30,850	58,064	(27,214)			(27,214)		30,850		22,125	22,125	192		L
269246-10-4	E*TRADE FINANCIAL C		09/12/2007	Various	5,100.000	109,441		57,081	114,342	(57,204)		612	(57,816)		57,081		52,360	52,360			L
27579R-10-4	EAST WEST BANCORP INC		07/09/2007	BANC OF AMERICA SECURITIES	2,500.000	97,656		74,113	88,550	(14,531)			(14,531)		74,019		23,636	23,636	500		L
278265-10-3	EATON VANCE CORP		07/09/2007	BANC OF AMERICA SECURITIES	4,100.000	190,787		134,547	40,998	(20,090)			(20,090)		134,547		56,240	56,240	298		L
281760-10-8	EDWARDS (AG), INC.		09/28/2007	Various	22,164.000	1,859,473		973,829	1,291,116	(441,616)			(441,616)		965,434		894,039	894,039	12,946		L
313586-10-9	FANNIE MAE		09/12/2007	Various	11,900.000	778,913		120,118	706,741	(586,623)			(586,623)		120,118		658,794	658,794	12,060		L
314211-10-3	FEDERATED INVESTORS		09/12/2007	Various	1,000.000	38,692		28,224	33,780	(5,556)			(5,556)		28,224		10,468	10,468	432		L
31620R-10-5	FIDELITY NATIONAL FINANCIAL, INC		07/31/2007	Various	7,200.000	171,152		165,275	101,920	(6,133)		(5,382)	(751)		165,275		5,877	5,877	3,440		L
316773-10-0	FIFTH THIRD BANCORP.		09/12/2007	Various	6,700.000	263,898		256,150	274,231	(28,134)		234	(28,368)		245,972		17,926	17,926	8,308		L
317492-10-6	FINANCIAL FEDERAL CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	33,269		23,917	32,351	(8,434)			(8,434)		23,917		9,351	9,351	495		L
318522-30-7	FIRST AMERICAN CORP		07/31/2007	Various	3,200.000	166,318		150,442	33,642	(664)		(2,999)	2,335		150,442		15,876	15,876	1,035		L
31942D-10-7	FIRST CASH FINL SVCS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	25,757		25,784	28,457	336			336		25,784		(27)	(27)			L
31983B-10-1	FIRST CMNTY BANCORP CALIF		07/09/2007	BANC OF AMERICA SECURITIES	900.000	52,098		52,414							52,414		(315)	(315)			L
319829-10-7	FIRST COMMONWEALTH FINL CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,900.000	31,537		31,668	38,947	2,589			2,589		31,668		(131)	(131)	1,479		L
337907-10-9	FIRST FED FINANCIAL		07/31/2007	Various	700.000	41,221		29,597	46,879	(16,943)		(339)	(16,603)		29,597		11,625	11,625			L
320209-10-9	FIRST FINL BANCORP		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	19,471		19,487	21,593	52			52		19,487		(16)	(16)	624		L
320517-10-5	FIRST HORIZON NATIONAL		09/12/2007	Various	1,600.000	58,336		63,657	66,848	(4,415)		907	(5,322)		62,262		(3,926)	(3,926)	2,160		L
32054R-10-8	FIRST IND CORP		07/09/2007	BANC OF AMERICA SECURITIES	500.000	12,850		11,060	12,680	724			724		11,060		1,790	1,790	210		L
320867-10-4	FIRST MIDWEST BANCORP		07/31/2007	Various	2,500.000	89,262		85,639	96,700	(13,877)		(664)	(13,213)		82,159		7,103	7,103	2,213		L
33582V-10-8	FIRST NIAGARA FINL GRP INC		07/09/2007	BANC OF AMERICA SECURITIES	3,600.000	48,030		47,160	53,496	(1,481)			(1,481)		47,160		870	870	936		L
336158-10-0	FIRST REPUBLIC BANK		09/21/2007	Various	9,200.000	503,874		227,390	359,536	(132,146)			(132,146)		227,390		276,484	276,484	3,945		L
337915-10-2	FIRSTMERIT CORP		07/31/2007	Various	2,600.000	54,627		54,418	62,764	(4,062)		(1,398)	(2,664)		54,418		209	209	1,508		L
337930-10-1	FLAGSTAR BANCORP INC.		08/16/2007	Various	7,800.000	86,372		103,048	115,752	(12,652)		(12,428)	(224)		90,671		(4,300)	(4,300)	1,560		L
339030-10-8	FLEET BOSTON FINANCIAL CORPORATION		07/20/2007	DISTRIBUTION	0.000	361											361	361			L
352451-10-8	FRANKLIN BANK CORP		07/31/2007	Various	1,000.000	14,797		14,900	20,540	(3,782)		(1,300)	(2,482)		14,900		(103)	(103)			L
354613-10-1	FRANKLIN RESOURCES		09/12/2007	Various	36,900.000	4,974,746		3,751,629	4,065,273	(313,644)			(313,644)		3,751,629		1,223,116	1,223,116	16,595		L
313400-30-1	FREDDIE MAC		09/12/2007	Various	8,400.000	508,799		344,312	570,360	(226,048)			(226,048)		344,312		164,487	164,487	8,400		L
357288-10-9	FREMONT GENERAL CORP		07/31/2007	Various	3,100.000	35,692		40,144	50,251	7,059		(23,008)	30,067		33,356		2,336	2,336	372		L
35907K-10-5	FRONTIER FINL CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	35,544		36,048							36,048		(504)	(504)	264		L
37247D-10-6	GENWORTH FINL INC		09/12/2007	Various	5,600.000	186,405		190,722	191,576	58		(911)	969		190,722		(4,317)	(4,317)	1,125		L
376370-10-5	GLACIER BANCORP INC		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	40,442		40,700	48,880	(4,990)			(4,990)		40,700		(258)	(258)	720		L
38141G-10-4	GOLDMAN SACHS GROUP		09/12/2007	Various	120,180.000	25,320,019		19,343,735	21,824,838	(4,734,433)			(4,734,433)		19,320,153		5,999,865	5,999,865	82,026		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
391648-10-2	GREATER BAY BANCORP		09/28/2007	Various	15,085.000	416,202		370,084	358,088	(32,853)		(1,004)	(31,849)		365,610		50,592	50,592	6,473		L
410495-10-5	HANMI FINANCIAL CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	28,954		29,002	38,301	(7,687)			(7,687)		29,002		(48)	(48)	306		L
410867-10-5	HANOVER INS GROUP INC CO		07/31/2007	Various	1,700.000	83,964		75,083	13,615	(7,863)		(309)	(7,554)		75,083		8,881	8,881			L
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		09/12/2007	Various	4,100.000	398,931		120,195	382,571	(262,376)			(262,376)		120,195		278,736	278,736	6,150		L
404132-10-2	HCC INSURANCE HOLDINGS INC		07/09/2007	BANC OF AMERICA SECURITIES	3,700.000	122,872		120,001	23,105	(1,612)			(1,612)		120,001		2,871	2,871	514		L
431294-10-7	HILB ROGAL & HOBBS CO		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	43,256		35,370	42,120	(7,702)			(7,702)		34,418		8,839	8,839	250		L
440327-10-4	HORACE MANN EDUCATORS		07/31/2007	Various	1,400.000	30,749		28,694	4,545	(902)		(264)	(638)		28,600		2,149	2,149	171		L
443683-10-7	HUDSON CITY BANCORP		09/12/2007	Various	6,000.000	74,963		79,408				763	(763)		79,408		(4,445)	(4,445)	514		L
446150-10-4	HUNTINGTON BANCSHARES, INC.		09/12/2007	Various	4,400.000	93,727		106,855	26,125	(488)		512	(1,000)		101,207		(7,480)	(7,480)	858		L
453838-10-4	INDEPENDENT BANK CORP		07/31/2007	Various	800.000	13,250		13,768	20,232	633		(2,631)	3,264		13,768		(518)	(518)	496		L
456607-10-0	INDYMAC BANCORP INC		07/31/2007	Various	2,400.000	74,331		70,008	108,384	(25,319)		(1,531)	(23,789)		70,008		4,323	4,323	2,400		L
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		07/09/2007	BANC OF AMERICA SECURITIES	800.000	41,175		25,929	38,712	(12,783)			(12,783)		25,929		15,246	15,246	144		L
45865V-10-0	INTERCONTINENTALEXC		09/21/2007	Various	148,200.000	19,717,221		23,253,031							23,253,031		(3,535,810)	(3,535,810)			U
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	85,345		37,432	81,472	(44,040)			(44,040)		37,432		47,913	47,913			L
464119-10-6	IRWIN FINANCIAL		07/31/2007	Various	1,100.000	16,412		21,112	24,893	(3,698)		(4,035)	337		16,467		(55)	(55)	264		L
47102X-10-5	JANUS CAPITAL FUNDING		09/12/2007	Various	166,200.000	4,396,957		4,987,076	51,816	(18,075)			(18,075)		4,986,689		(589,732)	(589,732)	96		L
472319-10-2	JEFFERIES GROUP INC NEW		07/09/2007	BANC OF AMERICA SECURITIES	3,400.000	94,211		91,732							91,732		2,479	2,479			L
46625H-10-0	JP MORGAN CHASE & CO		09/12/2007	Various	42,200.000	2,024,784		861,185	5,462,730	(2,177,353)			(2,177,353)		861,185		1,163,599	1,163,599	135,971		L
493267-10-8	KEYCORP NEW COM		09/12/2007	Various	4,900.000	170,151		98,656	186,347	(87,691)			(87,691)		98,656		71,495	71,495	3,687		L
505447-10-2	LABRANCHE & CO INC		07/31/2007	Various	2,500.000	19,264		19,153	24,575	22,167		(3,177)	25,344		18,450		814	814			L
514936-10-3	LANDAMERICA FINANCIAL GROUP		07/09/2007	BANC OF AMERICA SECURITIES	500.000	48,028		24,822	31,555	(6,734)			(6,734)		24,822		23,206	23,206	220		L
524901-10-5	LEGG MASON		09/12/2007	Various	1,600.000	154,618		157,408	152,080	47,030		(23,515)	70,545		157,408		(2,790)	(2,790)	1,056		L
524908-10-0	LEHMAN BROTHERS		09/12/2007	Various	6,500.000	461,086		93,878	507,780	(413,902)			(413,902)		93,878		367,209	367,209	2,010		L
524908-56-3	LEHMAN BROTHERS HOLDINGS		07/19/2007	Various	75,000.000	2,029,969		2,013,455	1,513,600	(91,372)	(68,319)		(159,691)		1,910,379		119,590	119,590	72,266		L
527288-10-4	LEUCADIA NATIONAL C		09/12/2007	Various	41,704.000	1,813,469		588,503	1,077,240	(608,860)			(608,860)		588,503		1,224,966	1,224,966			L
534187-10-9	LINCOLN NATIONAL CORP.		09/12/2007	Various	3,500.000	239,232		197,304	232,400	(35,096)			(35,096)		197,304		41,928	41,928	4,148		L
55261F-10-4	M&T BANK CORP.		08/06/2007	Various	800.000	86,516		70,799	97,728	(26,929)			(26,929)		70,799		15,717	15,717	960		L
55261R-10-8	MAF BANCORP		09/04/2007	Various	9,900.000	532,086		316,431	442,431	(129,766)			(129,766)		312,665		219,421	219,421	10,116		L
571748-10-2	MARSH & MCLENNAN		09/12/2007	Various	6,700.000	204,308		197,220	205,422	(16,950)			(16,950)		188,472		15,837	15,837	3,819		L
571834-10-0	MARSHALL & ILSLEY C		09/12/2007	Various	3,100.000	143,426		112,854	149,141	(36,051)		(236)	(35,815)		112,854		30,572	30,572	1,860		L
55262C-10-0	MBIA INC.		09/12/2007	Various	1,600.000	97,153		48,313	116,896	(68,583)			(68,583)		48,313		48,840	48,840	1,584		L
589400-10-0	MERCURY GENERAL CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	67,138		66,132	63,276	8,032			8,032		66,132		1,006	1,006	1,248		L
590188-10-8	MERRILL LYNCH & CO., INC.		09/12/2007	Various	10,900.000	897,593		159,697	1,014,790	(855,093)			(855,093)		159,697		737,896	737,896	8,505		L
59156R-10-8	METLIFE INC.		09/12/2007	Various	9,200.000	592,989		216,640	542,892	(326,252)			(326,252)		216,640		376,349	376,349			L
552848-10-3	MGIC INVESTMENT		08/06/2007	Various	900.000	49,560		36,034	56,286	(20,252)			(20,252)		36,034		13,526	13,526	450		L
615369-10-5	MOODY'S CORP		09/12/2007	Various	84,900.000	5,234,790		5,673,424	193,368	(121,898)			(121,898)		5,673,424		(438,634)	(438,634)	7,024		L
617446-44-8	MORGAN STANLEY		09/12/2007	Various	27,300.000	4,481,801		3,829,403	1,938,847	(909,787)	(73,574)		(983,361)		3,829,403		652,398	652,398	25,072		L
63080P-10-5	NARA BANCORP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	16,209		15,930	20,920	(932)			(932)		15,930		279	279	83		L
635405-10-3	NATIONAL CITY CORP.		09/21/2007	Various	24,348.150	678,479		617,682	270,544	(108,936)			(108,936)		617,682		60,796	60,796	6,469		L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		07/31/2007	Various	9,000.000	158,009		153,180	144,900	21,293		(11,238)	32,531		153,180		4,829	4,829	4,500		L
665859-10-4	NORTHERN TRUST CORP		09/12/2007	Various	2,200.000	142,669		96,558	133,518	(36,960)			(36,960)		96,558		46,111	46,111	1,650		L
67090F-10-6	NUVEEN INVESTMENTS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,600.000	162,833		139,130	31,336						139,130		23,704	23,704	769		L
629491-10-1	NYSE EURONEXT		07/26/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	179,783.000	13,054,221		14,737,064							14,737,064		(1,682,843)	(1,682,843)			L
677240-10-3	OHIO CAS CORP		08/27/2007	Various	17,622.000	774,207		214,152	509,751	(318,069)			(318,069)		214,152		560,055	560,055	4,514		L
680223-10-4	OLD REPUBLIC INTL CORP		07/31/2007	Various	7,600.000	163,504		156,593	35,758	(8,086)		(2,093)	(5,993)		156,593		6,911	6,911	1,446		L
717528-10-3	PHILADELPHIA CONSOLIDATED HOLDINGS		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	83,997		37,499	89,120	(51,621)			(51,621)		37,499		46,498	46,498			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
724078-10-0	PIPER JAFFRAY COS INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	39,514		31,752	45,605	(13,853)			(13,853)		31,752		7,762	7,762			L
693475-10-5	PNC FINANCIAL SERVICES GROUP		09/12/2007	Various	4,200.000	301,101		204,036	288,756	(106,194)		(150)	(106,044)		204,036		97,065	97,065	5,421		L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	41,872		25,142	32,683	(7,541)			(7,541)		25,142		16,730	16,730	700		L
740884-10-1	PRESIDENTIAL LIFE		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	25,352		26,156	28,535	(12,094)			(12,094)		16,441		8,911	8,911	455		L
74251V-10-2	PRINCIPAL FINANCIAL		09/12/2007	Various	3,400.000	201,174		105,019	199,580	(94,561)			(94,561)		105,019		96,156	96,156			L
742962-10-3	PRIVATEBANCORP INC.		07/31/2007	Various	800.000	23,017		22,606	33,304	(9,026)		(1,672)	(7,354)		22,606		411	411	120		L
74267C-10-6	PROASSURANCE CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	78,159		70,005	69,888	117			117		70,005		8,154	8,154			L
743315-10-3	PROGRESSIVE CORP		09/12/2007	Various	9,400.000	218,067		48,902	227,668	(178,766)			(178,766)		48,902		169,165	169,165	1,282		L
743606-10-5	PROSPERITY BANCSHARES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	45,853		45,864							45,864		(11)	(11)	315		L
743674-10-3	PROTECTIVE LIFE CORP		07/31/2007	Various	2,300.000	110,517		100,517	23,513	(9,293)		(5,173)	(4,119)		100,517		10,000	10,000	218		L
743859-10-0	PROVIDENT BANKSHARES CORP		07/31/2007	Various	1,200.000	40,081		34,457	42,720	(7,922)		(341)	(7,581)		34,457		5,624	5,624	738		L
744320-10-2	PRUDENTIAL FINANCIA		09/12/2007	Various	85,552.000	8,190,216		6,438,335	4,662,198	(988,079)			(988,079)		6,438,335		1,751,881	1,751,881			L
749607-10-7	R L I CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	56,800		37,512	56,420	(18,908)			(18,908)		37,512		19,289	19,289	620		L
750236-10-1	RADIAN GROUP INC		07/31/2007	Various	2,600.000	143,178		128,471	67,819	(11,816)		(11,815)	(1)		128,471		14,708	14,708	50		L
754730-10-9	RAYMOND JAMES FINANCIAL INC		07/09/2007	BANC OF AMERICA SECURITIES	3,000.000	101,622		92,003							92,003		9,619	9,619	300		L
7591EP-10-0	REGIONS FINANCIAL CORP		09/12/2007	Various	8,500.000	280,674		307,186	1,754,060	(34,074)		12,042	(46,116)		307,186		(26,512)	(26,512)	27,184		L
761557-10-7	REWARDS NETWORKS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	3,642		14,800	6,950	(862)			(862)		4,070		(428)	(428)			L
784117-10-3	S E I CORP.		07/31/2007	Various	4,200.000	121,762		110,397	25,789	(12,212)		(6,108)	(6,103)		110,397		11,365	11,365	459		L
786429-10-0	SAFECO CORP.		09/12/2007	Various	1,500.000	93,664		39,139	93,825	(54,686)			(54,686)		39,139		54,525	54,525	1,500		L
78648T-10-0	SAFETY INS GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	600.000	24,976		24,840	30,426	(631)			(631)		24,840		136	136	300		L
78402P-10-4	SCPIE HOLDINGS INC		07/31/2007	Various	500.000	11,901		12,066	13,070	(5,563)		(8)	(5,555)		7,500		4,401	4,401			L
816300-10-7	SELECTIVE INSURANCE GROUP		08/20/2007	Various	9,200.000	206,340		125,082	263,534	(138,452)			(138,452)		125,082		81,258	81,258	2,952		L
82669G-10-4	SIGNATURE BK NEW YORK NY		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	40,351		40,920							40,920		(569)	(569)			L
78442P-10-6	SLM CORPORATION		09/12/2007	Various	5,000.000	280,044		59,622	243,850	(184,228)			(184,228)		59,622		220,422	220,422	1,250		L
837841-10-5	SOUTH FINANCIAL GROUP INC		07/31/2007	Various	2,300.000	52,855		52,072	61,157	203		(4,519)	4,722		52,072		783	783	828		L
845905-10-8	SOVEREIGN BANCORP		09/12/2007	Various	4,400.000	90,496		80,307	111,716	(31,932)			(31,932)		79,784		10,712	10,712	784		L
852891-10-0	STANCORP FINANCIAL GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	93,632		71,378	38,202	(12,089)			(12,089)		70,893		22,739	22,739			L
857477-10-3	STATE STREET CORP.		09/12/2007	Various	4,800.000	331,217		280,896	134,880	(49,648)			(49,648)		280,896		50,322	50,322	1,280		L
859158-10-7	STERLING BANCORP.		07/09/2007	BANC OF AMERICA SECURITIES	800.000	12,700		12,824	15,760	(495)			(495)		12,824		(124)	(124)	456		L
858907-10-8	STERLING BANCSHARES		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	27,216		21,696	31,248	(9,552)			(9,552)		21,696		5,520	5,520	252		L
859319-10-5	STERLING FINL CORP/WA		07/31/2007	Various	2,100.000	60,101		60,774	54,096	805		(8,597)	9,403		60,774		(673)	(673)	467		L
860372-10-1	STEWART INFORMATION SERVICES CORP		07/31/2007	Various	600.000	24,661		20,759	26,016	(4,779)		(479)	(4,300)		20,759		3,902	3,902			L
867914-10-3	SUNTRUST BANKS, INC.		09/12/2007	Various	4,400.000	374,791		283,836	371,580	(89,068)			(89,068)		282,512		92,279	92,279	6,643		L
869099-10-1	SUSQUEHANNA BANCSHARES INC		07/31/2007	Various	2,100.000	47,897		46,977	56,448	(5,111)		(4,251)	(860)		46,977		920	920	1,050		L
78486Q-10-1	SVB FINANCIAL GROUP		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	59,390		53,320	19,487	(1,897)			(1,897)		53,320		6,071	6,071			L
78503N-10-7	SWS GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	21,869		11,610	23,800	(12,190)			(12,190)		11,610		10,259	10,259	1,236		L
87161C-10-5	SYNOVUS FINANCIAL		09/12/2007	Various	4,100.000	124,411		106,969	126,403	(19,434)			(19,434)		106,969		17,442	17,442	2,480		L
74144T-10-8	T. ROWE PRICE GROUP		09/12/2007	Various	3,200.000	170,148		55,346	140,064	(84,718)			(84,718)		55,346		114,802	114,802	1,632		L
872275-10-2	TCF FINANCIAL		07/31/2007	Various	3,700.000	103,947		102,835	97,999	8,844		(7,488)	16,332		102,835		1,112	1,112	1,733		L
69344M-10-1	THE PMI GROUP INC		07/31/2007	Various	2,800.000	129,799		108,439	63,161	(20,428)		(7,798)	(12,630)		107,996		21,804	21,804	288		L
891027-10-4	TORCHMARK CORP.		09/12/2007	Various	1,200.000	78,900		24,640	76,512	(51,872)			(51,872)		24,640		54,261	54,261	468		L
89267P-10-5	TRADESTATION GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	11,866		11,650	13,750	925			925		11,650		216	216			L
89417E-10-9	TRAVELERS COMPANIES INC		09/28/2007	Various	8,400.000	456,417		348,130	450,996	(102,866)			(102,866)		348,130		108,288	108,288	4,765		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
895925-10-5	TRIAD GUARANTY INC		07/09/2007	BANC OF AMERICA SECURITIES	500.000	20,148		19,965							19,965		183	183			L
898349-10-5	TRUSTCO BANK CORP NY		07/31/2007	Various	2,600.000	25,820		25,688	28,912	1,570		(504)	2,074		25,688		132	132	1,248		L
902973-30-4	U.S. BANCORP		09/12/2007	Various	21,600.000	709,997		370,509	781,704	(411,195)			(411,195)		370,509		339,487	339,487	25,920		L
90262T-30-8	UCBH HOLDINGS INC		07/09/2007	BANC OF AMERICA SECURITIES	3,900.000	75,142		69,676							69,676		5,466	5,466	234		L
904214-10-3	UMPQUA HOLDINGS CORP		07/31/2007	Various	2,400.000	56,020		56,424	70,632	(5,544)		(4,534)	(1,010)		56,424		(404)	(404)	1,296		L
909907-10-7	UNITED BANKSHARES		07/31/2007	Various	1,800.000	57,677		55,116	69,570	(12,492)		(1,963)	(10,529)		55,116		2,561	2,561	1,512		L
90984P-10-5	UNITED COMMUNITY BANKS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	43,149		44,013							44,013		(864)	(864)	153		L
910331-10-7	UNITED FIRE & CASUALTY CO		07/09/2007	BANC OF AMERICA SECURITIES	700.000	25,027		24,766	24,675	6,372			6,372		24,766		261	261	284		L
913275-10-3	UNITRIN, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	66,760		40,741	65,143	(24,402)			(24,402)		40,741		26,018	26,018	1,183		L
91529Y-10-6	UNUM GROUP		09/12/2007	Various	4,200.000	108,994		63,075	87,276	(24,201)			(24,201)		63,075		45,920	45,920	705		L
929903-10-2	WACHOVIA CORP. (NEW		09/12/2007	Various	114,360.000	5,601,509		5,950,323	6,512,802	(567,504)		3,649	(571,153)		5,939,594		(338,086)	(338,086)	129,043		L
930059-10-0	WADDELL & REED FINANCIAL		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	72,153		62,981	24,542	(6,086)			(6,086)		62,981		9,172	9,172	746		L
939322-10-3	WASH MUTUAL INC		09/12/2007	Various	50,420.000	1,868,739		1,967,598	2,293,606	(326,008)			(326,008)		1,967,598		(98,859)	(98,859)	70,139		L
938824-10-9	WASHINGTON FEDERAL		07/31/2007	Various	2,900.000	70,398		70,219	13,812	178		(996)	1,174		70,219		179	179	850		L
947890-10-9	WEBSTER FINANCIAL CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	76,517		76,806							76,806		(289)	(289)			L
949746-10-1	WELLS FARGO & CO		09/12/2007	Various	55,630.000	1,976,494		1,254,641	1,978,203	(723,562)			(723,562)		1,254,641		721,853	721,853	36,828		L
957090-10-3	WESTAMERICA BANCORPORATION		07/31/2007	Various	1,000.000	45,789		45,865	50,630	(25)		(5,723)	5,698		44,240		1,549	1,549	680		L
966612-10-3	WHITNEY HOLDING CORP		07/31/2007	Various	2,300.000	67,734		62,152	75,026	(12,765)		(1,655)	(11,111)		60,606		7,129	7,129	1,955		L
971807-10-2	WILMINGTON TRUST CORPORATION		07/31/2007	Various	2,200.000	90,753		87,854	23,742	(3,980)		(944)	(3,037)		87,713		3,040	3,040	366		L
97186T-10-8	WILSHIRE BANCORP INC		07/09/2007	BANC OF AMERICA SECURITIES	600.000	7,235		7,308	11,382	(299)			(299)		7,308		(73)	(73)	90		L
97650W-10-8	WINTRUST FINANCIAL CORP		07/31/2007	Various	1,000.000	43,595		43,850	48,020	3,336		(3,531)	6,867		43,850		(255)	(255)	160		L
981419-10-4	WORLD ACCEPTANCE CORP		07/09/2007	BANC OF AMERICA SECURITIES	800.000	33,665		16,017	37,560	(21,543)			(21,543)		16,017		17,648	17,648			L
989390-10-9	ZENITH NATIONAL INS CORP		07/31/2007	Various	1,500.000	73,990		70,129	70,365	(158)		(78)	(80)		70,129		3,861	3,861	1,155		L
989701-10-7	ZIONS BANCORP		09/12/2007	Various	1,500.000	115,505		90,005	123,660	(33,337)		(306)	(33,031)		90,005		25,501	25,501	1,402		L
06077P-11-9	MACQUARIE AIRPORTS NPV STAPLED F/PAID	D	09/21/2007	ALLIANCE BERNSTEIN	49,800.000	186,688		142,974	36,602	(4,102)			(4,102)	(1,173)	142,974	14,604	29,109	43,714	5,350		U
056993-16-7	MACQUARIE BANK NPV	D	09/13/2007	ALLIANCE BERNSTEIN	16,072.000	1,160,920		1,174,055							1,174,055	(20,799)	7,664	(13,135)	30,300		L
078063-11-4	QBE INS GROUP NPV	D	07/10/2007	ALLIANCE BERNSTEIN	74,985.000	1,973,271		1,362,058	1,594,552	(306,465)			(306,465)	(48,807)	1,362,058	158,582	452,631	611,213	39,606		U
G0070K-10-3	ACE LIMITED	F	09/12/2007	Various	4,100.000	251,986		127,961	248,337	(120,376)			(120,376)		127,961		124,025	124,025	3,157		L
G3223R-10-8	EVEREST RE GROUP LTD	F	07/09/2007	BANC OF AMERICA SECURITIES	2,100.000	230,827		212,192	71,522	(6,076)			(6,076)		212,192		18,635	18,635	1,358		L
G98255-10-5	XL CAPITAL LTD	F	09/12/2007	Various	2,200.000	180,396		161,100	1,635,574	(99,415)			(99,415)		158,151		22,244	22,244	1,710		L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	07/10/2007	ALLIANCE BERNSTEIN	26,850.000	1,080,389		852,679	775,334	(207,299)			(207,299)	(15,765)	852,679	52,077	175,634	227,710	41,634		U
F43638-14-1	SOC GENERALE EUR1.25	D	07/10/2007	ALLIANCE BERNSTEIN	4,300.000	801,972		248,621	732,075	(433,298)			(433,298)	(50,156)	248,621	24,385	528,966	553,351	30,153		U
D55535-10-4	MUNCHENER RUCK	D	07/10/2007	ALLIANCE BERNSTEIN	11,400.000	2,117,016		1,532,275	1,960,549	(424,628)			(424,628)	(3,646)	1,532,275	69,750	514,992	584,742	70,058		U
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1	D	07/09/2007	ALLIANCE BERNSTEIN	296,000.000	223,006		137,234		137,234			137,234		137,234	(722)	86,494	85,772	3,568		L
G03815-11-8	ANGLO IRISH BANK EUR0.16	D	07/09/2007	ALLIANCE BERNSTEIN	48,752.000	997,500		952,434	835,683	(41,731)			(41,731)	(6,046)	952,434	37,619	7,446	45,065	8,951		L
T32760-13-3	CREDITO ITALIANO	D	09/24/2007	ALLIANCE BERNSTEIN	387,748.000	3,324,840		3,270,230	1,573,313	(117,094)			(117,094)	(39,834)	3,270,230	138,419	(83,809)	54,610	107,555		U
J59009-15-9	NOMURA HOLDINGS INC	D	07/12/2007	ALLIANCE BERNSTEIN	248,700.000	4,502,812		4,659,016	4,405,026	(59,541)			(59,541)	32,626	4,659,016	(141,944)	(14,260)	(156,205)	71,991		U
J61933-12-3	ORIX CORP	D	07/10/2007	ALLIANCE BERNSTEIN	4,710.000	1,231,404		705,952	1,361,750	(762,368)			(762,368)	106,569	705,952	(66,935)	592,386	525,452	5,029		U
N0030P-10-3	ABN-AMRO HLDGS NV EUR0.56	D	07/16/2007	ALLIANCE BERNSTEIN	35,302.000	1,804,538		158,155	1,133,512	(774,729)			(774,729)	(200,628)	158,155	20,645	1,625,738	1,646,383	28,721		U
N4578E-41-3	ING GROUP	D	07/10/2007	ALLIANCE BERNSTEIN	43,500.000	1,937,760		1,034,158	1,926,789	(738,141)			(738,141)	(154,490)	1,034,158	135,441	768,161	903,602	43,078		U
N4598#-10-1	INTERNATIONAL MEZZANINE INVESTMENT	F	08/31/2007	DISTRIBUTION	0.000	5,555,555		3,333,333							5,555,555						A
318672-10-2	FIRST BANCORP	F	07/31/2007	Various	4,000.000	43,553		43,960	38,120	15,522		(9,156)	24,678		43,960		(407)	(407)	812		L
S80605-13-2	STANDARD BANK GRP ORD ZAR0.1	D	09/26/2007	DISTRIBUTION	0.000	4,234		4,234							4,234						L
W58204-10-3	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	D	07/10/2007	ALLIANCE BERNSTEIN	95,500.000	1,541,436		693,515	1,472,324	(710,692)			(710,692)	(68,117)	693,515	49,650	798,271	847,921	6,967		U
H3698D-41-9	CREDIT SUISSE GRP CHF0.5	D	09/13/2007	ALLIANCE BERNSTEIN	41,240.000	2,951,121		2,478,539	2,371,843	(330,062)			(330,062)	(50,078)	2,478,539	61,336	411,246	472,582	66,573		L
H84046-13-7	SWISS REINSURANCE CHF0.10(REGD)	D	08/09/2007	ALLIANCE BERNSTEIN	12,954.000	1,156,417		1,109,220	204,025	(127)			(127)	(4,958)	1,109,220	10,867	36,330	47,197	29,314		U
H89231-33-8	UBS AG CHF0.1	D	09/27/2007	ALLIANCE BERNSTEIN	138,927.000	7,575,938		5,315,554	6,370,788	(2,265,298)			(2,265,298)	(805,183)	5,323,113	573,965	1,678,860	2,252,825	153,529		L
G88473-11-4	3I GROUP PLC GBP .738636	D	09/13/2007	Various	44,635.100	1,579,044		1,586,772							1,586,772	28,465	(36,192)	(7,727)	10,397		U
G6083W-10-9	FRIENDS PROVIDENT ORD GBP0.10	D	09/27/2007	ALLIANCE BERNSTEIN	156,730.000	556,108		510,670	665,632	(104,200)			(104,200)	(46,896)	510,670	56,137	(10,699)	45,438	17,945		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)
G5790V-11-5	MAN GROUP ORD USD0.03	D	07/09/2007	ALLIANCE BERNSTEIN	104,747.000	1,272,749		1,147,030							1,147,030	22,603	103,116	125,719	15,395		L
6799999. Common Stocks - Banks, Trust and Insurance Companies						239,328,603	XXX	210,378,562	126,776,304	(35,556,700)	(141,893)	(211,470)	(35,487,124)	(1,356,583)	212,347,889	1,224,145	25,756,569	26,980,714	2,651,052	XXX	XXX
885535-10-4	3 COM CORP.		07/31/2007	Various	13,000.000	54,748		53,690	5,968	698		(6,105)	6,804		53,690		1,058	1,058			L
88579Y-10-1	3M COMPANY		09/12/2007	Various	16,200.000	1,427,605		648,837	1,262,466	(613,629)			(613,629)		648,837		778,767	778,767	15,840		L
350865-10-1	4 KIDS ENTERTAINMENT INC		07/31/2007	Various	500.000	7,494		7,500	9,110	(482)		(904)	422		7,500		(6)	(6)			L
65440K-10-6	99 CENTS ONLY STORES		07/31/2007	Various	1,500.000	20,513		19,665	7,911	1,292		(1,592)	2,885		19,665		848	848			L
000361-10-5	A A R CORP.		09/19/2007	Various	84,500.000	2,745,316		2,617,783	40,866	(35,519)			(35,519)		2,601,770		143,546	143,546			L
001963-10-7	A S V INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	12,691		12,096	11,389	5,037			5,037		12,096		595	595			L
002535-20-1	AARONS RENTS		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	55,047		46,437	54,682	(8,245)			(8,245)		46,437		8,610	8,610	86		L
002824-10-0	ABBOTT LABS		09/12/2007	Various	244,582.000	12,791,993		10,366,920	10,034,260	(1,683,596)			(1,683,596)		10,362,982		2,429,011	2,429,011	197,253		L
002896-20-7	ABERCROMBIE & FITCH		09/12/2007	Various	24,300.000	1,719,668		1,666,120	1,726,824	(26,304)			(26,304)		1,666,120		53,548	53,548	8,348		L
000957-10-0	ABM INDUSTRIES		08/14/2007	Various	55,100.000	1,246,654		1,509,794	49,962	(13,140)		(99,685)	86,544		1,508,671		(262,018)	(262,018)	7,140		L
004239-10-9	ACADIA REALTY TRUST		09/26/2007	Various	3,000.000	79,982		57,434	75,060	(17,873)			(17,873)		57,434		22,547	22,547	1,738		L
004498-10-1	ACI WORLDWIDE INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	40,586		35,460	6,416	(5,456)			(5,456)		33,567		7,019	7,019			L
004934-10-5	ACTEL CORP		07/31/2007	Various	900.000	12,594		12,519	16,344	3,344		(4,941)	8,285		12,519		75	75			L
004930-20-2	ACTIVISION		07/31/2007	Various	146,800.000	2,755,448		3,015,449				(3,856)	3,856		3,015,449		(260,001)	(260,001)			L
00508Y-10-2	ACUITY BRANDS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	100,878		40,356	83,264	(43,638)			(43,638)		39,626		61,252	61,252	480		L
005125-10-9	ACXIOM CORP		07/31/2007	Various	2,300.000	60,931		59,026	7,002	(1,590)		(2,909)	1,319		59,026		1,905	1,905	16		L
00651F-10-8	ADAPTEC INC.		07/09/2007	BANC OF AMERICA SECURITIES	4,000.000	15,261			18,640	16,661	3		16,664				15,261	15,261			L
000886-30-9	ADC TELECOMMUNICATI		07/09/2007	BANC OF AMERICA SECURITIES	3,800.000	71,889		69,654							69,654		2,235	2,235			L
007094-10-5	ADMINISTAFF INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	38,675		22,967	47,047	(41,813)			(41,813)		5,234		33,441	33,441	242		L
00724F-10-1	ADOBE SYSTEMS		09/12/2007	Various	7,100.000	289,808		114,640	291,952	(184,804)			(184,804)		107,148		182,660	182,660			L
00738A-10-6	ADTRAN INC		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	51,921		38,748	45,400	(6,652)			(6,652)		38,748		13,173	13,173	360		L
00751Y-10-6	ADVANCED AUTO PARTS INC.		07/09/2007	BANC OF AMERICA SECURITIES	3,500.000	146,127		141,855	124,460	27,215			27,215		141,855		4,272	4,272	630		L
007973-10-0	ADVANCED ENERGY INDUSTRIES		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	31,595		32,155	26,418	(21,652)			(21,652)		4,766		26,829	26,829			L
00763M-10-8	ADVANCED MEDICAL OPTICS		07/31/2007	Various	2,000.000	71,057		69,760	17,987	2,474		(11,282)	13,756		69,760		1,297	1,297			L
007903-10-7	ADVANCED MICRO DEVICES, INC.		09/12/2007	Various	6,000.000	84,201		99,751	122,100	(7,508)		1,531	(9,039)		99,751		(15,550)	(15,550)			L
007974-10-8	ADVENT SOFTWARE		07/09/2007	BANC OF AMERICA SECURITIES	700.000	23,187		22,785							22,785		402	402			L
007768-10-4	AEROFLEX INC		08/15/2007	Various	19,500.000	282,086		201,951	228,540	(35,037)			(35,037)		193,503		88,583	88,583			L
007865-10-8	AEROPOSTALE INC		08/28/2007	Various	1,700.500	73,141		58,419	29,059	(2,275)		(4,072)	1,797		58,419		14,722	14,722			L
00817Y-10-8	AETNA INC.		09/12/2007	Various	6,600.000	335,192		26,266	284,988	(258,722)			(258,722)		26,266		308,926	308,926			L
008190-10-0	AFFILIATED COMPUTER SVCS IN		09/12/2007	Various	1,500.000	84,022		65,902	73,260	(7,358)			(7,358)		65,902		18,120	18,120			L
00826T-10-8	AFFYMETRIX INC		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	56,527		89,160	50,732	(46,077)			(46,077)		4,655		51,872	51,872			A
001084-10-2	AGCO CORP.		07/09/2007	BANC OF AMERICA SECURITIES	3,000.000	137,945		98,435	18,038	(6,202)			(6,202)		98,435		39,509	39,509			L
00846U-10-1	AGILENT TECHNOLOGIE		09/12/2007	Various	5,000.000	196,718		47,168	174,250	(127,082)			(127,082)		47,168		149,550	149,550			L
00847J-10-5	AGILYSYS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	31,908		18,357	23,436	(15,003)			(15,003)		8,433		23,475	23,475	84		L
009158-10-6	AIR PRODUCTS & CHEMICALS, INC.		09/14/2007	Various	27,800.000	2,437,210		2,396,899	175,700	(102,884)			(102,884)		2,396,899		40,310	40,310	2,750		L
009363-10-2	AIRGAS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,600.000	125,362		106,310	19,895	(3,121)			(3,121)		106,310		19,051	19,051	268		L
00949P-10-8	AIRTRAN HOLDINGS INC		07/09/2007	BANC OF AMERICA SECURITIES	3,000.000	32,841		32,760	35,220	7,463			7,463		32,760		81	81			L
00971T-10-1	AKAMAI TECHNOLOGIES		09/12/2007	Various	18,600.000	690,907		922,303							922,303		(231,396)	(231,396)			L
011659-10-9	ALASKA AIR GROUP, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	37,492		36,218	51,350	1,075			1,075		36,218		1,274	1,274			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
012348-10-8	ALBANY INTERNATIONAL CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	48,675		47,479	39,492	7,987			7,987		47,479		1,196	1,196	372		L
012653-10-1	ALBEMARLE CORP		07/31/2007	Various	2,600.000	105,145		91,118	13,104	(8,100)		(5,923)	(2,177)		91,118		14,027	14,027	612		L
013078-10-0	ALBERTO CULVER CO		07/31/2007	Various	2,700.000	65,798		62,869	7,314	(400)		(1,208)	807		62,869		2,928	2,928	38		L
013817-10-1	ALCOA INC		09/12/2007	Various	29,060.000	1,151,860		796,029	571,691	(161,478)			(161,478)		796,029		355,832	355,832	12,445		L
014482-10-3	ALEXANDER & BALDWIN, INC.		07/31/2007	Various	1,400.000	75,967		66,008	30,728	(2,304)		(56)	(2,248)		65,972		9,995	9,995	374		L
015271-10-9	ALEXANDRIA REAL ESTATE		09/27/2007	Various	1,800.000	188,569		147,114	180,720	(38,362)			(38,362)		147,114		41,454	41,454	4,034		L
01741R-10-2	ALLEGHENY TECHNOLOG		09/12/2007	Various	1,300.000	137,177		42,484	117,884	(75,400)			(75,400)		42,484		94,693	94,693	338		L
018490-10-2	ALLERGAN INC.		09/19/2007	Various	219,800.000	13,197,930		13,386,434	6,418,064	(375,556)			(375,556)		13,366,265		(168,335)	(168,335)	16,645		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		07/31/2007	Various	2,200.000	171,686		131,891	66,031	(22,471)		(1,115)	(21,356)		131,891		39,795	39,795			L
018804-10-4	ALLIANT TECHSYSTEMS, INC.		07/31/2007	Various	1,100.000	112,998		68,320	69,355	(22,153)		(216)	(21,937)		68,320		44,678	44,678			L
019589-30-8	ALLIED WASTE INDUSTRIES INC		09/12/2007	Various	3,000.000	40,790		19,975	36,870	(16,895)			(16,895)		19,975		20,815	20,815			L
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTIONS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	54,872		56,056	59,378	(1,303)			(1,303)		56,056		(1,184)	(1,184)			L
020039-10-3	ALLTEL CORP.		09/12/2007	Various	4,700.000	319,223		188,896	284,256	(95,360)			(95,360)		188,896		130,327	130,327	1,763		L
02076X-10-2	ALPHA NATURAL RESOURCES		09/18/2007	BERNSTEIN (SANFORD C.) & CO., INC.	82,700.000	1,849,954		1,597,117							1,597,117		252,837	252,837			L
020813-10-1	ALPHARMA INC		07/31/2007	Various	2,000.000	53,466		50,321	48,200	2,535		(414)	2,949		50,321		3,145	3,145			L
021441-10-0	ALTERA CORP.		09/12/2007	Various	4,400.000	103,969		102,837	86,592	(11,920)		930	(12,850)		74,663		29,306	29,306	188		L
023135-10-6	AMAZON CORP.		09/28/2007	Various	107,100.000	9,286,918		9,004,691	157,840	36,526			36,526		9,003,778		283,140	283,140			L
00163T-10-9	AMB PROPERTY CORP		07/09/2007	Various	8,400.000	484,933		339,749	304,772	(141,477)			(141,477)		339,749		145,184	145,184	5,631		L
02341W-10-3	AMCOL INTL CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	33,350		24,351	33,288	(8,937)			(8,937)		24,351		8,999	8,999	504		L
023436-10-8	AMEDISYS INC		07/09/2007	BANC OF AMERICA SECURITIES	800.000	30,328		18,704	26,296	(7,592)			(7,592)		18,704		11,624	11,624			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		08/21/2007	Various	1,600.000	48,776		42,016	45,552	(5,080)			(5,080)		42,016		6,761	6,761	844		L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		08/14/2007	Various	63,900.000	1,456,562		1,676,617	28,089	(15,288)		(61,259)	45,971		1,676,617		(220,055)	(220,055)	6,953		L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	54,593		47,663	15,563	266			266		47,663		6,930	6,930	307		L
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		07/31/2007	Various	2,700.000	50,189		39,424	50,004	(9,979)		(1,790)	(8,189)		38,235		11,953	11,953			L
029263-10-0	AMERICAN REPORGRAPHICS		09/18/2007	Various	51,800.000	1,067,266		1,594,097				(4,230)	4,230		1,594,097		(526,831)	(526,831)			L
029712-10-6	AMERICAN STANDARD		09/18/2007	Various	28,700.000	1,549,558		1,611,255	96,285	(65,556)	(459,790)		(525,346)		1,611,255		(61,697)	(61,697)	5,028		L
029912-20-1	AMERICAN TOWER CORP		08/15/2007	WARBURG DILLION READ LLC	131,900.000	5,095,549		5,069,730	3,288,096	53,802			53,802		5,069,730		25,818	25,818			L
03073T-10-2	AMERIGROUP CORPORATE		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	46,868		42,192	68,191	(25,999)			(25,999)		42,192		4,676	4,676			L
03073E-10-5	AMERISOURCEBERGEN CORP		09/12/2007	Various	2,400.000	124,395		71,589	107,904	(42,182)			(42,182)		71,589		52,806	52,806	245		L
031100-10-0	AMETEK INC		07/09/2007	BANC OF AMERICA SECURITIES	3,500.000	142,459		117,496	32,063	(6,749)			(6,749)		117,448		25,011	25,011	270		L
031162-10-0	AMGEN INC		09/12/2007	Various	17,900.000	957,518		509,816	12,265,539	(4,092,734)			(4,092,734)		509,816		447,702	447,702			L
031538-10-1	AMIS HOLDINGS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	34,460		33,804							33,804		656	656			L
001744-10-1	AMN HEALTHCARES SERVICES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	30,262		30,800	38,556	(2,167)			(2,167)		30,800		(538)	(538)			L
032095-10-1	AMPHENOL GROUP		07/09/2007	BANC OF AMERICA SECURITIES	5,800.000	206,703		176,413	46,995	(20,668)			(20,668)		176,413		30,290	30,290	178		L
03232P-40-5	AMSUNG CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	29,427		28,595	27,600	(310)			(310)		27,290		2,137	2,137			L
032511-10-7	ANADARKO PETROLEUM		09/12/2007	Various	5,600.000	290,887		116,953	243,712	(126,759)			(126,759)		116,953		173,934	173,934	1,044		L
032654-10-5	ANALOG DEVICES		09/12/2007	Various	4,300.000	165,286		76,333	141,341	(65,008)			(65,008)		76,333		88,953	88,953	1,602		L
032657-20-7	ANALOGIC CORP.		07/09/2007	BANC OF AMERICA SECURITIES	800.000	59,296		40,455	44,912	(4,457)			(4,457)		40,455		18,841	18,841	240		L
034425-10-8	ANDREW CORP.		07/09/2007	BANC OF AMERICA SECURITIES	5,100.000	73,409		48,676	45,053	(5,510)			(5,510)		48,676		24,733	24,733			L
034663-10-4	ANGELICA CORP.		07/09/2007	BANC OF AMERICA SECURITIES	900.000	20,092		17,583	23,220	(5,637)			(5,637)		17,583		2,509	2,509	297		L
035290-10-5	ANIXTER INTERNATIONAL INC		09/05/2007	Various	11,060.000	843,354		795,627	86,880	(38,709)			(38,709)		795,627		47,728	47,728			L
036115-10-3	ANNTAYLOR STORES INC		07/31/2007	Various	2,300.000	83,125		80,008	31,165	990		(1,875)	2,865		80,008		3,117	3,117			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
036384-10-5	ANSOFT CORP		07/09/2007	BANC OF AMERICA SECURITIES	700.000	19,601		20,643							20,643		(1,042)	(1,042)			L
036620-10-5	ANSYS INC		07/09/2007	BANC OF AMERICA SECURITIES	3,200.000	85,874		84,800	69,584	21,750			21,750		84,800		1,074	1,074			L
037411-10-5	APACHE CORP.		09/12/2007	Various	4,100.000	340,568		52,154	272,691	(220,537)			(220,537)		52,154		288,414	288,414	1,380		L
03748R-10-1	APARTMENT INVT & MGMT CO		09/12/2007	Various	1,200.000	58,423		44,453	67,224	(22,771)			(22,771)		44,453		13,970	13,970	1,500		L
037598-10-9	APOGEE ENTERPRISES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	42,928		23,553	28,965	(7,632)			(7,632)		21,333		21,595	21,595	203		L
037604-10-5	APOLLO GROUP		09/12/2007	Various	1,700.000	102,928		31,487	66,249	(34,762)			(34,762)		31,487		71,441	71,441			L
037833-10-0	APPLE INC.		09/14/2007	Various	317,600.000	42,230,202		34,078,515	7,796,796	(2,689,349)		4,194	(2,693,543)		34,076,731		8,153,471	8,153,471			L
037899-10-1	APPLEBEES INTL INC		07/31/2007	Various	2,400.000	59,435		55,922	13,815	(2,774)		(5,252)	2,478		55,385		4,050	4,050	123		L
038020-10-3	APPLERA CORP-APPLIE		09/12/2007	Various	2,200.000	69,143		42,016	80,718	(38,702)			(38,702)		42,016		27,127	27,127	281		L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		07/31/2007	Various	2,600.000	79,024		40,842	68,406	(27,529)		(35)	(27,494)		40,842		38,182	38,182	624		L
038222-10-5	APPLIED MATERIALS		09/12/2007	Various	829,240.000	16,991,439		18,177,576	304,425	(96,459)			(96,459)		18,165,364		(1,173,924)	(1,173,924)	50,645		L
038237-10-3	APPLIED SIGNAL TECHNOLOGY		07/09/2007	BANC OF AMERICA SECURITIES	400.000	6,321		11,686	5,624	2,736			2,736		6,244		77	77	100		L
037933-10-8	APRIA HEALTHCARE GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	43,531		39,001	3,091	(541)			(541)		39,001		4,530	4,530			L
038336-10-3	APTARGROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	3,300.000	121,561		69,015	97,416	(28,401)			(28,401)		69,015		52,546	52,546	1,104		L
03875Q-10-8	ARBITRON INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	64,915		41,467	52,128	(11,097)			(11,097)		41,031		23,884	23,884	360		L
03937R-10-2	ARCH CHEMICALS INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	32,698		23,285	29,979	(9,063)			(9,063)		20,916		11,782	11,782	360		L
039380-10-0	ARCH COAL INC		07/31/2007	Various	4,700.000	171,398		162,882	43,784	6,277		(16,774)	23,051		162,882		8,516	8,516	416		L
039483-10-2	ARCHER-DANIELS-MIDL		09/12/2007	Various	8,000.000	281,633		94,066	255,680	(161,614)			(161,614)		94,066		187,567	187,567	1,898		L
039583-10-9	ARCHSTONE SMITH TRUST		09/12/2007	Various	15,100.000	894,076		123,816	878,971	(755,155)			(755,155)		123,816		770,260	770,260	13,666		L
039670-10-4	ARCTIC CAT INC		07/31/2007	Various	1,700.000	34,965		33,660	29,903	4,949		(902)	5,851		33,660		1,305	1,305	238		L
040790-10-7	ARKANSAS BEST CORP DEL		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	40,128		31,365	36,000	(4,635)			(4,635)		31,365		8,763	8,763	300		L
042260-10-9	ARMOR HOLDINGS INC		08/01/2007	Various	10,300.000	904,875		272,800	521,075	(298,840)			(298,840)		272,572		632,303	632,303			L
04269E-10-7	ARQULE INC		07/09/2007	BANC OF AMERICA SECURITIES	400.000	2,814		4,632	2,368	(775)			(775)		1,593		1,221	1,221			L
04269Q-10-0	ARRIS GROUP INC		09/18/2007	Various	104,400.000	1,479,636		1,370,144							1,370,144		109,492	109,492			L
042735-10-0	ARROW ELECTRONICS INC		07/31/2007	Various	4,000.000	157,859		146,361	21,643	(2,648)		(12,262)	9,615		146,352		11,507	11,507			L
043136-10-0	ARTHROCARE CORP		08/08/2007	Various	7,000.000	389,791		360,197	35,928	(12,544)			(12,544)		360,197		29,593	29,593			L
043353-10-1	ARVINMERITOR INC		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	51,228		45,137	7,073	(1,205)			(1,205)		45,137		6,090	6,090	78		L
044209-10-4	ASHLAND INC NEW		08/06/2007	Various	700.000	44,873		14,215	48,426	(34,211)			(34,211)		14,215		30,658	30,658	385		L
045604-10-5	ASSOCIATED ESTATES		07/11/2007	Various	2,500.000	43,536		28,240	34,350	(10,103)			(10,103)		28,240		15,297	15,297	775		L
046224-10-1	ASTEC INDS INC		07/09/2007	BANC OF AMERICA SECURITIES	400.000	18,373		9,217	14,040	(7,518)			(7,518)		6,522		11,850	11,850			L
00206R-10-2	AT&T INC		09/12/2007	Various	106,540.000	4,285,075		3,399,785	582,725	(448,495)			(448,495)		3,399,785		885,290	885,290	104,789		L
049513-10-4	ATMEL CORP		07/31/2007	Various	14,000.000	79,721		70,476	18,707	(8,879)		(2,307)	(6,572)		70,476		9,245	9,245			L
00207R-10-1	ATMI INC		07/31/2007	Various	1,500.000	45,667		38,782	45,795	(7,044)		(497)	(6,547)		38,255		7,412	7,412			L
050095-10-8	ATWOOD OCEANICS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	86,434		27,294	58,764	(47,918)			(47,918)		10,846		75,588	75,588			L
050757-10-3	AUDIOVOX CL A		07/09/2007	BANC OF AMERICA SECURITIES	800.000	10,256		11,502	11,272	(1,683)			(1,683)		9,589		667	667			L
052686-10-2	AUTHORIZE NET HOLDINGS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	22,473		20,970							20,970		1,503	1,503			L
052769-10-6	AUTODESK INC.		09/12/2007	Various	2,700.000	120,515		18,317	109,242	(90,925)			(90,925)		18,317		102,198	102,198			L
052800-10-9	AUTOLIV INV		08/14/2007	Various	26,200.000	1,435,376		1,510,242				(43,678)	43,678		1,510,242		(74,866)	(74,866)	10,218		L
053015-10-3	AUTOMATIC DATA PROC		09/12/2007	Various	6,700.000	325,190		170,856	329,975	(146,911)			(146,911)		163,709		161,481	161,481	4,623		L
05329W-10-2	AUTONATION INC COM		09/12/2007	Various	1,800.000	38,984		34,380	38,376	(3,996)			(3,996)		34,380		4,604	4,604			L
053332-10-2	AUTOZONE INC.		08/06/2007	Various	600.000	82,121		14,756	69,336	(54,581)			(54,581)		14,756		67,365	67,365			L
053484-10-1	AVALONBAY COMMUNITI		08/06/2007	Various	5,200.000	643,966		216,905	572,220	(457,415)		1,364	(458,779)		216,905		427,060	427,060	12,272		U
053499-10-9	AVAYA INC.		09/12/2007	Various	5,600.000	94,813		8,624	78,288	(69,664)			(69,664)		8,624		86,189	86,189			L
053611-10-9	AVERY DENNISON CORP		09/12/2007	Various	1,200.000	78,262		53,981	81,516	(27,535)			(27,535)		53,981		24,281	24,281	1,000		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05367P-10-0	AVID TECHNOLOGY INC		07/31/2007	Various	1,700.000	61,192		60,095	63,342	3,992		(1,206)	5,198		60,095		1,097	1,097			L
053774-10-5	AVIS BUDGET GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	3,300.000	98,167		90,267	13,643	995			995		90,267		7,899	7,899			L
053807-10-3	AVNET INC		07/31/2007	Various	4,200.000	172,741		151,013	18,892	(5,034)		(9,362)	4,329		151,013		21,728	21,728			L
053893-10-3	AVOCENT CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	49,799		49,317	57,545	(5,211)			(5,211)		49,317		482	482			L
054303-10-2	AVON PRODUCTS		09/12/2007	Various	244,372.000	9,639,224		8,340,054	3,009,944	(337,186)			(337,186)		8,328,387		1,310,836	1,310,836	62,136		L
054540-10-9	AXCELIS TECHNOLOGIES		07/09/2007	BANC OF AMERICA SECURITIES	4,000.000	25,502		40,612	23,320	(23,320)			(23,320)				25,502	25,502			L
057224-10-7	BAKER HUGHES		09/12/2007	Various	4,100.000	352,709		83,021	306,106	(223,085)			(223,085)		83,021		269,687	269,687	1,196		L
057741-10-0	BALDOR ELECTRIC CO.		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	75,036		34,143	50,130	(15,987)			(15,987)		34,143		40,893	40,893	765		L
058498-10-6	BALL CORP.		09/12/2007	Various	1,300.000	69,194		10,649	56,680	(46,031)			(46,031)		10,649		58,545	58,545	270		L
06646V-10-8	BANKRATE INC		07/09/2007	BANC OF AMERICA SECURITIES	400.000	19,682		14,969	15,180	(211)			(211)		14,969		4,713	4,713			L
067383-10-9	BARD (C.R.) INC.		09/12/2007	Various	1,400.000	115,949		29,649	116,158	(86,509)			(86,509)		29,649		86,301	86,301	452		L
067774-10-9	BARNES & NOBLE		08/14/2007	Various	38,100.000	1,270,199		1,427,534	67,507	5,524			5,524		1,427,534		(157,335)	(157,335)	5,970		L
067806-10-9	BARNES GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	62,784		26,365	41,325	(15,222)			(15,222)		26,103		36,681	36,681	504		L
068306-10-9	BARR PHARMACEUTICAL		09/12/2007	Various	1,400.000	72,494		79,881	70,168	12,501		5,093	7,408		79,881		(7,387)	(7,387)			L
06985P-10-0	BASICENERGY SERVICES INC		09/18/2007	Various	59,000.000	1,299,933		1,538,523				(31,477)	31,477		1,538,523		(238,590)	(238,590)			L
070203-10-4	BASSETT FURNITURE INDUSTRIES, INC.		07/31/2007	Various	900.000	12,089		13,725	14,706	1,369		(3,015)	4,384		12,285		(196)	(196)	360		L
071707-10-3	BAUSCH & LOMB, INC.		08/06/2007	Various	600.000	42,117		18,891	31,236	(12,345)			(12,345)		18,891		23,226	23,226	234		L
071813-10-9	BAXTER INTERNATIONA		09/18/2007	Various	127,300.000	7,057,762		6,644,661	6,808,104	(1,445,294)			(1,445,294)		6,644,661		413,102	413,102	137,683		L
05534B-76-0	BCE INC.		09/18/2007	BERNSTEIN (SANFORD C.) & CO., INC.	41,900.000	1,662,252		1,547,164							1,547,164		115,088	115,088	14,596		L
075560-10-5	BEAZER HOMES USA		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	30,939		32,071	61,113	9,079			9,079		32,071		(1,132)	(1,132)	260		L
075811-10-9	BECKMAN COULTER INC		07/31/2007	Various	2,000.000	132,929		116,717	54,418	(11,510)		(2,473)	(9,036)		113,410		19,519	19,519	291		L
075887-10-9	BECTON DICKINSON		09/12/2007	Various	3,000.000	227,431		45,127	210,450	(165,323)			(165,323)		45,127		182,304	182,304	2,254		L
075896-10-0	BED BATH & BEYOND		09/12/2007	Various	3,500.000	126,300		61,056	133,350	(72,409)		155	(72,564)		60,891		65,409	65,409			L
077347-30-0	BEL FUSE INC		07/09/2007	BANC OF AMERICA SECURITIES	400.000	13,773		13,355	13,916	(654)			(654)		13,262		511	511	40		L
077454-10-6	BELDEN INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	103,646		48,830	70,362	(21,532)			(21,532)		48,830		54,816	54,816	270		U
078137-10-6	BELL MICROPRODUCTS INC		07/09/2007	BANC OF AMERICA SECURITIES	600.000	3,940		7,687	4,230	(4,230)			(4,230)				3,940	3,940			L
080555-10-5	BELO CORPORATION		07/09/2007	BANC OF AMERICA SECURITIES	2,900.000	60,606		54,732	23,036	(1,505)			(1,505)		54,732		5,874	5,874	314		L
081437-10-5	BEMIS CO., INC.		09/12/2007	Various	1,300.000	42,987		21,186	44,174	(22,988)			(22,988)		21,186		21,801	21,801	567		L
08160H-10-1	BENCHMARK ELECTRONICS INC		07/31/2007	Various	3,200.000	74,506		72,384	48,720	6,212		(9,692)	15,904		72,384		2,122	2,122			L
086516-10-1	BEST BUY CO. INC.		09/12/2007	Various	37,900.000	1,675,737		1,598,657	241,031	(181,706)			(181,706)		1,598,657		77,080	77,080	4,770		L
08915P-10-1	BIG 5 SPORTING GOODS CORP		07/09/2007	BANC OF AMERICA SECURITIES	900.000	22,805		22,950							22,950		(145)	(145)			L
089302-10-3	BIG LOTS INC.		09/12/2007	Various	1,500.000	44,892		17,969	34,380	(17,604)			(17,604)		16,776		28,116	28,116			L
090572-20-7	BIO RAD LABORATORIES INC		09/19/2007	Various	20,700.000	1,765,355		1,541,473							1,541,473		223,882	223,882			L
09062X-10-3	BIOGEN IDEC INC		09/12/2007	Various	6,600.000	367,123		233,910	3,413,786	(316,874)			(316,874)		233,910		133,213	133,213			L
090911-10-8	BIOLASE TECHNOLOGY INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	5,529		18,518	8,750	(2,727)			(2,727)		6,023		(494)	(494)			L
09063H-10-7	BIOMED REALTY TRUST INC		09/26/2007	Various	3,300.000	85,934		66,323	94,380	(28,074)			(28,074)		66,323		19,611	19,611	2,934		L
090613-10-0	BIOMET INC		07/11/2007	Various	11,700.000	535,445		378,233	482,859	(104,686)			(104,686)		378,173		157,272	157,272	1		L
055472-10-4	BISYS GROUP		08/01/2007	Various	35,557.000	424,362		362,626	420,866	(91,231)		(16,934)	(74,297)		347,540		76,822	76,822			L
055482-10-3	BJ SERVICES		09/12/2007	Various	83,600.000	2,363,564		2,238,107	108,484	(66,189)			(66,189)		2,238,107		125,458	125,458	4,550		L
05548J-10-6	BJ'S WHOLESALE CLUB		07/09/2007	BANC OF AMERICA SECURITIES	2,100.000	77,817		66,077	37,145	(3,449)			(3,449)		66,077		11,740	11,740			L
091797-10-0	BLACK & DECKER CORP		09/18/2007	Various	17,400.000	1,483,866		1,433,178	63,976	(28,626)			(28,626)		1,433,178		50,688	50,688	21,588		L
091826-10-7	BLACK BOX CORP		07/31/2007	Various	800.000	34,278		33,104	33,592	3,270		(2,842)	6,112		33,104		1,174	1,174	144		L
09227Q-10-0	BLACKBAUD INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	40,064		39,744							39,744		320	320	153		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
093671-10-5	BLOCK H&R		09/12/2007	Various	4,000.000	87,106		44,464	92,160	(47,696)			(47,696)		44,464		42,642	42,642	1,620		L
09534T-50-8	BLUE COAT SYSTEMS INC		07/09/2007	BANC OF AMERICA SECURITIES	500.000	25,268		20,745	11,975	8,770			8,770		20,745		4,523	4,523			L
09578R-10-3	BLUE NILE INC		09/14/2007	Various	46,300.000	4,006,828		3,795,157	22,134	(1,073)			(1,073)		3,795,157		211,670	211,670			L
09643P-10-8	BLYTH INC.		07/31/2007	Various	800.000	21,472		20,651	7,761	1,568		(1,133)	2,701		20,651		821	821	101		L
055921-10-0	BMC SOFTWARE		09/12/2007	Various	2,500.000	74,324		35,884	80,500	(44,616)			(44,616)		35,884		38,440	38,440			L
096761-10-1	BOB EVANS FARMS, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	45,327		37,690	12,011	(3,234)			(3,234)		37,690		7,637	7,637	217		L
097023-10-5	BOEING COMPANY		09/12/2007	Various	48,163.000	4,674,773		3,425,740	4,038,933	(855,894)			(855,894)		3,425,740		1,249,032	1,249,032	46,441		L
099709-10-7	BORDERS GROUP INC		07/31/2007	Various	2,000.000	38,490		38,120	36,185	(1,654)		(1,188)	(466)		38,120		370	370	576		L
099724-10-6	BORG WARNER INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	169,071		147,460	13,457	(4,206)			(4,206)		147,460		21,611	21,611	78		L
100578-10-3	BOSTON CHICKEN INC		09/28/2007	DISTRIBUTION	0.000	61,176									61,176		61,176	61,176			U
101121-10-1	BOSTON PROPERTIES		09/26/2007	Various	8,200.000	885,348		374,104	917,416	(578,838)	(1,393)	269	(580,499)		374,104		511,244	511,244	62,819		L
101137-10-7	BOSTON SCIENTIFIC		09/12/2007	Various	47,810.000	644,756		792,870	245,674	40,375		14,574	25,801		792,870		(148,114)	(148,114)			L
102183-10-0	BOWATER, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	45,793		73,195	40,500	9,883			9,883		31,269		14,524	14,524	1,080		L
103043-10-5	BOWNE & CO., INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	27,476		20,657	22,316	(3,901)			(3,901)		18,416		9,061	9,061	154		L
103304-10-1	BOYD GAMING CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	71,682		42,185	33,801	(22,289)			(22,289)		42,185		29,497	29,497	213		L
104576-10-3	BRADLEY PHARMACEUTICALS INC.		07/09/2007	BANC OF AMERICA SECURITIES	600.000	12,823		14,081	12,348	(5,050)			(5,050)		7,298		5,525	5,525			L
104674-10-6	BRADY CORPORATION		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	80,682		48,918	82,016	(33,476)			(33,476)		48,540		32,142	32,142	924		L
105368-20-3	BRANDYWINE REALTY		07/09/2007	BANC OF AMERICA SECURITIES	5,200.000	148,623		155,116	172,900	(17,784)			(17,784)		155,116		(6,493)	(6,493)	6,864		L
05564E-10-6	BRE PROPERTIES INC		09/12/2007	Various	3,300.000	203,696		184,366	214,566	(35,502)			(35,502)		184,366		19,330	19,330	2,487		L
109043-10-9	BRIGGS & STRATTON CORP.		07/31/2007	Various	1,800.000	59,011		64,031	48,510	5,878		(565)	6,443		53,823		5,187	5,187	1,188		L
109195-10-7	BRIGHT HORIZONS FAMILY SOLUTIONS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	45,033		42,801	42,526	6,107			6,107		42,801		2,232	2,232			L
109473-40-5	BRIGHTPOINT		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	27,035		27,580	26,900	6,468			6,468		27,580		(545)	(545)			L
109641-10-0	BRINKER INTERNATIONAL, INC.		07/09/2007	BANC OF AMERICA SECURITIES	3,700.000	109,719		80,842	111,592	(30,750)			(30,750)		80,842		28,878	28,878	666		L
109696-10-4	BRINKS COMPANY		07/31/2007	Various	1,600.000	101,693		80,942	24,865	(18,872)		(3,803)	(15,069)		80,942		20,751	20,751	63		L
110122-10-8	BRISTOL-MYERS SQUIBB CO		09/12/2007	Various	24,700.000	759,622		336,542	650,104	(313,562)			(313,562)		336,542		423,080	423,080	20,748		L
110394-10-3	BRISTOW GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	61,708		32,387	43,308	(10,921)			(10,921)		32,387		29,321	29,321			L
111320-10-7	BROADCOM CORPORATIO		09/12/2007	Various	5,700.000	180,009		65,493	184,167	(118,674)			(118,674)		65,493		114,517	114,517			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		07/09/2007	BANC OF AMERICA SECURITIES	4,500.000	89,572		86,040							86,040		3,532	3,532	270		L
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		08/14/2007	Various	167,300.000	1,146,740		1,325,576				(305,983)	305,983		1,325,576		(178,836)	(178,836)			L
114340-10-2	BROOKS AUTOMATION INC		07/06/2007	CANTOR, FITZGERALD & CO.	2,200.000	39,989		85,032	31,680	(20,332)			(20,332)		11,348		28,641	28,641			L
115736-10-0	BROWN SHOE COMPANY		08/14/2007	Various	56,300.000	1,118,668		1,517,037	76,384	(41,288)		(84,902)	43,614		1,511,964		(393,296)	(393,296)	4,269		L
117043-10-9	BRUNSWICK CORP.		09/12/2007	Various	1,000.000	31,163		18,202	31,900	(13,698)			(13,698)		18,202		12,961	12,961			L
117421-10-7	BRUSH ENGINEERED MATERIALS INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	30,027		12,521	23,639	(11,118)			(11,118)		12,521		17,506	17,506			L
118255-10-8	BUCKEYE TECHNOLOGIES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	24,043		16,802	17,970	(14,878)			(14,878)		3,092		20,951	20,951			L
120113-10-5	BUILDING MATERIALS HOLDING CORP		07/31/2007	Various	1,100.000	16,534		15,609	27,159	7,806		(4,171)	11,977		15,609		925	925	330		L
12189T-10-4	BURLINGTON NORTHERN		09/21/2007	Various	134,600.000	10,949,545		11,202,176	324,764	(224,238)			(224,238)		11,202,176		(252,631)	(252,631)	19,275		L
124661-10-9	C & D TECHNOLOGIES		07/31/2007	Various	1,000.000	5,404		5,600	4,740	10,692		(5,991)	16,683		5,600		(196)	(196)			L
125071-10-0	C D I CORP		07/09/2007	BANC OF AMERICA SECURITIES	900.000	29,022		24,788	22,410	2,378			2,378		24,788		4,234	4,234	198		L
126408-10-3	C S X CORP.		09/21/2007	Various	233,200.000	9,516,782		9,831,205	185,922	(122,426)			(122,426)		9,831,205		(314,423)	(314,423)	32,373		L
126501-10-5	C T S CORP.		07/31/2007	Various	1,200.000	15,500		22,551	18,840	(1,343)		(4,837)	3,494		12,660		2,840	2,840	108		L
12541W-20-9	C.H. ROBINSON WORLD		09/12/2007	Various	123,288.000	6,438,475		6,494,852	77,691	(50,365)			(50,365)		6,494,852		(56,377)	(56,377)	684		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12673P-10-5	CA INC.		09/12/2007	Various	4,900.000	126,194		55,898	110,985	(55,087)			(55,087)		55,898		70,296	70,296	404		L
127055-10-1	CABOT CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,100.000	100,323		94,099	11,459	(3,246)			(3,246)		93,916		6,407	6,407	425		L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		07/31/2007	Various	1,000.000	36,699		35,490	33,940	9,951		(6,930)	16,881		35,490		1,209	1,209			L
127097-10-3	CABOT OIL & GAS CORP -CL A		07/09/2007	BANC OF AMERICA SECURITIES	3,400.000	128,367		42,323	103,105	(60,782)			(60,782)		42,323		86,044	86,044	176		L
127190-30-4	CACI INTERNATIONAL SERVICES		07/31/2007	Various	900.000	43,865		39,211	50,850	(6,461)		(5,178)	(1,282)		39,211		4,654	4,654			L
127387-10-8	CADENCE DESIGNS SYS INC		07/09/2007	BANC OF AMERICA SECURITIES	9,200.000	202,448		219,163	164,772	(3,125)			(3,125)		161,647		40,801	40,801			L
13054D-10-9	CALIFORNIA PIZZA KITCHEN INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	26,790		25,729	26,648	(919)			(919)		25,729		1,061	1,061			L
131193-10-4	CALLOWAY GOLF COMPANY		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	37,900		34,914	15,592	3,162			3,162		34,914		2,986	2,986	216		L
132011-10-7	CAMBREX CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	13,630		32,068	22,720	(8,859)			(8,859)		5,308		8,322	8,322	14,030		L
133131-10-2	CAMDEN PROP		07/09/2007	BANC OF AMERICA SECURITIES	3,600.000	246,418		245,915	265,860	(20,742)			(20,742)		245,915		503	503	7,907		L
13342B-10-5	CAMERON INTERNATIONAL CORP		09/14/2007	Various	76,700.000	6,207,212		5,948,172	98,355	(41,010)			(41,010)		5,948,172		259,040	259,040			L
134429-10-9	CAMPBELL SOUP		09/12/2007	Various	15,100.000	572,104		556,489	105,003	(29,758)		(1,803)	(27,955)		556,489		15,615	15,615	6,580		L
14055X-10-2	CAPITAL SOURCE INC		08/20/2007	LAZARD FRERES & COMPANY	60,000.000	1,072,398		1,599,906	1,638,600	(38,694)			(38,694)		1,599,906		(527,508)	(527,508)	70,800		L
14071N-10-4	CAPTARIS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	6,549		5,638	10,101	(4,820)			(4,820)		5,281		1,268	1,268			L
140909-10-2	CARAUSTAR INDS		07/31/2007	Various	1,200.000	6,138		6,300	9,708	1,987		(3,852)	5,839		6,300		(162)	(162)			L
140781-10-5	CARBO CERAMICS INC		07/31/2007	Various	900.000	39,482		36,538	33,633	5,330		(2,425)	7,755		36,538		2,944	2,944	216		L
14149Y-10-8	CARDINAL HEALTH IN		09/18/2007	Various	76,800.000	5,013,721		4,847,369	315,707	(141,565)			(141,565)		4,847,369		166,352	166,352	1,470		L
141665-10-9	CAREER EDUCATION CORP.		07/31/2007	Various	3,100.000	104,741		104,687	76,818	37,825		(9,584)	47,410		104,687		54	54			L
142339-10-0	CARLISLE CORP.		09/18/2007	Various	37,100.000	1,746,063		1,620,783	25,630	(11,161)			(11,161)		1,620,783		125,281	125,281	5,288		L
143130-10-2	CARMAX INC		07/31/2007	Various	7,000.000	190,145		175,419	6,865	(3,418)		(13,038)	9,620		175,419		14,726	14,726			L
143658-30-0	CARNIVAL CRUISE LINES		09/12/2007	Various	13,060.000	588,743		501,581	640,593	(139,012)			(139,012)		501,581		87,162	87,162	6,362		L
144285-10-3	CARPENTER TECHNOLOGY CORP.		07/31/2007	Various	800.000	108,606		90,770	20,504	(7,920)		(1,922)	(5,998)		90,770		17,836	17,836	105		L
147528-10-3	CASEYS GENERAL STORES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,600.000	71,254		45,076	61,230	(16,154)			(16,154)		45,076		26,178	26,178	260		L
148411-10-1	CASTLE A M & CO		07/09/2007	BANC OF AMERICA SECURITIES	400.000	14,375		3,552	10,180	(6,628)			(6,628)		3,552		10,823	10,823	48		L
148867-10-4	CATALINA MARKETING CORP.		07/31/2007	Various	1,200.000	38,090		34,130	20,900	(630)		(193)	(436)		34,130		3,959	3,959			L
149016-10-7	CATAPULT COMMUNICATIONS		07/09/2007	BANC OF AMERICA SECURITIES	500.000	4,938		11,369	4,490	1,855			1,855		4,960		(22)	(22)			L
149123-10-1	CATERPILLAR INC.		09/21/2007	Various	92,500.000	7,130,074		5,437,530	2,324,407	(413,653)			(413,653)		5,437,530		1,692,544	1,692,544	70,188		L
149205-10-6	CATO CORP NEW		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	25,448		17,743	25,201	(7,458)			(7,458)		17,743		7,704	7,704	512		L
12497T-10-1	CB RICHARD ELLIS GR		09/12/2007	Various	26,500.000	793,682		913,437	73,040	(3,383)			(3,383)		913,437		(119,755)	(119,755)			L
124830-10-0	CBL AND ASSOCIATES		07/09/2007	BANC OF AMERICA SECURITIES	4,300.000	158,198		159,389	186,405	(27,016)			(27,016)		159,389		(1,191)	(1,191)	6,515		L
12489V-10-6	CBRL GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	800.000	33,643		16,812	35,808	(18,996)			(18,996)		16,812		16,831	16,831	224		L
124857-20-2	CBS CORP- CL B		09/12/2007	Various	9,700.000	327,842		168,347	302,446	(134,099)			(134,099)		168,347		159,495	159,495	6,208		L
125010-10-8	C-COR INC		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	18,823		11,683	14,482	(14,482)			(14,482)				18,823	18,823			L
12512N-10-5	CDW CORPORATION		09/18/2007	Various	20,600.000	1,774,079		1,704,617	67,648	(24,107)		(8,370)	(15,737)		1,704,617		69,462	69,462			L
125137-10-9	CEC ENTERTAINMENT INC		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	72,070		61,427	80,500	(19,073)			(19,073)		61,427		10,643	10,643			L
150602-20-9	CEDAR SHOPPING CENTERS INC		08/28/2007	Various	3,600.000	59,533		55,170	57,276	(6,607)			(6,607)		55,170		4,362	4,362	(568)		L
150870-10-3	CELANESE CORP		03/06/2007	LEHMAN BROTHERS INC.	0.000				910,976	(247,102)			(247,102)						1,408		L
151020-10-4	CELGENE CORP.		09/14/2007	Various	262,200.000	18,069,573		16,313,444	2,002,044	(17,198)			(17,198)		16,313,444		1,756,129	1,756,129			L
15135B-10-1	CENTENE CORP		07/31/2007	Various	1,400.000	30,823		25,057	34,398	(7,080)		(2,261)	(4,820)		25,057		5,767	5,767			L
152312-10-4	CENTEX CORP COM		09/12/2007	Various	1,500.000	58,098		51,449	84,405	(32,956)			(32,956)		51,449		6,649	6,649	136		L
153527-20-5	CENTRAL GARDEN & PET SERIES A		07/09/2007	BANC OF AMERICA SECURITIES	2,900.000	35,564		34,017							34,017		1,547	1,547			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
156431-10-8	CENTURY ALUMINUM COMPANY		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	71,081		29,214	53,580	(24,366)			(24,366)		29,214		41,868	41,868			L
156700-10-6	CENTURYTEL INC		09/12/2007	Various	1,500.000	72,746		39,392	65,490	(26,098)			(26,098)		39,392		33,354	33,354	202		L
156708-10-9	CEPHALON INC		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	177,291		176,858							176,858		433	433			L
156710-10-5	CERADYNE		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	79,256		34,404	56,500	(22,096)			(22,096)		34,404		44,852	44,852			L
156779-10-0	CERIDIAN CORP NEW		07/09/2007	BANC OF AMERICA SECURITIES	4,600.000	161,591		115,916	73,364	(25,758)			(25,758)		115,916		45,675	45,675			L
156782-10-4	CERNER CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,100.000	122,321		75,488	46,274	(29,461)			(29,461)		75,488		46,833	46,833			L
158496-10-9	CHAMPION ENTERPRISES, INC.		07/31/2007	Various	2,800.000	27,673		32,414	26,208	(4,458)		(1,614)	(2,844)		19,380		8,294	8,294			L
159423-10-2	CHAPARRAL STL CO DEL		09/17/2007	Various	35,300.000	3,014,512		1,092,731	619,780	(572,532)			(572,532)		1,092,731		1,921,781	1,921,781	8,270		L
159864-10-7	CHARLES RIVER LAB		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	115,468		91,298	95,150	(3,852)			(3,852)		91,298		24,170	24,170			L
161048-10-3	CHARLOTTE RUSSE HOLDING INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	28,150		29,557							29,557		(1,407)	(1,407)			L
161133-10-3	CHARMING SHOPPES, INC.		08/10/2007	Various	68,000.000	574,349		845,240	54,120	(948)			(948)		845,240		(270,891)	(270,891)			L
162456-10-7	CHATTEM INC.		07/09/2007	BANC OF AMERICA SECURITIES	800.000	52,781		44,481							44,481		8,300	8,300			L
162813-10-9	CHECKFREE CORP		07/31/2007	Various	2,900.000	118,237		100,533	75,943	(10,300)		(2,034)	(8,266)		100,533		17,705	17,705			L
162825-10-3	CHECKPOINT SYSTEMS, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	41,934		26,370	32,320	(6,217)			(6,217)		26,103		15,831	15,831			L
163072-10-1	CHEESECAKE FACTORY INC		07/31/2007	Various	2,400.000	61,068		60,574	59,040	(2,441)		(1,071)	(1,370)		55,528		5,540	5,540			L
16359R-10-3	CHEMED CORP		09/18/2007	Various	27,800.000	1,729,815		1,239,051	166,410	(73,538)			(73,538)		1,239,051		490,763	490,763	3,336		L
163893-10-0	CHEMTURA CORP		07/09/2007	BANC OF AMERICA SECURITIES	7,900.000	89,945		87,769	76,077	44,868			44,868		87,769		2,176	2,176	790		L
165159-10-4	CHESAPEAKE CORP		07/31/2007	Various	600.000	7,673		7,542	10,212	3,380		(6,050)	9,430		7,542		131	131	264		L
165167-10-7	CHESAPEAKE ENERGY		09/12/2007	Various	4,700.000	166,066		148,501	136,535	11,966			11,966		148,501		17,565	17,565	881		L
166764-10-0	CHEVRON CORP.		09/12/2007	Various	26,600.000	2,326,510		579,778	1,955,898	(1,376,120)			(1,376,120)		579,778		1,746,732	1,746,732	30,246		L
168615-10-2	CHICO FAS INC		07/31/2007	Various	5,800.000	143,869		133,293	264,832	19,701		(7,009)	26,710		133,035		10,834	10,834			L
168905-10-7	CHILDREN'S PLACE		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	54,496		41,770	69,872	(45,611)			(45,611)		24,261		30,235	30,235			L
169656-10-5	CHIPOTLE MEXICAN GRILL		09/14/2007	Various	72,762.000	7,452,404		7,055,748							7,055,748		396,655	396,655			L
170388-10-2	CHOICEPOINT INC		07/09/2007	BANC OF AMERICA SECURITIES	2,500.000	105,807		95,070	98,450	(3,380)			(3,380)		95,070		10,737	10,737			L
171046-10-5	CHRISTOPHER AND BANKS CORP		07/31/2007	Various	1,500.000	25,641		25,725	27,990	(780)		(1,358)	578		25,725		(84)	(84)	270		L
171340-10-2	CHURCH & DWIGHT CO.		07/31/2007	Various	2,100.000	103,474		98,278	11,004	(2,448)		(552)	(1,896)		97,819		5,655	5,655	36		L
17163B-10-2	CIBER INC		07/31/2007	Various	2,400.000	19,766		19,201	16,272	3,902		(973)	4,874		19,201		565	565			L
171779-30-9	CIENA CORP.		09/12/2007	Various	147,000.000	5,265,569		5,754,524	27,710	(12,088)			(12,088)		5,672,815		(407,246)	(407,246)			L
125509-10-9	CIGNA CORP.		09/18/2007	Various	40,500.000	2,174,179		2,050,145	153,498	(111,739)			(111,739)		2,050,145		124,034	124,034	128		L
171798-10-1	CIMAREX ENERGY CO		07/31/2007	Various	2,700.000	109,457		106,407	23,470	2,110		(2,665)	4,775		106,407		3,050	3,050	51		L
171871-10-6	CINCINNATI BELL INC		07/09/2007	BANC OF AMERICA SECURITIES	8,100.000	47,196		55,071	37,017	(14,044)			(14,044)		22,973		24,223	24,223			L
172908-10-5	CINTAS CORP.		09/12/2007	Various	1,600.000	63,110		58,180	63,536	(5,332)		298	(5,630)		58,136		4,974	4,974	624		L
172737-10-8	CIRCUIT CITY STORES, INC.		09/12/2007	Various	1,800.000	25,489		20,415	34,164	(13,674)		65	(13,739)		20,415		5,074	5,074	216		L
17275R-10-2	CISCO SYSTEMS		09/14/2007	Various	501,200.000	15,286,812		13,391,836	2,027,886	(1,701,690)			(1,701,690)		13,391,836		1,894,976	1,894,976			L
17453B-10-1	CITIZENS COMMUNICAT		09/12/2007	Various	4,100.000	60,703		28,864	58,917	(30,053)			(30,053)		28,864		31,839	31,839	2,125		L
177376-10-0	CITRIX SYSTEMS		09/12/2007	Various	2,200.000	76,107		32,044	59,510	(27,466)			(27,466)		32,044		44,063	44,063			L
12561E-10-5	CKE RESTAURANTS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	55,908		54,928	51,520	3,408			3,408		54,928		980	980	280		L
179895-10-7	CLARCOR INCORPORATED		08/14/2007	Various	49,300.000	1,843,548		1,618,450	84,525	(26,660)			(26,660)		1,618,200		225,347	225,347	3,756		L
184502-10-2	CLEAR CHANNEL COMMU		09/12/2007	Various	6,000.000	226,629		197,101	213,240	(21,374)			(21,374)		191,866		34,764	34,764	3,375		L
185896-10-7	CLEVELAND-CLIFFS, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	143,593		28,779	82,348	(53,569)			(53,569)		28,779		114,814	114,814	425		L
189054-10-9	CLOROX CO.		09/12/2007	Various	1,900.000	117,312		76,888	121,885	(44,997)			(44,997)		76,888		40,424	40,424	1,338		L
189754-10-4	COACH INC.		09/12/2007	Various	165,300.000	7,259,038		6,656,462	3,269,256	(907,212)			(907,212)		6,632,012		627,026	627,026			L
189873-10-2	COACHMAN INDUSTRIES, INC.		07/31/2007	Various	600.000	5,705		5,796	6,600	600		(75)	675		5,796		(91)	(91)	36		L
191216-10-0	COCA COLA CO.		09/12/2007	Various	77,360.000	4,167,427		2,537,686	3,732,620	(1,194,934)			(1,194,934)		2,537,686		1,629,741	1,629,741	52,605		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
191219-10-4	COCA-COLA ENTERPRISES, INC.		09/12/2007	Various	3,500.000	83,323		56,735	71,470	(14,735)			(14,735)		56,735		26,588	26,588	438		L
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		05/09/2007	WEEDEN & COMPANY	0.000				150,846	(40,068)			(40,068)								L
192422-10-3	COGNEX CORP		07/31/2007	Various	1,800.000	40,431		40,518	42,876	7,609		(9,967)	17,576		40,518		(87)	(87)	306		L
192446-10-2	COGNIZANT TECHNOLOG		09/12/2007	Various	164,124.000	12,068,258		13,699,250	131,172	4,324		86	4,237		13,699,250		(1,630,992)	(1,630,992)			L
192479-10-3	COHERENT, INC.		07/31/2007	Various	1,200.000	37,376		36,612	37,884	3,850		(3,486)	7,336		36,612		764	764			L
192576-10-6	COHU INC		07/09/2007	BANC OF AMERICA SECURITIES	800.000	18,390		15,282	16,128	(846)			(846)		15,282		3,108	3,108	144		L
19259P-30-0	COINSTAR INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	29,032		21,634	27,513	(5,879)			(5,879)		21,634		7,397	7,397			L
193068-10-3	COLDWATER CREEK INC		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	47,091		46,460	49,040	4,978			4,978		46,460		631	631			L
194162-10-3	COLGATE-PALMOLIVE		09/12/2007	Various	6,400.000	425,046		247,715	417,536	(169,821)			(169,821)		247,715		177,331	177,331	4,892		L
19421W-10-0	COLLECTIVE BRANDS		08/14/2007	Various	47,800.000	1,168,604		1,527,728	31,868	(8,074)		(147,598)	139,524		1,527,728		(359,124)	(359,124)			L
195872-10-6	COLONIAL PROPERTY TRUST		08/02/2007	Various	1,600.000	63,004		58,080	75,008	(13,593)		(2,508)	(11,086)		57,916		5,088	5,088	17,494		L
198516-10-6	COLUMBIA SPORTSWEAR CO		08/17/2007	CANTOR, FITZGERALD & CO.	7,600.000	437,122		478,379							478,379		(41,257)	(41,257)	2,128		L
20030N-10-1	COMCAST CORP.		09/18/2007	Various	834,400.000	21,243,345		21,763,255	1,075,182	(843,408)			(843,408)		21,763,255		(519,910)	(519,910)			L
201723-10-3	COMMERCIAL METALS CO.		08/15/2007	Various	21,000.000	601,393		686,918	41,615	(36,196)			(36,196)		686,918		(85,525)	(85,525)	847		L
203372-10-7	COMMSCOPE INC		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	117,047		99,443	1,981	(685)			(685)		99,443		17,604	17,604			L
203668-10-8	COMMUNITY HEALTH SYSTEMS		07/09/2007	BANC OF AMERICA SECURITIES	3,100.000	127,057		117,931	113,212	4,719			4,719		117,931		9,126	9,126			L
205363-10-4	COMPUTER SCIENCES		09/12/2007	Various	2,100.000	123,522		74,889	112,077	(37,188)			(37,188)		74,889		48,633	48,633			L
205638-10-9	COMPUWARE CORP		09/12/2007	Various	4,400.000	50,135		16,984	36,652	(19,668)			(19,668)		16,984		33,151	33,151			L
205826-20-9	COMTECH TELECOMM CORP		07/09/2007	BANC OF AMERICA SECURITIES	800.000	38,522		28,741	30,456	(1,715)			(1,715)		28,741		9,781	9,781			L
205887-10-2	CONAGRA FOODS INC		09/12/2007	Various	6,300.000	169,874		118,345	170,100	(58,188)			(58,188)		111,913		57,962	57,962	2,538		L
206708-10-9	CONCUR TECHNOLOGIES		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	25,128		17,565							17,565		7,564	7,564			L
207410-10-1	CONMED CORP		07/09/2007	BANC OF AMERICA SECURITIES	800.000	23,880		16,354	18,496	(2,598)			(2,598)		15,898		7,981	7,981			L
20825C-10-4	CONOCOPHILLIPS		09/12/2007	Various	20,000.000	1,639,381		638,933	1,439,000	(800,067)			(800,067)		638,933		1,000,448	1,000,448	18,245		L
20854P-10-9	CONSOL ENERGY INC.		09/12/2007	Various	2,200.000	102,116		99,413	70,686	28,727			28,727		99,413		2,702	2,702	315		L
209341-10-6	CONSOLIDATED GRAPHICS		07/09/2007	BANC OF AMERICA SECURITIES	500.000	35,159		25,822	29,535	(8,274)			(8,274)		21,261		13,898	13,898			L
212485-10-6	CONVERGYS CORP.		09/18/2007	Various	105,300.000	1,956,320		2,601,807	38,048	(17,254)		(91,447)	74,193		2,601,807		(645,487)	(645,487)			L
205944-10-1	CON-WAY INC		07/31/2007	Various	1,500.000	77,932		58,056	33,647	(12,567)		(4,096)	(8,471)		58,056		19,876	19,876	153		L
216648-40-2	COOPER COMPANIES INC		07/31/2007	Various	1,700.000	93,548		90,644	75,650	25,905		(10,789)	36,694		90,644		2,904	2,904	102		L
217204-10-6	COPART INC		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	71,352		69,292							69,292		2,060	2,060			L
N22717-10-7	CORE LABORATORIES		08/06/2007	WEEDEN & COMPANY	19,925.000	2,033,297		2,075,639							2,075,639		(42,342)	(42,342)			L
218868-10-7	CORINTHIAN COLLEGES INC		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	45,960		40,276	22,217	1,543			1,543		40,276		5,684	5,684			L
219023-10-8	CORN PRODUCTS INTL INC		07/09/2007	BANC OF AMERICA SECURITIES	3,600.000	159,067		72,534	124,344	(54,210)			(54,210)		70,134		88,934	88,934	972		L
219350-10-5	CORNING INC.		09/12/2007	Various	604,413.000	14,556,900		11,299,246	5,575,823	(949,406)			(949,406)		11,299,246		3,257,654	3,257,654	60		L
21988R-10-2	CORPORATE EXECUTIVE BOARD		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	87,014		84,383	114,010	(13,428)			(13,428)		84,383		2,631	2,631	1,040		L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		09/26/2007	Various	2,800.000	120,507		108,926	141,316	(34,211)			(34,211)		108,926		11,581	11,581	1,188		L
220874-10-1	CORUS ENTM CL B		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	4,900.000	227,787		225,401							225,401		2,386	2,386	650		L
221485-10-5	COST PLUS INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	7,297			9,270	20,823			20,823				7,297	7,297			L
22160K-10-5	COSTCO WHOLESALE CORP		09/12/2007	Various	5,700.000	350,265		187,373	301,359	(113,986)			(113,986)		187,373		162,892	162,892	1,756		L
222795-10-6	COUSINS PROPERTY		08/08/2007	Various	4,300.000	130,104		117,541	102,283	(26,096)			(26,096)		117,541		12,563	12,563	2,881		L
222816-10-0	COVANCE INC		07/09/2007	BANC OF AMERICA SECURITIES	2,100.000	147,466		127,858	21,738	(7,752)			(7,752)		127,858		19,608	19,608			L
222862-10-4	COVENTRY HEALTH CAR		09/12/2007	Various	1,900.000	113,487		59,012	95,095	(36,083)			(36,083)		59,012		54,474	54,474			L
G2552X-10-8	COVIDIEN LTD.		09/17/2007	Various	6,200.250	258,995		67,455							67,455		191,540	191,540			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
224399-10-5	CRANE CO.		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	79,735		63,790	7,328	(1,782)			(1,782)		63,790		15,945	15,945	510		L
225447-10-1	CREE INC		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	82,148		70,468	48,496	21,972			21,972		70,468		11,680	11,680			L
225756-10-5	CRESCENT REAL ESTATE		08/03/2007	Various	66,000.000	1,503,701		1,126,166	1,303,500	(165,528)			(165,528)		1,126,166		377,535	377,535	40,610		L
227046-10-9	CROCS INC		09/14/2007	Various	137,505.000	7,875,110		7,597,498	58,320	(13,229)			(13,229)		7,597,498		277,613	277,613			L
227483-10-4	CROSS COUNTRY HEALTHCARE INC		07/31/2007	Various	1,400.000	23,851		23,520	30,548	(6,944)		(665)	(6,279)		22,939		912	912			L
228903-10-0	CRYOLIFE INC		07/09/2007	BANC OF AMERICA SECURITIES	800.000	10,941		20,058	6,120	(6,120)			(6,120)				10,941	10,941			L
126349-10-9	CSG SYSTEMS INTERNATION		09/18/2007	Various	78,600.000	1,758,826		1,876,269	24,779	(11,141)		(347)	(10,793)		1,876,269		(117,442)	(117,442)			L
126426-40-2	CT COMMUNICATIONS INC		08/31/2007	Various	5,900.000	184,922		134,623	135,228	(605)			(605)		134,623		50,299	50,299	1,416		L
12642X-10-6	CTC MEDIA INC		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	61,200.000	1,352,004		1,612,979							1,612,979		(260,976)	(260,976)			L
229669-10-6	CUBIC CORP.		09/24/2007	Various	27,794.000	1,137,587		1,151,454	26,040	22			22		1,151,454		(13,867)	(13,867)	108		L
231021-10-6	CUMMINS INC		09/12/2007	Various	1,300.000	150,161		20,509	76,817	(56,308)			(56,308)		20,509		129,652	129,652	691		L
231561-10-1	CURTIS WRIGHT CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	87,399		51,421	66,744	(15,323)			(15,323)		51,421		35,977	35,977	216		L
126667-10-4	CV THERAPEUTICS INC		04/23/2007	WEEDEN & COMPANY	0.000				1,326,200	(37,942)			(37,942)								L
126650-10-0	CVS CAREMARK CORP.		09/21/2007	Various	577,754.000	21,404,371		20,800,160							20,800,160		604,211	604,211	19,896		L
23251P-10-2	CYBERONICS INC		07/31/2007	Various	900.000	15,690		15,138	18,576	1,801		(1,979)	3,780		15,138		552	552			L
232572-10-7	CYMER, INC		08/16/2007	Various	2,900.000	112,563		116,580	127,455	9,059		(18,115)	27,174		116,580		(4,017)	(4,017)			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		09/14/2007	Various	145,800.000	3,883,872		3,785,801							3,785,801		98,071	98,071			L
232820-10-0	CYTEC INDUSTRIES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	92,351		81,899							81,899		10,451	10,451			L
232946-10-3	CYTYC CORPORATION		07/09/2007	Various	15,900.000	706,674		631,302	26,319	(3,825)			(3,825)		631,302		75,373	75,373			L
234264-10-9	DAKTRONICS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	28,898		27,924	47,905	(13,294)			(13,294)		27,924		974	974	91		L
235851-10-2	DANAHER CORP.		09/12/2007	Various	2,900.000	225,459		64,479	210,076	(145,597)			(145,597)		64,479		160,980	160,980	203		L
237194-10-5	DARDEN RESTAURANTS		09/12/2007	Various	1,800.000	79,521		16,178	72,306	(56,128)			(56,128)		16,178		63,343	63,343	738		L
238113-10-4	DATASCOPE CORP.		07/09/2007	BANC OF AMERICA SECURITIES	600.000	23,626		20,758	21,864	(1,107)			(1,107)		20,758		2,869	2,869	180		L
242370-10-4	DEAN FOODS		09/12/2007	Various	1,600.000	49,184		22,488	67,648	(45,160)			(45,160)		22,488		26,696	26,696	24,000		L
243537-10-7	DECKERS OUTDOOR CORP		07/09/2007	BANC OF AMERICA SECURITIES	400.000	41,452		17,060	23,980	(6,920)			(6,920)		17,060		24,391	24,391			L
244199-10-5	DEERE & CO.		09/14/2007	Various	63,600.000	8,729,263		7,367,876	256,689	(129,693)			(129,693)		7,367,876		1,361,386	1,361,386	24,068		L
24702R-10-1	DELL INC.		09/21/2007	Various	144,600.000	4,037,968		3,673,515	697,502	(97,451)			(97,451)		3,606,465		431,503	431,503			L
248019-10-1	DELUXE CORP.		07/31/2007	Various	1,700.000	71,568		68,269	7,963	(3,390)		(1,885)	(1,505)		60,777		10,791	10,791	158		L
247916-20-8	DENBURY RESOURCES INC		07/09/2007	BANC OF AMERICA SECURITIES	3,900.000	156,426		134,062	14,173	(2,269)			(2,269)		134,062		22,364	22,364			L
249030-10-7	DENTSPLY INTERNATIONAL INC		07/09/2007	BANC OF AMERICA SECURITIES	5,000.000	195,316		148,116	83,789	(14,300)			(14,300)		148,043		47,273	47,273	425		L
251591-10-3	DEVELOPERS DIVER REALTY CORP		09/20/2007	Various	8,200.000	453,626		253,238	415,470	(271,390)	(214)	4,580	(276,184)		253,238		200,388	200,388	9,626		L
25179M-10-3	DEVON ENERGY CORP.		09/12/2007	Various	5,400.000	428,364		124,879	362,232	(237,353)			(237,353)		124,879		303,485	303,485	1,568		L
251893-10-3	DEVRY INC		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	69,678		56,239	5,404	(2,125)			(2,125)		56,239		13,439	13,439	110		L
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		08/14/2007	CIBC WORLD MARKETS	10,000.000	1,051,439		811,907							811,907		239,532	239,532	43,675		L
253393-10-2	DICKS SPORTING GOODS		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	70,774		66,457	58,788	7,669			7,669		66,457		4,317	4,317			L
253651-10-3	DIEBOLD, INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	116,393		101,367	47,905	(3,963)			(3,963)		101,367		15,026	15,026	483		L
253752-10-9	DIGENE CORP		07/25/2007	Various	7,200.000	440,753		351,006	345,024	5,982			5,982		351,006		89,746	89,746			L
253798-10-2	DIGI INTERNATIONAL INC		07/09/2007	BANC OF AMERICA SECURITIES	400.000	5,989		4,325	5,516	(2,235)			(2,235)		3,281		2,708	2,708			L
253868-10-3	DIGITAL REALTY TRUST INC		09/13/2007	Various	3,200.000	130,562		84,016	109,536	(30,348)			(30,348)		79,655		50,907	50,907	1,154		L
25388B-10-4	DIGITAL RIVER INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	65,944		63,350							63,350		2,594	2,594			L
254067-10-1	DILLARDS INC		08/06/2007	Various	600.000	20,782		15,638	20,982	(5,881)			(5,881)		15,101		5,681	5,681	72		L
254543-10-1	DIODES INC		07/09/2007	BANC OF AMERICA SECURITIES	800.000	33,852		29,141	28,384	757			757		29,141		4,711	4,711			L

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254546-10-4	DIONEX CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	73,441		45,383	56,710	(13,303)			(13,303)		43,407		30,034	30,034			L
25459L-10-6	DIRECTV GROUP INC.		09/12/2007	Various	9,200.000	216,407		209,116	229,448	(20,332)			(20,332)		209,116		7,291	7,291			L
25500T-10-8	DITECH COMMUNICATIONS CORPS		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	10,518		10,647	8,996	6,536			6,536		10,647		(129)	(129)			L
23325G-10-4	DJO INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	29,783		14,670	29,974	(15,304)			(15,304)		14,670		15,113	15,113			L
256669-10-2	DOLLAR GENERAL		07/06/2007	CANTOR, FITZGERALD & CO.	15,162.000	332,649		268,854	243,502	13,223			13,223		256,725		75,924	75,924	1,516		L
256747-10-6	DOLLAR TREE STORES INC		08/14/2007	Various	39,300.000	1,486,914		1,655,279	40,304	(8,183)			(8,183)		1,637,211		(150,297)	(150,297)			L
257651-10-9	DONALDSON CO.		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	82,714		70,661	15,446	(10,155)			(10,155)		70,661		12,053	12,053	414		L
257867-10-1	DONNELLEY (R.R.) & SONS CO.		09/12/2007	Various	2,500.000	108,191		70,081	88,850	(18,769)			(18,769)		70,081		38,110	38,110	1,326		L
260003-10-8	DOVER CORP.		09/12/2007	Various	2,400.000	124,883		68,513	117,648	(49,135)			(49,135)		68,513		56,370	56,370	908		L
260543-10-3	DOW CHEMICAL CO.		09/12/2007	Various	11,700.000	529,466		292,604	467,298	(174,694)			(174,694)		292,604		236,862	236,862	13,689		L
260561-10-5	DOW JONES & CO.		08/06/2007	Various	700.000	41,157		28,269	26,600	(829)			(829)		25,771		15,386	15,386	375		L
23331A-10-9	DR HORTON INC		09/12/2007	Various	3,400.000	64,568		53,867	90,066	(36,199)			(36,199)		53,867		10,701	10,701	1,065		L
261570-10-5	DRESS BARN, INC.		08/14/2007	Various	73,300.000	1,254,542		1,475,933	53,659	(34,646)		(21,251)	(13,395)		1,475,933		(221,391)	(221,391)			L
261608-10-3	DRESSER RAND GROUP INC		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	44,600.000	1,572,902		1,627,827							1,627,827		(54,925)	(54,925)			L
26168L-20-5	DREW INDUSTRIES		07/09/2007	BANC OF AMERICA SECURITIES	600.000	20,199		16,754	15,606	1,148			1,148		16,754		3,445	3,445			L
262037-10-4	DRIL QUIP		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	65,856		20,820	54,824	(50,470)			(50,470)		4,354		61,502	61,502			L
23330X-10-0	DRS TECHNOLOGIES INC COM		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	74,362		65,253	68,484	(3,231)			(3,231)		65,253		9,109	9,109	78		L
23332B-10-6	DSP GROUP		07/31/2007	Various	1,100.000	22,832		22,517	23,870	3,596		(4,331)	7,928		22,517		315	315			L
233326-10-7	DST SYSTEMS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	150,086		112,412	112,734	(27,091)			(27,091)		85,643		64,443	64,443			L
263534-10-9	DU PONT (E.I.)		09/12/2007	Various	11,200.000	571,492		194,647	545,552	(350,905)			(350,905)		194,647		376,845	376,845	8,547		L
264411-50-5	DUKE REALTY CORPORATION		08/10/2007	Various	7,600.000	285,066		165,146	310,840	(151,856)			(151,856)		165,146		119,921	119,921	7,657		L
26483E-10-0	DUN AND BRADSTREET CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	209,648		119,241	110,856	(54,644)			(54,644)		119,241		90,406	90,406	835		L
267475-10-1	DYCOM INDUSTRIES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	40,200		34,044	4,308	205			205		34,044		6,156	6,156			L
281347-10-4	E D O CORP.		09/11/2007	Various	9,660.000	467,133		447,035	18,992	(766)			(766)		442,346		24,788	24,788	48		L
277276-10-1	EASTGROUP PROPERTY		09/14/2007	Various	2,500.000	116,365		116,198	133,900	(20,788)			(20,788)		116,198		167	167	3,008		L
277432-10-0	EASTMAN CHEM CO COM		08/06/2007	Various	900.000	61,364		32,615	53,379	(20,765)			(20,765)		32,615		28,750	28,750	1,197		L
277461-10-9	EASTMAN KODAK CO COM		09/12/2007	Various	3,500.000	98,133		93,867	90,300	616			616		90,916		7,217	7,217	875		L
278058-10-2	EATON CORP.		09/12/2007	Various	1,800.000	172,006		57,537	135,252	(77,715)			(77,715)		57,537		114,469	114,469	1,720		L
278642-10-3	EBAY INC.		09/14/2007	Various	65,900.000	2,442,536		1,944,981	430,001	(231,897)			(231,897)		1,944,981		497,555	497,555			L
278865-10-0	ECOLAB INC.		09/12/2007	Various	2,100.000	89,419		52,692	94,920	(42,228)			(42,228)		52,692		36,727	36,727	725		L
28176E-10-8	EDWARDS LIFESCIENCES CORP		07/31/2007	Various	1,900.000	95,410		75,456	38,808	(16,393)		(565)	(15,827)		75,456		19,954	19,954			L
28224R-10-1	EFUNDS CORPORATON		09/12/2007	Various	14,900.000	541,274		242,571	409,750	(235,296)			(235,296)		174,454		366,820	366,820			L
268484-10-2	EGL INC		08/02/2007	Various	9,800.000	464,288		316,321	291,844	(157,139)			(157,139)		134,705		329,583	329,583			L
26852W-10-3	EHOUSE LIMITED		08/09/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	5,600.000	103,408		77,280							77,280		26,128	26,128			L
28336L-10-9	EL PASO CORPORATION		09/12/2007	Various	89,800.000	1,487,939		1,300,414	129,880	(63,687)			(63,687)		1,298,874		189,065	189,065	3,072		L
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	21,161		29,531	20,140	(17,968)			(17,968)		2,172		18,989	18,989			L
285512-10-9	ELECTRONIC ARTS		09/12/2007	Various	4,000.000	204,958		100,928	201,440	(100,512)			(100,512)		100,928		104,030	104,030			L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP.		09/12/2007	Various	6,400.000	173,823		133,952	176,320	(42,368)			(42,368)		133,952		39,871	39,871	660		L
29078E-10-5	EMBARQ CORP		09/12/2007	Various	1,700.000	105,880		44,957	89,352	(44,395)			(44,395)		44,957		60,923	60,923	2,763		L
268648-10-2	EMC CORP.		09/14/2007	Various	578,500.000	11,117,192		11,147,976	340,560	(26,015)			(26,015)		11,145,899		(28,707)	(28,707)			L
29084Q-10-0	EMCOR GROUP INC		08/14/2007	Various	48,500.000	1,597,895		1,584,929	73,905	(45,331)			(45,331)		1,584,929		12,966	12,966			L
291011-10-4	EMERSON ELECTRIC		09/12/2007	Various	148,000.000	7,073,297		6,593,556	440,900	(214,392)			(214,392)		6,593,556		479,741	479,741	31,421		L
29255W-10-0	ENCORE ACQUISITION CO		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	50,120		46,628							46,628		3,493	3,493			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		07/09/2007	BANC OF AMERICA SECURITIES	4,400.000	151,876		150,612							150,612		1,264	1,264			L
29266R-10-8	ENERGIZER HOLDINGS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	179,866		117,777	40,890	(28,521)			(28,521)		117,777		62,089	62,089			L
29355X-10-7	ENPRO INDUSTRIES INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	40,054		26,460	29,889	(3,429)			(3,429)		26,460		13,594	13,594			L
26874Q-10-0	ENSCO INT'L		09/12/2007	Various	1,800.000	112,101		44,311	90,108	(45,797)			(45,797)		44,311		67,790	67,790	93		L
293639-10-0	ENTERCOM COMMUNICATIONS CORP		07/09/2007	BANC OF AMERICA SECURITIES	900.000	22,266		22,401	25,362	4,440			4,440		22,401		(135)	(135)	684		L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		09/26/2007	Various	900.000	50,957		33,709	52,596	(19,800)			(19,800)		33,709		17,248	17,248	2,040		L
294100-10-2	ENZO BIOCHEM, INC.		07/31/2007	Various	1,300.000	19,104		19,435	18,551	1,687		(488)	2,175		19,435		(331)	(331)			L
26875P-10-1	EOG RESOURCES		09/12/2007	Various	79,858.000	6,003,023		4,072,842	3,207,307	(1,185,388)			(1,185,388)		4,072,842		1,930,181	1,930,181	17,249		L
29426L-10-8	EPICOR SOFTWARE CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	33,368		29,825	31,073	(1,248)			(1,248)		29,825		3,542	3,542			L
26882D-10-9	EPIQ SYSTEMS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	20,179		15,390	13,576	1,814			1,814		15,390		4,789	4,789			L
294429-10-5	EQUIFAX INC.		09/12/2007	Various	39,200.000	1,509,099		1,469,893	73,080	(41,360)			(41,360)		1,469,893		39,206	39,206	1,644		L
294703-10-3	EQUITY INNS INC		09/26/2007	Various	3,100.000	73,520		53,369	49,476	1,905			1,905		53,369		20,151	20,151	924		L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	101,211		83,921	103,417	(20,262)			(20,262)		83,202		18,010	18,010	739		L
294752-10-0	EQUITY ONE INC		09/12/2007	Various	4,000.000	111,322		102,001	74,648	(8,775)			(8,775)		102,001		9,321	9,321	1,387		L
29476L-10-7	EQUITY RESIDENTIAL		09/13/2007	Various	19,700.000	910,057		393,815	999,775	(609,200)			(609,200)		393,815		516,242	516,242	28,433		L
297178-10-5	ESSEX PROPERTY		07/31/2007	Various	2,100.000	251,402		222,215	155,100	(37,555)		(9,999)	(27,556)		222,215		29,187	29,187	4,077		L
518439-10-4	ESTEE LAUDER COS.		09/12/2007	Various	1,600.000	72,867		55,964	65,312	(9,348)			(9,348)		55,964		16,903	16,903			L
297425-10-0	ESTERLINE CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	49,728		36,255	40,230	(3,975)			(3,975)		36,255		13,473	13,473			L
297602-10-4	ETHAN ALLEN INTERIORS		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	48,134		47,501	50,554	(3,053)			(3,053)		47,501		633	633	840		L
298736-10-9	EURONET WORLDWIDE INC		09/18/2007	BERNSTEIN (SANFORD C.) & CO., INC.	58,400.000	1,515,988		1,537,088							1,537,088		(21,100)	(21,100)			L
300645-10-8	EXAR CORPORATION		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	20,596		18,887	19,500	10,680			10,680		18,887		1,710	1,710			L
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC		07/31/2007	Various	7,000.000	296,144		269,671	62,249	(18,199)		(16,267)	(1,932)		269,671		26,472	26,472	980		L
302182-10-0	EXPRESS SCRIPTS		09/14/2007	Various	235,886.000	12,554,621		11,212,332	121,720	(92,169)			(92,169)		11,212,332		1,342,289	1,342,289			L
30225X-10-3	EXTERRAN HOLDINGS INC		08/24/2007	VARIOUS	0.120			9							9		(9)	(9)			L
30231G-10-2	EXXON MOBIL CORP.		09/12/2007	Various	69,800.000	6,040,923		1,510,499	5,348,774	(3,309,364)			(3,309,364)		2,039,410		4,001,512	4,001,512	48,341		L
302491-30-3	F M C CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	117,885		77,024	54,886	(20,431)			(20,431)		77,024		40,861	40,861	636		L
315616-10-2	F5 NETWORKS INC		08/07/2007	Various	110,449.000	7,407,633		9,605,496	19,443	(5,413)			(5,413)		9,605,496		(2,197,862)	(2,197,862)			L
303075-10-5	FACTSET RESEARCH SYSTEMS		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	109,836		49,935	90,368	(40,466)			(40,466)		49,902		59,934	59,934	288		L
303250-10-4	FAIR ISAAC INC		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	76,182		68,461	77,235	(11,976)			(11,976)		65,259		10,923	10,923	76		L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		07/09/2007	BANC OF AMERICA SECURITIES	4,000.000	79,582		74,418	7,464	440			440		74,418		5,164	5,164			L
307000-10-9	FAMILY DOLLAR STORE		09/12/2007	Various	47,700.000	1,238,928		1,594,059	55,727	(10,655)			(10,655)		1,588,138		(349,210)	(349,210)	5,904		L
311900-10-4	FASTENAL CO		07/31/2007	Various	4,100.000	173,609		158,483	19,124	(9,956)		(1,711)	(8,245)		158,483		15,127	15,127	112		L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		09/19/2007	Various	2,900.000	233,631		78,281	246,500	(168,781)			(168,781)		78,281		155,350	155,350	3,329		L
313855-10-8	FEDERAL SIGNAL CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	25,826		25,376							25,376		450	450	192		L
31428X-10-6	FEDEX CORPORATION		09/19/2007	Various	58,800.000	6,360,877		6,146,535	412,756	(269,190)			(269,190)		6,146,535		214,342	214,342	1,064		L
30241L-10-9	FEI COMPANY		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	46,951		30,730	36,918	(6,188)			(6,188)		30,730		16,221	16,221			L
31430F-10-1	FELCOR LODGING TRUST INC		07/11/2007	Various	4,600.000	147,373		116,300	100,464	(5,186)			(5,186)		116,300		31,073	31,073	633		L
315405-10-0	FERRO CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	35,831		31,073	5,421	53			53		31,073		4,758	4,758	76		L
31620M-10-6	FIDELITY NATIONAL I		09/12/2007	Various	1,900.000	103,819		74,170	76,171	(2,001)			(2,001)		74,170		29,649	29,649	195		L
317923-10-0	FINISH LINE INC		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	14,231		13,886	24,276	12,435			12,435		13,886		345	345	85		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
319963-10-4	FIRST DATA		09/24/2007	Various	37,000.000	1,245,287		329,921	944,240	(614,319)			(614,319)		329,921		915,366	915,366	3,330		L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		09/26/2007	Various	1,400.000	64,606		32,791	65,646	(41,390)			(41,390)		32,791		31,815	31,815	1,285		L
33610F-10-9	FIRST POTOMAC REALTY TRUST		07/27/2007	Various	2,700.000	74,644		81,270	78,597	(5,695)			(5,695)		81,270		(6,626)	(6,626)	717		L
337738-10-8	FISERV INC.		09/12/2007	Various	2,100.000	115,809		64,091	110,082	(45,991)			(45,991)		64,091		51,718	51,718			L
339099-10-3	FLEETWOOD ENTERPRISES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	20,823		19,910	17,402	15,473			15,473		19,910		913	913			L
302445-10-1	FLIR SYSTEMS		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	126,747		63,434	85,941	(26,354)			(26,354)		59,587		67,161	67,161			L
341140-10-1	FLORIDA ROCK INDUSTRIES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	108,480		107,161							107,161		1,319	1,319	240		L
343498-10-1	FLOWERS INDUSTRIES, INC.		07/19/2007	Various	3,400.500	76,234		41,558	61,186	(19,629)			(19,629)		41,558		34,677	34,677	709		L
34354P-10-5	FLOWSERVE CORPORATION		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	140,809		102,976	5,047	157			157		102,976		37,834	37,834	570		L
343412-10-2	FLUOR CORP. (NEW)		09/14/2007	Various	76,200.000	10,231,045		9,299,287	81,650	(59,965)			(59,965)		9,299,287		931,758	931,758	600		L
30249U-10-1	FMC TECHNLOGIES INC		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	182,754		116,102	42,956	(22,113)			(22,113)		116,102		66,652	66,652			L
344849-10-4	FOOT LOCKER INC		07/09/2007	BANC OF AMERICA SECURITIES	5,100.000	112,184		111,180	111,843	6,468			6,468		111,180		1,004	1,004	1,275		L
345838-10-6	FOREST LABORATORIES		09/12/2007	Various	4,000.000	177,478		133,843	202,400	(68,558)			(68,558)		133,843		43,635	43,635			L
346091-70-5	FOREST OIL CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,500.000	105,534		104,125							104,125		1,409	1,409			L
349853-10-1	FORWARD AIR CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	45,602		38,727	37,609	202			202		37,811		7,791	7,791	182		L
349882-10-0	FOSSIL INC		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	57,294		15,749	42,902	(27,153)			(27,153)		15,749		41,546	41,546			L
356108-10-0	FRED'S INC		07/31/2007	Various	1,600.000	21,708		21,408	19,264	14,277		(2,622)	16,899		21,408		300	300	64		L
35671D-85-7	FREEPORT-MCMORAN CP		09/14/2007	Various	91,736.000	7,954,895		7,983,082							7,983,082		(28,187)	(28,187)	11,531		L
359059-10-2	FRONTIER AIRLINES HOLDINGS INC		07/31/2007	Various	1,100.000	6,373		11,171	8,140	(3,788)		(2,420)	(1,368)		1,932		4,441	4,441			L
35914P-10-5	FRONTIER OIL		07/09/2007	BANC OF AMERICA SECURITIES	3,600.000	169,170		72,771	42,506	(30,654)			(30,654)		72,771		96,400	96,400	327		L
359694-10-6	FULLER (H.B.) CO.		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	83,731		39,866	72,296	(32,430)			(32,430)		39,866		43,865	43,865	356		L
360921-10-0	FURNITURE BRANDS		07/31/2007	Various	1,600.000	22,616		27,638	25,968	3,571		(4,023)	7,594		22,720		(104)	(104)	512		L
361268-10-5	G & K SERVICES		07/31/2007	Various	1,000.000	39,128		36,512	38,890	(3,223)		(77)	(3,146)		35,590		3,538	3,538	120		L
36467W-10-9	GAMESTOP CORP CLASS A		09/14/2007	Various	227,900.000	11,581,665		10,925,072	25,709	(3,772)			(3,772)		10,925,072		656,593	656,593			L
364730-10-1	GANNETT CO., INC.		09/18/2007	Various	29,000.000	1,322,571		1,607,171	169,288	2,481		(100,581)	103,061		1,606,895		(284,324)	(284,324)	10,726		L
364760-10-8	GAP INC COM		09/12/2007	Various	118,260.000	1,990,361		2,177,765	670,020	(88,009)		(4,114)	(83,895)		2,177,765		(187,404)	(187,404)	20,486		L
365558-10-5	GARDNER DENVER INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	79,911		36,399	67,158	(30,759)			(30,759)		36,399		43,512	43,512			L
G37260-10-9	GARMIN LTD		09/14/2007	Various	98,705.000	10,452,080		9,822,815							9,822,815		629,264	629,264	26,702		L
366651-10-7	GARTNER GROUP INC NEW		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	42,013		21,490	33,643	(12,153)			(12,153)		21,490		20,522	20,522			L
361448-10-3	GATX CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	85,047		83,725							83,725		1,322	1,322	408		L
368682-10-0	GENCORP, INC.		07/31/2007	Various	1,700.000	23,385		20,163	23,834	(1,613)		(2,058)	445		20,163		3,222	3,222			L
368710-40-6	GENENTECH INC		07/12/2007	KNIGHT SECURITIES, L.P.	111,694.000	8,385,209		7,043,375	8,657,463	(2,048,909)			(2,048,909)		7,042,408		1,342,801	1,342,801			L
369300-10-8	GENERAL CABLE CORP		09/27/2007	KBC FINANCIAL PRODUCTS USA INC	7,000.000	468,643		400,050							400,050		68,593	68,593			L
369385-10-9	GENERAL COMMUNICATION - CL A		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	24,338		17,549	29,887	(12,545)			(12,545)		17,342		6,996	6,996			L
369550-10-8	GENERAL DYNAMICS		09/12/2007	Various	126,700.000	9,963,580		8,855,864	5,539,075	(811,879)			(811,879)		8,844,381		1,119,199	1,119,199	78,064		L
369604-10-3	GENERAL ELECTRIC		09/12/2007	Various	125,700.000	4,867,716		3,314,457	23,950,365	(2,360,980)			(2,360,980)		3,314,457		1,553,259	1,553,259	380,956		L
370334-10-4	GENERAL MILLS		09/12/2007	Various	29,900.000	1,679,619		1,643,830	253,440	(55,003)		(1,191)	(53,812)		1,643,830		35,789	35,789	24,130		L
371532-10-2	GENESCO, INC.		07/09/2007	BANC OF AMERICA SECURITIES	900.000	47,433		25,362	33,570	(8,208)			(8,208)		25,362		22,071	22,071			L
37184D-10-1	GENESIS HEALTHCARE CORP		07/16/2007	Various	6,000.000	415,615		253,525	283,380	(29,855)			(29,855)		253,525		162,090	162,090			L
370021-10-7	GENL GROWTH PROPERT		09/12/2007	Various	16,200.000	901,242		314,642	699,882	(555,101)			(555,101)		314,642		586,600	586,600	5,485		L
36866T-10-3	GEN-PROBE INC		08/06/2007	Various	10,023.000	642,898		639,852	13,826	(1,092)			(1,092)		639,852		3,046	3,046			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
371901-10-9	GENTEX CORP		07/09/2007	BANC OF AMERICA SECURITIES	4,700.000	94,090		79,649	63,656	4,844			4,844		79,649		14,441	14,441	1,224		L
37247A-10-2	GENTIVA HEALTH SERVICES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	20,713		16,628	19,060	(2,432)			(2,432)		16,628		4,085	4,085			L
372460-10-5	GENUINE PARTS CO.		09/18/2007	Various	32,500.000	1,630,060		1,581,214	99,603	(42,095)		(31,866)	(10,229)		1,581,062		48,998	48,998	13,338		L
372917-10-4	GENZYME CORP.		09/19/2007	Various	52,100.000	3,325,758		3,240,167	190,898	(45,982)			(45,982)		3,240,167		85,591	85,591			L
373200-20-3	GEORGIA GULF CORP		07/31/2007	Various	1,400.000	27,547		34,124	27,034	6,102		(7,600)	13,703		25,354		2,193	2,193	336		L
373730-10-0	GERBER SCIENTIFIC, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	12,076		8,471	13,816	(5,345)			(5,345)		8,471		3,605	3,605			L
374393-10-6	GEVITY HR INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	22,734		23,196	28,428	5,191			5,191		23,196		(462)	(462)	216		L
374689-10-7	GIBRALTAR INDS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	26,430		26,580							26,580		(150)	(150)	120		L
375558-10-3	GILEAD SCIENCES		09/14/2007	Various	302,300.000	11,618,890		10,571,315	360,362	(271,883)			(271,883)		10,571,315		1,047,575	1,047,575			L
377316-10-4	GLATFELTER		07/31/2007	Various	13,245.000	179,451		165,166	186,000	(38,377)		(842)	(37,536)		163,714		15,737	15,737	2,160		L
37940X-10-2	GLOBAL PAYMENTS INC.		09/18/2007	Various	41,000.000	1,688,689		1,630,157				(7,675)	7,675		1,630,157		58,532	58,532	792		L
36188G-10-2	GMH COMMUNITIES TRUST		09/25/2007	Various	4,100.000	50,772		56,655	41,615	7,024			7,024		56,655		(5,883)	(5,883)	(198)		L
382388-10-6	GOODRICH CORPORATION		09/14/2007	Various	267,100.000	16,555,761		15,990,729	72,880	(45,168)			(45,168)		15,990,729		565,032	565,032	11,360		L
382550-10-1	GOODYEAR TIRE & RUB		09/12/2007	Various	2,200.000	75,081		29,501	46,178	(16,677)			(16,677)		29,501		45,580	45,580			L
38259P-50-8	GOOGLE INC.		09/14/2007	Various	64,100.000	34,727,615		32,534,471	7,045,344	(803,255)			(803,255)		32,534,471		2,193,144	2,193,144			L
384109-10-4	GRACO, INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	89,373		72,810	43,463	(13,957)			(13,957)		72,810		16,563	16,563	544		L
384802-10-4	GRAINGER (W.W.) INC		08/06/2007	Various	800.000	74,758		32,749	55,952	(23,203)			(23,203)		32,749		42,009	42,009	512		L
387328-10-7	GRANITE CONSTRUCTION INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	76,294		60,814							60,814		15,481	15,481	220		L
38821G-10-1	GRANT PRIDECO INC		07/31/2007	Various	4,200.000	237,569		173,401	70,552	(27,743)		(8,003)	(19,740)		173,401		64,168	64,168			L
390064-10-3	GREAT ATLANTIC & PACIFIC TEA CO., INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	55,029		23,598	41,184	(17,586)			(17,586)		23,598		31,431	31,431			L
39153L-10-6	GREATBATCH INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	30,649		35,263	24,228	(2,950)			(2,950)		21,278		9,371	9,371			L
398433-10-2	GRIFFON CORP		07/31/2007	Various	1,200.000	26,397		23,577	30,600	(6,699)		(831)	(5,868)		23,070		3,327	3,327			L
398905-10-9	GROUP 1 AUTOMOTIVE		07/09/2007	BANC OF AMERICA SECURITIES	900.000	36,879		29,410	46,548	(17,138)			(17,138)		29,410		7,469	7,469	252		L
402040-10-9	GUITAR CENTER INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	72,667		47,662	54,552	(6,890)			(6,890)		47,662		25,004	25,004			L
403777-10-5	GYMBOREE CORP		07/09/2007	BANC OF AMERICA SECURITIES	800.000	33,389		12,608	30,528	(17,920)			(17,920)		12,608		20,781	20,781			L
405024-10-0	HAEMONETICS CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	53,084		33,969	45,020	(17,315)			(17,315)		27,705		25,380	25,380			L
405217-10-0	HAIN CELESTIAL GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	40,099		43,279	46,815	(39,476)			(39,476)		7,188		32,911	32,911			L
406216-10-1	HALLIBURTON CO.		09/12/2007	Various	11,000.000	384,399		119,960	341,550	(221,590)			(221,590)		119,960		264,439	264,439	1,878		L
410345-10-2	HANESBRANDS, INC		07/09/2007	BANC OF AMERICA SECURITIES	3,200.000	88,264		84,610	3,756	(258)			(258)		84,610		3,654	3,654			L
410768-10-5	HANOVER COMPRESSOR		08/21/2007	Various	30,865.000	790,065		361,660	472,250	(242,643)			(242,643)		361,634		428,432	428,432			L
411310-10-5	HANSEN NATURAL CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	91,745		73,968	5,288	(79)			(79)		73,968		17,778	17,778			L
412822-10-8	HARLEY-DAVIDSON		09/18/2007	Various	28,100.000	1,367,349		1,643,905	218,457	(111,667)		(10,139)	(101,527)		1,643,905		(276,556)	(276,556)	7,676		L
413086-10-9	HARMAN INT'L INDUST		08/06/2007	Various	700.000	81,663		84,919	69,937	7,368		597	6,771		77,305		4,359	4,359	19		L
413160-10-2	HARMONIC LIGHTWAVES INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	21,575		15,318	17,448	(2,130)			(2,130)		15,318		6,257	6,257			L
413619-10-7	HARRAH'S ENTERTAINM		09/12/2007	Various	2,200.000	187,687		82,540	181,984	(104,629)			(104,629)		77,355		110,332	110,332	1,960		L
413875-10-5	HARRIS CORP.		09/18/2007	Various	35,600.000	2,069,866		1,702,776	54,665	(35,819)			(35,819)		1,702,776		367,090	367,090	11,675		L
415864-10-7	HARSCO CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	145,362		102,828	21,841	(11,238)			(11,238)		102,828		42,534	42,534	683		L
416196-10-3	HARTE HANKS COMMUNICATIONS		09/19/2007	Various	60,700.000	1,345,339		1,570,309	44,336	(19,826)		(12,427)	(7,399)		1,570,309		(224,969)	(224,969)	4,361		L
418056-10-7	HASBRO, INC.		09/18/2007	Various	49,100.000	1,378,648		1,505,338	51,775	(28,989)		(54,752)	25,763		1,505,338		(126,690)	(126,690)	8,148		L
419596-10-1	HAVERTY FURNITURE		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	12,198		11,670	14,800	4,243			4,243		11,670		528	528	135		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
42210P-10-2	HEADWATERS INC		07/31/2007	Various	1,600.000	27,904		27,632	38,336	5,712		(10,207)	15,919		27,632		272	272			L
421933-10-2	HEALTH MANAGEMENT A		07/09/2007	BANC OF AMERICA SECURITIES	7,900.000	89,873			166,769	4,424			4,424				89,873	89,873	78,000		L
42222G-10-8	HEALTH NET INC		07/31/2007	Various	3,700.000	202,133		159,711	94,206	(27,634)		(9,438)	(18,195)		159,711		42,422	42,422			L
421906-10-8	HEALTHCARE SERVICES GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	21,720		12,664	20,272	(7,608)			(7,608)		12,664		9,056	9,056	203		L
422211-10-2	HEALTHEXTRAS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	35,233		30,969							30,969		4,264	4,264			L
422245-10-0	HEALTHWAYS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	60,530		37,628	62,023	(24,395)			(24,395)		37,628		22,902	22,902			L
422347-10-4	HEARTLAND EXPRESS INC		09/19/2007	Various	96,500.000	1,456,802		1,569,931	61,582	(7,844)		(47,791)	39,947		1,569,858		(113,055)	(113,055)	8,446		L
422819-10-2	HEIDRICK & STRUGGLES		08/08/2007	Various	18,460.000	908,736		963,141	33,888	(13,801)			(13,801)		962,739		(54,003)	(54,003)			L
423074-10-3	HEINZ (H.J.)		09/12/2007	Various	4,100.000	190,913		121,441	184,541	(63,100)			(63,100)		121,441		69,472	69,472	4,428		L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		07/09/2007	BANC OF AMERICA SECURITIES	3,700.000	148,095		146,633	116,069	30,564			30,564		146,633		1,462	1,462			L
423452-10-1	HELMERICH & PAYNE, INC.		07/09/2007	BANC OF AMERICA SECURITIES	3,400.000	122,671		92,213	30,539	(10,151)			(10,151)		92,213		30,458	30,458	112		L
426281-10-1	HENRY JACK & ASSOCIATES		07/09/2007	BANC OF AMERICA SECURITIES	2,500.000	66,045		62,021	5,906	(1,010)			(1,010)		62,021		4,024	4,024	36		L
427056-10-6	HERCULES INC.		09/12/2007	Various	1,500.000	30,568		21,551	28,965	(8,549)			(8,549)		20,416		10,152	10,152			L
42809H-10-7	HESS CORPORATION		09/18/2007	Various	28,600.000	1,850,169		1,564,203	143,753	(94,822)		(35,720)	(59,101)		1,564,203		285,966	285,966	6,020		L
428236-10-3	HEWLETT PACKARD		09/21/2007	Various	212,565.000	9,999,521		8,730,114	2,154,237	(807,176)			(807,176)		8,730,114		1,269,407	1,269,407	21,048		L
428567-10-1	HIBBETT SPORTS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	28,109		18,230	30,530	(12,300)			(12,300)		18,230		9,879	9,879			L
431284-10-8	HIGHWOODS PROPERTIES		08/09/2007	Various	1,900.000	76,766		74,116							74,116		2,650	2,650	440		L
431573-10-4	HILLENBRAND INDUSTRIES, INC.		09/18/2007	Various	25,300.000	1,462,034		1,519,704	21,633	(2,748)		(2,905)	157		1,519,704		(57,670)	(57,670)	20,600		L
432848-10-9	HILTON HOTELS		09/12/2007	Various	4,700.000	213,434		43,170	164,030	(120,860)			(120,860)		43,170		170,263	170,263	388		L
404251-10-0	HNI CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	66,876		43,441	71,056	(27,615)			(27,615)		43,441		23,436	23,436	624		L
436440-10-1	HOLOGIC, INC.		08/15/2007	Various	166,139.000	8,629,467		9,384,759	933,260	(30,667)			(30,667)		9,384,759		(755,292)	(755,292)			L
437076-10-2	HOME DEPOT INC		09/25/2007	Various	202,800.000	7,630,964		6,910,876	1,678,688	(774,390)			(774,390)		6,910,876		720,089	720,089	45,472		L
438516-10-6	HONEYWELL INTERNATIONAL INC		09/12/2007	Various	10,000.000	586,829		352,654	452,400	(218,926)			(218,926)		233,474		353,355	353,355	5,175		L
439104-10-0	HOOPER HOLMES		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	6,644		20,422	7,944	(7,944)			(7,944)		6,644		6,644	6,644			L
44044K-10-1	HORIZON LINES INC		09/18/2007	Various	46,300.000	1,233,418		1,542,768				(28,489)	28,489		1,542,768		(309,351)	(309,351)	5,093		L
440452-10-0	HORMEL (G.A.) CO.		07/31/2007	Various	2,400.000	89,695		76,254	26,063	(13,379)		(3,240)	(10,138)		76,254		13,441	13,441	209		L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	39,525		34,251							34,251		5,274	5,274			L
441060-10-0	HOSPIRA INC.		09/12/2007	Various	1,900.000	76,398		12,218	63,802	(51,584)			(51,584)		12,218		64,180	64,180			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		07/10/2007	Various	7,800.000	341,418		316,186	223,391	(27,683)			(27,683)		316,186		25,232	25,232	7,617		L
44107P-10-4	HOST HOTELS & RESORTS INC		09/12/2007	Various	35,300.000	885,341		752,520	711,950	(121,945)		3,386	(125,331)		752,520		132,821	132,821	21,370		L
441339-10-8	HOT TOPIC		07/31/2007	Various	2,000.000	22,008		21,740	26,680	4,614		(1,115)	5,730		21,740		268	268			L
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	19,585		43,917	40,680	(4,618)			(4,618)		19,836		(251)	(251)			L
443320-10-6	HUB GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	60,346		27,975	44,080	(16,105)			(16,105)		27,975		32,371	32,371			L
443510-20-1	HUBBELL, INC. CLASS B		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	113,316		94,974	32,190	(7,009)			(7,009)		94,974		18,343	18,343	1,130		L
444859-10-2	HUMANA INC.		09/12/2007	Various	2,000.000	126,835		16,496	110,620	(94,124)			(94,124)		16,496		110,339	110,339			L
445658-10-7	HUNT TRANSPORT SVC		07/09/2007	BANC OF AMERICA SECURITIES	3,400.000	104,475		67,296	37,490	(16,487)			(16,487)		67,296		37,179	37,179	325		L
448407-10-6	HUTCHINSON TECH		07/31/2007	Various	1,100.000	20,887		20,691	25,927	5,137		(9,754)	14,891		20,691		196	196			L
44919P-30-0	IAC/INTERACTIVE COR		09/12/2007	Various	2,600.000	84,935		92,855	96,616	(2,719)		499	(3,218)		92,855		(7,920)	(7,920)			L
451055-10-7	ICONIX BRAND GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	50,961		47,876							47,876		3,085	3,085			L
44930G-10-7	ICU MEDICAL		07/09/2007	BANC OF AMERICA SECURITIES	600.000	25,943		20,308	24,408	(4,100)			(4,100)		20,308		5,635	5,635			L
45167R-10-4	IDEX CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	106,061		57,226	85,338	(28,112)			(28,112)		57,226		48,835	48,835	701		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
45168D-10-4	IDEXX LABS CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	133,494		79,441	111,020	(38,733)			(38,733)		72,287		61,207	61,207			L
449623-10-7	IHOP CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	61,016		39,550	57,970	(18,420)			(18,420)		39,550		21,466	21,466	550		L
452308-10-9	ILLINOIS TOOL WORKS		09/12/2007	Various	5,000.000	279,729		115,146	230,950	(115,804)			(115,804)		115,146		164,583	164,583	3,150		L
45245A-10-7	IMATION CORP		07/31/2007	Various	1,200.000	44,129		42,661	12,118	(4,069)		(586)	(3,482)		42,661		1,468	1,468	229		L
452526-10-6	IMMUCOR INC		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	74,407		29,549	78,921	(49,372)			(49,372)		29,549		44,858	44,858			L
449934-10-8	IMS HEALTH INC.		09/12/2007	Various	2,400.000	76,457		55,188	65,952	(10,764)			(10,764)		55,188		21,269	21,269	159		L
45666Q-10-2	INFORMATICA CORP		07/09/2007	BANC OF AMERICA SECURITIES	3,500.000	52,839		51,178							51,178		1,661	1,661			L
45678T-20-1	INFOSPACE INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	28,308		27,852	24,612	7,152			7,152		27,852		456	456	7,560		L
457153-10-4	INGRAM MICRO		07/09/2007	BANC OF AMERICA SECURITIES	4,700.000	101,066		94,041	2,531	(232)			(232)		94,041		7,026	7,026			L
457461-20-0	INLAND REAL ESTATE CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	46,324		45,846	50,544	(1,391)			(1,391)		45,846		478	478	1,530		L
4576J0-10-4	INNKEEPERS TRUST		07/02/2007	MERGER	81,400.000	1,444,850		1,275,222	1,261,700	(8,382)			(8,382)		1,275,222		169,628	169,628	48,236		L
45765U-10-3	INSIGHT ENTERPRISES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	42,213		38,014	33,966	4,048			4,048		38,014		4,199	4,199			L
457667-10-3	INSITUFORM TECHNOLOGIES CL A		07/31/2007	Various	1,100.000	24,437		30,483	28,446	(22,599)		(1,485)	(21,114)		4,362		20,075	20,075			L
457985-20-8	INTEGRA LIFE SCIENCES		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	55,388		34,703	46,849	(12,970)			(12,970)		33,879		21,509	21,509			L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		07/09/2007	BANC OF AMERICA SECURITIES	6,400.000	101,263		87,639	38,096	(8,012)			(8,012)		87,639		13,624	13,624			L
458140-10-0	INTEL CORP.		09/12/2007	Various	70,200.000	1,734,413		836,564	1,421,550	(584,986)			(584,986)		836,564		897,849	897,849	17,595		L
458665-10-6	INTERFACE INC		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	43,861		19,310	32,706	(13,528)			(13,528)		19,178		24,683	24,683	92		L
459200-10-1	INTERNATIONAL BUS.		09/14/2007	Various	224,900.000	25,230,034		25,692,677	408,030	(353,405)		(2,077)	(351,328)		25,692,677		(462,643)	(462,643)	87,220		L
459506-10-1	INTERNATIONAL FLAV/		08/06/2007	Various	800.000	41,840		27,016	39,328	(14,544)			(14,544)		24,784		17,056	17,056	504		L
459902-10-2	INTERNATIONAL GAME		09/12/2007	Various	4,200.000	165,069		47,049	194,040	(146,991)			(146,991)		47,049		118,020	118,020	1,638		L
460146-10-3	INTERNATIONAL PAPER CO.		09/12/2007	Various	5,500.000	210,578		184,030	187,550	(8,364)			(8,364)		179,186		31,392	31,392	2,850		L
460254-10-5	INTERNATIONAL RECTIFIER CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	91,474		84,514	18,109	(6,562)			(6,562)		79,276		12,197	12,197			L
460335-20-1	INTERNATIONAL SPEEDWAY		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	64,252		59,503	4,951	(1,433)			(1,433)		59,503		4,749	4,749	120		L
460690-10-0	INTERPUBLIC GROUP		09/12/2007	Various	5,200.000	57,211		77,285	63,648	7,176		3,967	3,209		70,473		(13,262)	(13,262)			L
46069S-10-9	INTERSIL CORP		07/09/2007	BANC OF AMERICA SECURITIES	4,400.000	145,362		97,743	63,173	(19,478)			(19,478)		97,743		47,619	47,619	528		L
458372-10-9	INTER-TEL INC		08/16/2007	Various	9,300.000	235,597		136,260	206,088	(76,910)			(76,910)		129,178		106,419	106,419	1,488		L
461148-10-8	INTEVAC INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	20,084		19,134	23,355	(1,650)			(1,650)		19,134		950	950			L
461202-10-3	INTUIT INC.		09/12/2007	Various	4,200.000	123,908		75,944	128,142	(52,198)			(52,198)		75,944		47,965	47,965			L
46120E-60-2	INTUITIVE SURGICAL INC		09/14/2007	Various	100,680.000	21,591,317		15,018,048	15,344	(4,337)			(4,337)		15,018,048		6,573,268	6,573,268			L
461203-10-1	INVACARE CORP		07/31/2007	Various	1,400.000	25,505		25,662	34,370	18,458		(23,346)	41,804		25,662		(157)	(157)	53		L
46122E-10-5	INVENTIV HEALTH INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	41,763		32,601	38,885	(6,284)			(6,284)		32,601		9,162	9,162			L
46185R-10-0	INVITROGEN CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	111,118		85,750	84,885	865			865		85,750		25,368	25,368			L
462044-10-8	ION GEOPHYSICAL CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,100.000	34,871		21,971	28,623	(15,301)			(15,301)		13,322		21,548	21,548			L
06738C-78-6	IPATH GS CRUDE OIL TR IDX		08/22/2007	Various	18,790.000	727,282		785,610							785,610		(58,328)	(58,328)			L
465741-10-6	ITRON INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	94,230		82,433							82,433		11,797	11,797			L
450911-10-2	ITT CORPORATION		09/12/2007	Various	25,500.000	1,614,590		1,417,627	125,004	(92,128)			(92,128)		1,417,627		196,962	196,962	7,382		L
45068B-10-9	ITT EDUCATIONAL SVCS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	132,022		16,181	73,007	(56,826)			(56,826)		16,181		115,841	115,841			L
46612H-40-2	J CREW GROUP INC		08/06/2007	Various	167,971.000	7,974,692		9,085,411							9,085,411		(1,110,719)	(1,110,719)			L

SCHEDULE D - PART 4

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

1	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)
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,100.000	74,441		29,702	57,225	(27,524)			(27,524)		29,702		44,740	44,740			L
466313-10-3	JABIL CIRCUIT		09/12/2007	Various	2,200.000	48,809		38,352	54,010	(15,658)			(15,658)		38,352		10,456	10,456	315		L
466367-10-9	JACK IN THE BOX INC		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	136,382		58,318	115,976	(57,826)			(57,826)		58,150		78,232	78,232			L
469814-10-7	JACOBS ENGINEERING GROUP INC		09/17/2007	Various	184,300.000	13,002,138		10,857,831	27,479	(10,358)			(10,358)		10,857,744		2,144,394	2,144,394			L
47012E-10-6	JAKKS PACIFIC		07/09/2007	BANC OF AMERICA SECURITIES	600.000	17,178		11,255	13,104	(2,343)			(2,343)		10,761		6,416	6,416			L
46612K-10-8	JDA SOFTWARE GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	27,579		35,375	19,278	6,259			6,259		25,537		2,042	2,042			L
46612J-50-7	JDS UNIPHASE CORP		09/12/2007	Various	2,500.000	35,215		47,688	41,650	6,079			6,079		31,017		4,198	4,198			L
477143-10-1	JETBLUE AIRWAYS CORP.		07/09/2007	BANC OF AMERICA SECURITIES	5,800.000	68,892		98,354	82,360	(16,186)			(16,186)		66,174		2,718	2,718			L
832696-40-5	JM SMUCKER COMPANY		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	119,809		96,860	44,592	(5,649)			(5,649)		96,860		22,949	22,949	534		L
47758P-30-7	JO-ANN STORES		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	32,759		17,315	29,520	(17,113)			(17,113)		12,407		20,352	20,352			L
478160-10-4	JOHNSON & JOHNSON		09/12/2007	Various	365,200.000	22,765,494		23,043,594	2,720,024	(18,118)		70,362	(88,480)		22,971,742		(206,248)	(206,248)	118,868		L
478366-10-7	JOHNSON CONTROLS		09/12/2007	Various	2,400.000	280,002		68,763	206,208	(137,445)			(137,445)		68,763		211,239	211,239	2,376		L
480074-10-3	JONES APPAREL GROUP INC		09/12/2007	Various	1,500.000	39,664		48,015	50,145	(3,335)		995	(4,330)		46,335		(6,671)	(6,671)	434		L
480838-10-1	JOS A BANK CLOTHIERS INC		07/09/2007	BANC OF AMERICA SECURITIES	600.000	25,832		19,277	17,610	1,667			1,667		19,277		6,555	6,555			L
481165-10-8	JOY GLOBAL INC		07/25/2007	Various	205,882.000	10,870,982		11,910,546							11,910,546		(1,039,564)	(1,039,564)	11,175		L
48203R-10-4	JUNIPER NETWORKS		09/28/2007	Various	439,000.000	15,609,846		13,901,456	130,686	(14,071)			(14,071)		13,901,456		1,708,390	1,708,390			L
482732-10-4	K2 INC		08/08/2007	Various	13,700.000	200,927		170,349	180,703	(28,121)			(28,121)		152,582		48,345	48,345			L
483548-10-3	KAMAN CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	44,688		22,222	31,346	(9,124)			(9,124)		22,222		22,467	22,467	525		L
485170-30-2	KANSAS CITY SOUTHERN		07/09/2007	BANC OF AMERICA SECURITIES	3,100.000	120,457		63,016	89,838	(26,822)			(26,822)		63,016		57,441	57,441			L
486587-10-8	KAYDON CORPORATION		09/18/2007	Various	34,100.000	1,699,073		1,451,796	47,688	(14,927)			(14,927)		1,451,418		247,655	247,655	8,268		L
48666K-10-9	KB HOME		08/06/2007	Various	900.000	33,895		9,646	46,152	(36,506)			(36,506)		9,646		24,250	24,250	450		L
48242W-10-6	KBR INC		07/09/2007	BANC OF AMERICA SECURITIES	5,500.000	157,655		113,276							113,276		44,379	44,379			L
487584-10-4	KEITHLEY INSTRUMENTS		07/31/2007	Various	600.000	7,539		7,530	7,890	2,599		(790)	3,389		7,530		9	9	45		L
487836-10-8	KELLOGG CO.		09/12/2007	Various	3,000.000	157,390		76,028	150,180	(74,153)			(74,153)		76,028		81,363	81,363	1,808		L
488044-10-8	KELLWOOD CO.		07/31/2007	Various	900.000	25,389		25,013	29,268	(2,089)		(2,166)	78		25,013		376	376	288		L
488152-20-8	KELLY SERVICES INC. CLASS A		07/09/2007	BANC OF AMERICA SECURITIES	700.000	19,295		19,222							19,222		73	73	87		L
488360-10-8	KEMET CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	19,678		19,035	19,710	4,900			4,900		19,035		643	643			L
48880L-10-7	KENDLE INTL INC		07/09/2007	BANC OF AMERICA SECURITIES	500.000	18,501		18,187	15,725	2,462			2,462		18,187		315	315			L
489170-10-0	KENNAMETAL, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	110,385		73,911	29,425	(6,077)			(6,077)		73,241		37,144	37,144	378		L
490057-10-6	KENSEY NASH CORP		07/09/2007	BANC OF AMERICA SECURITIES	500.000	13,492		13,405	15,900	(2,048)			(2,048)		13,405		87	87			L
49338N-10-9	KEYSTONE AUTOMOTIVE IND		07/09/2007	BANC OF AMERICA SECURITIES	700.000	29,538		25,676	23,793	1,883			1,883		25,676		3,861	3,861			L
49427F-10-8	KILROY REALTY CORPORATION		09/26/2007	Various	3,400.000	268,131		218,874	265,200	(76,335)			(76,335)		202,602		65,528	65,528	496		L
494368-10-3	KIMBERLY-CLARK		09/12/2007	Various	5,600.000	379,093		265,767	380,520	(114,753)			(114,753)		265,767		113,326	113,326	8,680		L
49446R-10-9	KIMCO REALTY		09/12/2007	Various	15,400.000	615,208		287,246	692,230	(412,175)			(412,175)		287,246		327,961	327,961	16,067		L
494580-10-3	KINDRED HEALTHCARE INC		08/02/2007	Various	1,000.000	90,597		89,832							89,832		765	765			L
495582-10-8	KING PHARMACEUTICAL		09/12/2007	Various	2,900.000	57,374		78,773	46,168	(17,567)			(17,567)		28,601		28,773	28,773			L
497266-10-6	KIRBY CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,100.000	81,984		36,324	71,673	(35,349)			(35,349)		36,324		45,659	45,659			L
49803T-10-2	KITE REALTY GROUP TRUST		07/09/2007	Various	1,200.000	24,346		23,780							23,780		566	566	81		L
482480-10-0	KLA-TENCOR CORP		09/12/2007	Various	2,400.000	136,207		62,796	119,400	(56,604)			(56,604)		62,796		73,411	73,411	591		L
499064-10-3	KNIGHT TRANSPORTATION INC		07/09/2007	BANC OF AMERICA SECURITIES	3,500.000	69,090		45,725	59,675	(13,970)			(13,970)		45,705		23,385	23,385	175		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
498904-20-0	KNOLL INC		09/18/2007	Various	63,900.000	1,195,653		1,505,229				(30,016)	30,016		1,505,229		(309,576)	(309,576)	14,058		L
500255-10-4	KOHL'S CORP.		09/28/2007	Various	110,900.000	6,982,879		5,624,193	3,825,237	(1,311,046)			(1,311,046)		5,621,883		1,360,996	1,360,996			L
500453-20-4	KOMAG INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	38,429		34,270	45,456	(11,186)			(11,186)		34,270		4,159	4,159			L
500600-10-1	KOPIN CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,600.000	10,607		15,411	9,282	(4,633)			(4,633)		3,120		7,487	7,487			L
500643-20-0	KORN/FERRY INTERNATIONAL		09/18/2007	Various	62,800.000	1,095,387		1,468,005							1,468,005		(372,618)	(372,618)			L
50075N-10-4	KRAFT FOODS INC-A		09/12/2007	Various	20,200.000	689,096		638,625							638,625		50,471	50,471	5,050		L
501044-10-1	KROGER CO.		09/12/2007	Various	36,800.000	1,031,483		726,202	755,312	(148,628)			(148,628)		726,202		305,282	305,282	4,926		L
482686-10-2	K-SWISS INC		07/31/2007	Various	1,700.000	48,964		35,239	52,258	(16,444)		(575)	(15,869)		35,239		13,725	13,725	255		L
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	23,603		33,011	18,480	(18,480)			(18,480)				23,603	23,603			L
501577-10-0	KYPHON INC		09/19/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	8,216.000	571,237		542,078							542,078		29,160	29,160			L
502424-10-4	L-3 COMMUNICATIONS		09/12/2007	Various	1,600.000	158,154		83,295	130,848	(47,553)			(47,553)		83,295		74,859	74,859	825		L
505401-20-8	LABOR READY INC		07/31/2007	Various	2,200.000	51,815		50,842	40,326	11,515		(220)	11,734		50,842		973	973			L
50540R-40-9	LABORATORY CORP. OF		09/12/2007	Various	1,600.000	128,728		75,198	117,552	(42,354)			(42,354)		75,198		53,530	53,530			L
512807-10-8	LAM RESEARCH CORP.		08/15/2007	Various	164,086.000	8,569,850		9,420,086	35,434	(15,596)			(15,596)		9,420,086		(850,236)	(850,236)			L
513847-10-3	LANCASTER COLONY CORP.		07/31/2007	Various	800.000	33,774		23,825	25,567	(11,083)		(419)	(10,664)		23,825		9,949	9,949	372		L
514606-10-2	LANCE, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	28,829		18,034	24,096	(6,062)			(6,062)		18,034		10,795	10,795	384		L
51508L-10-3	LANDRY'S RESTAURANTS INC		08/16/2007	Various	2,100.000	60,269		36,620	63,189	(28,650)		(278)	(28,372)		34,261		26,008	26,008	275		L
515098-10-1	LANDSTAR SYSTEMS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	117,617		47,831	91,632	(43,801)			(43,801)		47,831		69,786	69,786	144		L
517942-10-8	LASALLE HOTELS		09/26/2007	Various	2,300.000	111,252		67,958	105,455	(38,479)			(38,479)		67,958		43,294	43,294	2,500		L
518415-10-4	LATTICE SEMICONDUCTOR		07/31/2007	Various	3,700.000	20,681		21,164	23,976	2,940		(3,191)	6,131		21,164		(483)	(483)			L
518613-10-4	LAUREATE EDUCATION INC		07/06/2007	FRANKEL, STUART, & CO., INC	15,144.000	934,589		376,773	673,282	(374,198)			(374,198)		376,773		557,816	557,816			L
520776-10-5	LAWSON PRODUCTS, INC.		07/09/2007	BANC OF AMERICA SECURITIES	200.000	7,312		5,105	9,178	(4,073)			(4,073)		5,105		2,207	2,207	120		L
505336-10-7	LA-Z-BOY CHAIR CO.		07/31/2007	Various	2,500.000	28,796		28,650	29,675	14,460		(10,380)	24,840		28,650		146	146	600		L
501803-30-8	LCA-VISION		07/09/2007	BANC OF AMERICA SECURITIES	800.000	39,865		22,474	27,488	(5,014)			(5,014)		22,474		17,391	17,391	288		L
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		08/08/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	120,800.000	7,537,672		11,161,276							11,161,276		(3,623,604)	(3,623,604)			L
521865-10-5	LEAR CORP COM		07/09/2007	BANC OF AMERICA SECURITIES	2,500.000	90,151		89,025							89,025		1,126	1,126			L
523768-10-9	LEE ENTERPRISES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	31,998		31,290	46,590	(4,264)			(4,264)		31,290		708	708	810		L
524660-10-7	LEGGETT & PLATT, INC.		09/18/2007	Various	65,300.000	1,301,427		1,566,697	50,190	(13,077)		(24,118)	11,041		1,565,847		(264,420)	(264,420)	12,468		L
526057-10-4	LENNAR CORP CL B		09/12/2007	Various	1,700.000	60,013		86,706	89,182	6,048		4,590	1,459		86,706		(26,693)	(26,693)	608		L
526107-10-7	LENNOX INTERNATIONAL INC		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	78,451		42,489	70,403	(27,930)			(27,930)		42,473		35,978	35,978	897		L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		03/21/2007	Various	0.000				55,462	(9,607)			(9,607)								L
529043-10-1	LEXINGTON REALTY TRUST		09/26/2007	Various	2,700.000	58,665		56,670							56,670		1,995	1,995	1,865		L
529771-10-7	LEXMARK INT'L INC		09/12/2007	Various	1,300.000	59,386		53,542	95,160	(60,335)			(60,335)		34,825		24,561	24,561			L
529898-10-8	LIBBEY INC		07/09/2007	BANC OF AMERICA SECURITIES	600.000	13,965		17,868	7,404	(7,404)			(7,404)				13,965	13,965	30		L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		03/21/2007	BERNSTEIN (SANFORD C.) & CO., INC.	0.000				930,810	(37,982)			(37,982)								L
531172-10-4	LIBERTY PROPERTY TRUST		09/27/2007	Various	8,000.000	365,752		342,439	253,513	(38,113)		(4,094)	(34,020)		342,439		23,313	23,313	11,312		L
53219L-10-9	LIFEPOINT HOSPITALS INC		07/31/2007	Various	1,900.000	75,694		73,688	64,030	15,899		(8,391)	24,289		71,538		4,155	4,155			L
532457-10-8	LILLY ELI & CO COM		09/12/2007	Various	12,000.000	676,109		299,381	625,200	(325,819)			(325,819)		299,381		376,727	376,727	10,540		L
532716-10-7	LIMITED BRANDS INC		09/12/2007	Various	4,200.000	114,726		52,936	121,548	(68,612)			(68,612)		52,936		61,790	61,790	1,305		L
532791-10-0	LINCARE HOLDINGS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,900.000	116,349		99,007	115,536	(16,529)			(16,529)		99,007		17,342	17,342			L
533900-10-6	LINCOLN ELEC HLDGS		09/18/2007	Various	23,800.000	1,764,847		1,487,471	11,540	(197)			(197)		1,487,471		277,376	277,376	10,514		L
535555-10-6	LINDSAY CORP		07/09/2007	BANC OF AMERICA SECURITIES	400.000	17,682		9,498	13,060	(3,563)			(3,563)		9,498		8,185	8,185	52		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
535678-10-6	LINEAR TECHNOLOGY CORP.		09/12/2007	Various	3,700.000	136,805		91,826	112,184	(20,358)			(20,358)		91,826		44,979	44,979	1,386		L
536797-10-3	LITHIA MTRS INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	17,447		17,738							17,738		(291)	(291)			L
537008-10-4	LITTLEFUSE INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	31,446		30,393	28,692	5,037			5,037		30,393		1,053	1,053			L
538034-10-9	LIVE NATION INC		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	64,110		37,711	62,720	(25,009)			(25,009)		37,711		26,399	26,399			L
539320-10-1	LIZ CLAIBORNE INC.		09/12/2007	Various	1,300.000	48,761		21,033	56,498	(35,465)			(35,465)		21,033		27,727	27,727	152		L
501889-20-8	LKQ CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	47,037		39,561	43,681	(4,120)			(4,120)		39,561		7,476	7,476			L
539830-10-9	LOCKHEED MARTIN COR		09/12/2007	Various	111,500.000	10,708,445		11,120,143	405,108	(251,085)			(251,085)		11,120,143		(411,698)	(411,698)	3,185		L
539451-10-4	LO-JACK CORP		07/09/2007	BANC OF AMERICA SECURITIES	800.000	18,068		17,832	13,664	5,509			5,509		17,832		236	236			L
543162-10-1	LONGS DRUG STORES CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	80,563		38,697	63,570	(24,873)			(24,873)		38,697		41,866	41,866	630		L
546347-10-5	LOUISIANA-PACIFIC CORP.		07/31/2007	Various	3,400.000	64,500		64,328	26,073	1,833		(6,813)	8,647		64,328		172	172	363		L
548661-10-7	LOWE'S COS.		09/25/2007	Various	351,700.000	10,638,547		10,633,122	8,366,890	(348,132)			(348,132)		10,565,000		73,546	73,546	27,204		L
502161-10-2	LSI CORPORATION		09/12/2007	Various	9,200.000	68,923		84,954				3,792	(3,792)		84,954		(16,031)	(16,031)			L
502175-10-2	LTC PROPERTIES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	22,807		22,418	27,310	(4,892)			(4,892)		22,418		389	389	750		L
549271-10-4	LUBRIZOL CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	150,901		137,140	20,253	(5,180)			(5,180)		136,887		14,013	14,013	226		L
549764-10-8	LUFKIN INDUSTRIES INC		07/09/2007	BANC OF AMERICA SECURITIES	600.000	41,392		33,387	34,848	(1,461)			(1,461)		33,387		8,004	8,004	252		L
550819-10-6	LYDALL INC DEL		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	15,159		10,946	10,810	136			136		10,946		4,213	4,213			L
552078-10-7	LYONDELL PETROCHEMICAL CO.		07/09/2007	BANC OF AMERICA SECURITIES	7,000.000	276,894		259,840							259,840		17,054	17,054	1,575		L
553777-10-3	M T S SYSTEMS		07/09/2007	BANC OF AMERICA SECURITIES	800.000	35,815		27,726	30,896	(3,170)			(3,170)		27,726		8,089	8,089	264		L
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		07/09/2007	BANC OF AMERICA SECURITIES	500.000	13,718		11,532	19,095	9,271			9,271		11,532		2,186	2,186	38		L
554382-10-1	MACERICH COMPANY		08/17/2007	Various	6,900.000	611,208		516,292	433,456	(88,321)		(6,404)	(81,917)		516,292		94,916	94,916	5,136		L
554489-10-4	MACK-CALI REALTY CORP		07/09/2007	BANC OF AMERICA SECURITIES	6,000.000	268,056		268,435	193,800	(21,043)			(21,043)		268,435		(379)	(379)	8,704		L
555904-10-1	MACROVISION CORP		09/11/2007	Various	42,200.000	1,063,733		1,259,045	13,904	(3,380)			(3,380)		1,259,045		(195,312)	(195,312)			L
55616P-10-4	MACY'S INC		09/12/2007	Various	5,600.000	222,479		93,985	213,528	(121,629)			(121,629)		91,899		130,580	130,580	2,156		L
559424-10-6	MAGNETEK, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	5,091		11,128	5,650	(5,650)			(5,650)				5,091	5,091			L
559775-10-1	MAGUIRE PPTYS INC		09/26/2007	Various	2,000.000	84,577		72,510	80,000	(19,066)			(19,066)		72,510		12,067	12,067	(387)		L
562750-10-9	MANHATTAN ASSOCIATES		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	31,141		34,628	33,088	(9,991)			(9,991)		23,097		8,043	8,043			L
563571-10-8	MANITOWOC INC		09/18/2007	Various	195,900.000	9,415,131		9,784,645	142,632	(104,419)			(104,419)		9,784,645		(369,514)	(369,514)	4,872		L
563771-10-4	MANNATECH INC		07/09/2007	BANC OF AMERICA SECURITIES	600.000	7,347		9,241	8,838	403			403		9,241		(1,894)	(1,894)	108		L
564055-10-1	MANOR CARE INC.		08/06/2007	Various	800.000	51,357		28,596	37,536	(8,940)			(8,940)		28,596		22,761	22,761	272		L
56418H-10-0	MANPOWER, INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	263,495		166,733	106,101	(44,689)			(44,689)		164,913		98,582	98,582	896		L
564563-10-4	MANTECH INTL CORP		07/31/2007	Various	1,300.000	41,254		35,024	47,879	(12,602)		(253)	(12,349)		35,024		6,230	6,230			L
565849-10-6	MARATHON OIL CORP		09/12/2007	Various	33,100.000	1,816,732		1,152,756	402,375	(295,194)			(295,194)		1,152,756		663,976	663,976	22,786		L
566330-10-6	MARCUS CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	35,189		23,980	38,370	(14,390)			(14,390)		23,980		11,209	11,209	255		L
567908-10-8	MARINEMAX INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	14,994		14,014	18,151	586			586		14,014		980	980			L
571903-20-2	MARRIOTT INT'L.		09/12/2007	Various	4,200.000	192,858		93,578	200,424	(106,846)			(106,846)		93,578		99,280	99,280	840		L
572901-10-6	MARTEK BIOSCIENCES CORP		07/31/2007	Various	1,300.000	35,069		64,536	30,342	22,660		(6,641)	29,301		33,761		1,308	1,308			L
573284-10-6	MARTIN MARIETTA MATERIALS		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	225,705		81,559	128,537	(66,600)			(66,600)		81,559		144,146	144,146	770		L
57383T-10-3	MARVELENTERTAINMENT INC		09/18/2007	Various	56,400.000	1,279,522		1,489,920				(54,123)	54,123		1,489,920		(210,398)	(210,398)			L

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										11	12	13	14	15							
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574599-10-6	MASCO CORP.		09/12/2007	Various	4,900.000	137,466		96,310	146,363	(50,053)			(50,053)		96,310		41,156	41,156	3,332		L
576206-10-6	MASSEY ENERGY COMPANY		07/31/2007	Various	3,100.000	81,157		80,953	72,013	14,952		(8,489)	23,441		78,476		2,681	2,681	372		L
576674-10-5	MATERIAL SCIENCES CORP.		07/31/2007	Various	1,000.000	12,239		10,223	12,940	(2,606)		(112)	(2,494)		10,223		2,016	2,016			L
576817-20-9	MATRIA HEALTHCARE INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	27,552		27,252	25,857	5,545			5,545		27,252		300	300			L
576853-10-5	MATRIX SERVICE COMPANY		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	24,843		24,850							24,850		(7)	(7)			L
577081-10-2	MATTEL INC.		09/18/2007	Various	58,800.000	1,364,099		1,430,902	101,970	(51,029)		(135,440)	84,412		1,424,189		(60,089)	(60,089)			L
577128-10-1	MATTHEWS INTL CORP		09/18/2007	Various	36,400.000	1,601,762		1,586,745				(4,547)	4,547		1,586,745		15,017	15,017	1,942		L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		09/26/2007	Various	15,500.000	460,547		195,353	474,610	(280,878)		936	(281,814)		193,536		267,011	267,011	7,049		L
577933-10-4	MAXIMUS INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	39,490		28,125	27,702	423			423		28,125		11,365	11,365	180		L
579064-10-6	MCAFEE INC		07/09/2007	BANC OF AMERICA SECURITIES	5,200.000	185,845		153,121	37,235	(16,673)			(16,673)		153,121		32,724	32,724			L
579780-20-6	MCCORMICK & CO.		09/12/2007	Various	1,600.000	59,479		28,263	61,696	(33,433)			(33,433)		28,263		31,216	31,216	960		L
580135-10-1	MCDONALD'S CORP.		09/12/2007	Various	97,000.000	4,747,280		4,535,646	656,084	(390,580)			(390,580)		4,535,646		211,634	211,634			L
580645-10-9	MCGRAW-HILL		09/12/2007	Various	118,700.000	7,139,337		7,989,705	292,486	(159,444)		(50,204)	(109,240)		7,989,705		(850,367)	(850,367)	20,767		L
58155Q-10-3	MCKESSON CORPORATION		09/12/2007	Various	9,400.000	561,377		423,756	187,590	(82,698)			(82,698)		423,756		137,620	137,620	1,350		L
552676-10-8	MDC HOLDINGS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	54,692		53,196							53,196		1,496	1,496			L
583334-10-7	MEADWESTVACO CORP		09/12/2007	Various	2,200.000	76,843		58,366	66,132	(7,766)			(7,766)		58,366		18,477	18,477	1,127		L
58405U-10-2	MEDCO HEALTH SOLUTI		09/14/2007	Various	135,000.000	11,716,793		11,111,489	566,464	15,574			15,574		11,111,489		605,304	605,304			L
584404-10-7	MEDIA GENERAL, INC., CLASS A		07/31/2007	Various	800.000	27,528		34,750	18,585	2,000		(3,950)	5,950		26,616		912	912	299		L
58463J-30-4	MEDICAL PPTYS TRUST INC		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	26,030		25,137							25,137		893	893	1,026		L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		07/31/2007	Various	1,800.000	55,760		57,425	6,077	(1,995)		(5,651)	3,657		53,771		1,989	1,989	64		L
585055-10-6	MEDTRONIC INC.		09/12/2007	Various	35,752.000	1,891,138		1,606,887	1,913,090	(306,202)			(306,202)		1,606,887		284,251	284,251	12,334		L
552715-10-4	MEMC ELECTRONIC MAT		09/12/2007	Various	147,961.000	9,085,010		7,692,141	97,850	(55,321)			(55,321)		7,692,141		1,392,869	1,392,869			L
587118-10-0	MENS WEARHOUSE		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	147,694		92,465	107,128	(14,663)			(14,663)		92,465		55,230	55,230	308		L
587188-10-3	MENTOR CORP		08/15/2007	Various	2,800.000	119,861		38,176	136,836	(98,116)		(544)	(97,572)		38,176		81,685	81,685	1,624		L
587200-10-6	MENTOR GRAPHICS CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	36,200		36,876							36,876		(676)	(676)			L
589331-10-7	MERCK & CO.		09/12/2007	Various	26,500.000	1,319,093		345,257	1,155,400	(810,143)			(810,143)		345,257		973,835	973,835	30,210		L
589378-10-8	MERCURY COMPUTER SYSTEMS		07/09/2007	BANC OF AMERICA SECURITIES	800.000	9,982		30,535	10,688	(4,020)			(4,020)		6,669		3,313	3,313			L
589433-10-1	MEREDITH CORP.		09/18/2007	Various	25,500.000	1,443,702		1,479,777	28,175	(13,091)			(13,091)		1,479,777		(36,075)	(36,075)	9,306		L
589584-10-1	MERIDIAN BIOSCIENCE INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	30,630		22,962	22,895	67			67		22,962		7,669	7,669	448		L
589889-10-4	MERIT MEDICAL SYSTEMS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	11,714		17,384	15,840	1,049			1,049		11,960		(246)	(246)			L
59001A-10-2	MERITAGE HOMES CORP		07/31/2007	Various	1,000.000	26,505		26,750	47,720	(7,976)		(12,557)	4,581		26,750		(245)	(245)			L
590479-10-1	MESA AIR GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	10,228		9,915	12,855	4,435			4,435		9,915		313	313			L
591520-20-0	METHODE ELECTRONICS CLASS A		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	26,205		16,824	17,328	(504)			(504)		16,824		9,380	9,380	160		L
552880-10-6	MGI PHARMA, INC		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	57,521		44,693	44,184	509			509		44,693		12,828	12,828			L
594793-10-1	MICREL INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	23,988		13,266	19,404	(6,138)			(6,138)		13,266		10,722	10,722	54		L
594901-10-0	MICRO SYSTEMS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	68,424		50,773	63,240	(12,663)			(12,663)		50,577		17,847	17,847			L
595017-10-4	MICROCHIP TECHNOLOG		09/12/2007	Various	55,660.000	2,141,908		1,192,221	1,629,278	(654,445)		(21,498)	(632,947)		1,190,961		950,947	950,947	41,396		L
595094-10-3	MICROMUSE INC		09/30/2007	DISTRIBUTION	0.000	1,173											1,173	1,173			L
595112-10-3	MICRON TECHNOLOGY, INC.		09/12/2007	Various	8,900.000	115,342		99,388	124,244	(22,791)		3,745	(26,536)		99,388		15,954	15,954			L
595137-10-0	MICROSEMI CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,900.000	73,090		69,455	56,985	22,778			22,778		69,455		3,635	3,635			L
594918-10-4	MICROSOFT CORP.		09/12/2007	Various	1,172,700.000	34,446,633		31,258,222	59,325,456	(23,776,369)	2,408,461		(21,367,908)		31,332,583		3,114,050	3,114,050	145,950		L
59522J-10-3	MID AMERICA APT		07/12/2007	Various	2,500.000	151,356		135,036	143,100	(10,263)			(10,263)		135,036		16,320	16,320	(2,274)		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
599902-10-3	MILLENNIUM PHARMACEUTICALS INC		07/09/2007	BANC OF AMERICA SECURITIES	10,400.000	108,882		114,896	113,360	8,807			8,807		109,928		(1,046)	(1,046)			L
600544-10-0	MILLER HERMAN, INC.		07/31/2007	Various	2,100.000	69,708		57,722	41,196	(14,031)		(3,792)	(10,239)		57,722		11,986	11,986	366		L
601073-10-9	MILLIPORE CORP.		08/06/2007	Various	600.000	45,703		26,294	39,960	(13,666)			(13,666)		26,294		19,409	19,409			L
602720-10-4	MINE SAFETY APPLIANCES CO		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	44,088		42,286							42,286		1,803	1,803			L
603158-10-6	MINERAL TECH INC		07/31/2007	Various	600.000	40,076		37,961	13,639	(316)		(24)	(293)		37,961		2,115	2,115	42		L
55311R-10-8	MIVA INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	8,074		19,478	3,729	835			835		4,564		3,510	3,510			L
55306N-10-4	MKS INSTRUMENTS		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	62,909		52,576	51,934	642			642		52,576		10,333	10,333			L
60740F-10-5	MOBILE MINI INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	42,399		40,880	37,716	3,360			3,360		40,880		1,519	1,519			L
607828-10-0	MODINE MANUFACTURING CO.		07/31/2007	Various	1,100.000	26,024		24,860	15,018	66		(1,524)	1,589		24,860		1,164	1,164	298		L
608190-10-4	MOHAWK INDUSTRIES INC		09/18/2007	Various	17,500.000	1,552,801		1,700,734	28,372	(3,518)		(3,184)	(334)		1,700,734		(147,933)	(147,933)			L
608554-10-1	MOLEX INC.		09/12/2007	Various	1,800.000	51,803		54,399	56,934	(9,660)			(9,660)		47,274		4,529	4,529	405		L
60886R-10-3	MONACO COACH CORP		07/31/2007	Various	1,200.000	17,704		16,981	16,992	752		(763)	1,515		16,981		723	723	144		L
609027-10-7	MONARCH CASINO & RESORT INC		07/09/2007	BANC OF AMERICA SECURITIES	400.000	11,300		10,148							10,148		1,152	1,152			L
60935Y-10-9	MONEYGRAM INTERNATIONAL INC		07/31/2007	Various	2,700.000	81,015		59,325	27,377	(19,117)		(1,979)	(17,139)		59,325		21,691	21,691	222		L
61166W-10-1	MONSANTO CO.		09/14/2007	Various	84,000.000	6,124,086		5,381,030	346,698	(40,648)			(40,648)		5,381,030		743,056	743,056	4,062		L
611742-10-7	MONSTER WORLDWIDE		09/12/2007	Various	1,600.000	64,891		25,672	74,624	(48,952)			(48,952)		25,672		39,219	39,219			L
615394-20-2	MOOG, INC. CLASS A		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	74,768		40,797	64,923	(24,126)			(24,126)		40,797		33,971	33,971			L
61945A-10-7	MOSAIC COMPANY		09/17/2007	BERNSTEIN (SANFORD C.) & CO., INC.	137,900.000	6,194,545		5,317,300							5,317,300		877,245	877,245			L
620076-10-9	MOTOROLA INC.		09/12/2007	Various	494,000.000	8,797,236		8,704,338	612,688	(497,573)			(497,573)		8,704,338		92,898	92,898	27,680		L
624580-10-6	MOVADO GROUP, INC		07/09/2007	BANC OF AMERICA SECURITIES	800.000	27,479		23,224	23,200	24			24		23,224		4,255	4,255	112		L
553409-10-3	MPS GROUP INC		07/31/2007	Various	3,400.000	46,433		39,831	15,641	(6,520)		(1,307)	(5,214)		39,831		6,602	6,602			L
553530-10-6	MSC INDL DIRECT INC		08/14/2007	Various	31,400.000	1,571,655		1,357,169	28,149	(2,055)			(2,055)		1,357,169		214,486	214,486	11,210		L
624756-10-2	MUELLER INDUSTRIES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	59,670		49,664	53,890	(4,226)			(4,226)		49,664		10,006	10,006	340		L
625453-10-5	MULTIMEDIA GAMES INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	14,050		25,761	10,560	222			222		10,782		3,268	3,268			L
626717-10-2	MURPHY OIL		09/12/2007	Various	2,200.000	133,793		122,807	111,870	8,351			8,351		120,221		13,572	13,572	679		L
628464-10-9	MYERS INDS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	42,244		23,204	29,754	(7,377)			(7,377)		22,377		19,867	19,867	399		L
628530-10-7	MYLAN INC		09/12/2007	Various	2,500.000	43,695		53,075	49,900	2,625		1,410	1,215		51,607		(7,912)	(7,912)	450		L
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		09/18/2007	Various	8,900.000	886,387		1,392,609				(131,692)	131,692		1,392,609		(506,221)	(506,221)	4,450		L
630797-10-8	NAPSTER INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	3,274		10,401	3,630	60			60		3,400		(126)	(126)			L
631158-10-2	NASH-FINCH CO.		07/09/2007	BANC OF AMERICA SECURITIES	500.000	25,206		11,066	13,650	(2,787)			(2,787)		10,864		14,343	14,343	180		L
635309-10-7	NATIONAL CINEMEDIA		07/13/2007	WEEDEN & COMPANY	30,100.000	840,602		789,620							789,620		50,982	50,982			L
636518-10-2	NATIONAL INSTRUMENTS CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	61,175		59,870	51,756	(2,635)			(2,635)		49,121		12,054	12,054	266		L
637071-10-1	NATIONAL OILWELL VA		09/14/2007	Various	171,318.000	20,430,040		18,866,336	128,478	(25,758)			(25,758)		18,866,336		1,563,704	1,563,704			L
637417-10-6	NATIONAL RETAIL PROPERTIES		07/27/2007	Various	2,700.000	61,414		59,480							59,480		1,934	1,934	885		L
637640-10-3	NATIONAL SEMICONDUC		09/12/2007	Various	63,000.000	1,617,849		1,566,814	83,990	(51,386)			(51,386)		1,566,814		51,035	51,035	2,816		L
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,900.000	83,094		78,880							78,880		4,214	4,214			L
63910B-10-2	NAUTILUS INC.		07/31/2007	Various	1,300.000	15,692		15,652	18,200	2,511		(1,569)	4,081		15,652		40	40	260		L
63935N-10-7	NAVIGANT CONSULTING SERVICES		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	26,301		25,984	27,664	1,029			1,029		25,984		317	317			L
628782-10-4	NBTY INC		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	83,558		41,070	78,983	(55,277)			(55,277)		23,706		59,852	59,852			L
628852-10-5	NCI BUILDING SYSTEMS INC.		07/09/2007	BANC OF AMERICA SECURITIES	800.000	39,754		29,941	41,400	(11,459)			(11,459)		29,941		9,812	9,812			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
62886E-10-8	NCR CORP		09/12/2007	Various	2,200.000	116,878		27,803	94,072	(66,269)			(66,269)		27,803		89,075	89,075			L
640079-10-9	NEENAH PAPER		07/09/2007	BANC OF AMERICA SECURITIES	600.000	24,923		18,691	21,192	(2,501)			(2,501)		18,691		6,231	6,231	120		L
64065P-10-2	NEOWARE INC		09/28/2007	Various	6,100.000	96,996		85,722	80,581	74,046			74,046		82,289		14,707	14,707			L
64111N-10-1	NETEZZA CORP		07/23/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	8,400.000	136,362		100,800							100,800		35,562	35,562			L
64110L-10-6	NETFLIX INC		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	40,766		38,780							38,780		1,986	1,986			L
64111Q-10-4	NETGEAR INC		09/18/2007	Various	179,200.000	4,946,855		6,821,427	23,625	(9,141)		(23,907)	14,766		6,821,427		(1,874,572)	(1,874,572)			L
64120L-10-4	NETWORK APPLIANCE		09/12/2007	Various	4,600.000	129,935		83,109	180,688	(102,175)			(102,175)		78,513		51,422	51,422			L
641208-10-3	NETWORK EQUIPMENT TECHNOLOGY		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	11,749		8,818	6,984	1,834			1,834		8,818		2,931	2,931			L
64126X-20-1	NEUSTAR INC CLASS A		07/09/2007	BANC OF AMERICA SECURITIES	2,100.000	62,980		60,837							60,837		2,143	2,143			L
650111-10-7	NEW YORK TIMES CO.		09/12/2007	Various	1,800.000	43,565		59,863	43,848	11,634		2,728	8,906		54,910		(11,345)	(11,345)	752		L
651229-10-6	NEWELL RUBBERMAID C		09/12/2007	Various	34,600.000	1,006,302		999,095	98,430	(20,203)		(3,744)	(16,459)		996,444		9,859	9,859	8,043		L
651290-10-8	NEWFIELD EXPLORATION CORP		07/31/2007	Various	25,730.000	1,196,686		1,296,175	32,762	(9,102)		(9,437)	335		1,296,175		(99,489)	(99,489)			L
651639-10-6	NEWMONT MINING CORP		09/12/2007	Various	5,500.000	230,791		162,453	248,325	(85,872)		1,567	(87,439)		162,453		68,338	68,338	1,140		L
651824-10-4	NEWPORT CORP.		08/09/2007	Various	31,700.000	488,567		523,630	10,475	(3,982)		(1,235)	(2,747)		523,630		(35,063)	(35,063)			L
65248E-10-4	NEWS CORPORATION		09/12/2007	Various	611,000.000	13,125,098		11,313,011	9,101,076	(2,207,282)			(2,207,282)		11,289,332		1,835,766	1,835,766	36,660		L
62913F-20-1	NII HOLDINGS INC		09/13/2007	Various	225,229.000	16,924,686		16,570,028	407,003	25,520			25,520		16,570,028		354,658	354,658			L
654106-10-3	NIKE INC.		09/12/2007	Various	32,900.000	1,823,273		1,624,909	232,721	(165,822)			(165,822)		1,624,909		198,364	198,364	9,565		L
655044-10-5	NOBLE ENERGY INC		07/31/2007	Various	5,600.000	358,750		262,744	152,215	(45,321)		(1,187)	(44,134)		262,744		96,006	96,006	605		L
655663-10-2	NORDSON CORP.		08/14/2007	Various	29,800.000	1,382,514		1,451,651	4,983	(2,263)		(3,820)	1,557		1,451,651		(69,137)	(69,137)	10,133		L
655664-10-0	NORDSTROM		09/12/2007	Various	2,700.000	132,228		38,165	133,218	(95,053)			(95,053)		38,165		94,062	94,062	743		L
655844-10-8	NORFOLK SOUTHERN CO		09/12/2007	Various	40,100.000	2,209,262		1,990,755	251,450	(141,945)			(141,945)		1,990,755		218,507	218,507	10,208		L
666807-10-2	NORTHROP GRUMMAN CORP		09/12/2007	Various	4,200.000	329,420		169,971	284,340	(114,369)			(114,369)		169,971		159,450	159,450	3,219		L
66987M-60-4	NOVATEL WIRELESS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	29,613		16,802	11,604	5,198			5,198		16,802		12,810	12,810			L
670006-10-5	NOVELL, INC.		09/12/2007	Various	4,100.000	30,444		23,588	25,420	(1,832)			(1,832)		23,588		6,856	6,856			L
670008-10-1	NOVELLUS SYSTEMS		09/12/2007	Various	1,600.000	45,921		42,510	55,072	(13,530)			(13,530)		41,542		4,379	4,379			L
670009-10-9	NOVEN PHARMACEUTICALS		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	23,397		18,596	25,450	(6,854)			(6,854)		18,596		4,802	4,802			L
670346-10-5	NUCOR CORP.		09/12/2007	Various	10,800.000	631,301		434,576	207,708	(162,849)			(162,849)		434,576		196,725	196,725	15,456		L
67066G-10-4	NVIDIA CORP.		09/20/2007	Various	466,201.000	15,083,593		15,075,956	157,909	(130,255)			(130,255)		15,075,956		7,637	7,637			L
62944T-10-5	NVR INC		09/18/2007	Various	2,100.000	1,120,702		1,327,512	129,000	(51,307)			(51,307)		1,327,512		(206,811)	(206,811)			L
670823-10-3	O CHARLEYS INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	13,801		13,475	14,896	(1,421)			(1,421)		13,475		326	326	42		L
686091-10-9	O REILLY AUTOMOTIVE INC		07/31/2007	Various	3,700.000	135,911		131,290	30,136	276		(359)	635		131,290		4,621	4,621			L
674599-10-5	OCCIDENTAL PETROLEU		09/12/2007	Various	10,500.000	623,411		106,237	512,715	(406,478)			(406,478)		106,237		517,174	517,174	6,930		L
675232-10-2	OCEANEERING INTERNATIONAL INC		07/09/2007	BANC OF AMERICA SECURITIES	2,100.000	115,572		32,176	83,370	(51,194)			(51,194)		32,176		83,396	83,396			L
67611V-10-1	ODYSSEY HEALTHCARE INC		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	17,873		38,259	19,890	(2,632)			(2,632)		17,258		616	616			L
676220-10-6	OFFICE DEPOT		09/12/2007	Various	3,500.000	100,668		48,133	133,595	(85,462)			(85,462)		48,133		52,535	52,535			L
67622P-10-1	OFFICEMAX INC		08/06/2007	Various	800.000	31,020		26,651	39,720	(14,634)			(14,634)		25,086		5,935	5,935	360		L
679580-10-0	OLD DOMINION FREIGHT LINE INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	37,384		25,160	28,884	(3,724)			(3,724)		25,160		12,224	12,224			L
680665-20-5	OLIN CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	52,261		50,400	39,648	12,181			12,181		50,400		1,861	1,861	960		L
670872-10-0	OM GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	58,929		30,807	49,808	(19,001)			(19,001)		30,807		28,122	28,122			L
681904-10-8	OMNICARE INC		07/31/2007	Various	4,000.000	148,659		144,240	119,753	40,614		(48,581)	89,194		144,240		4,419	4,419	160		L
681919-10-6	OMNICOM GROUP		09/12/2007	Various	33,900.000	1,747,235		1,667,670	224,761	(104,555)			(104,555)		1,667,670		79,565	79,565	6,845		L
682129-10-1	OMNOVA SOLUTIONS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	10,754		12,673	8,244	(8,244)			(8,244)				10,754	10,754			L
682159-10-8	ON ASSIGNMENT INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	9,649		18,944	10,575	(10,575)			(10,575)				9,649	9,649			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
683399-10-9	ONYX PHARMACEUTICALS INC		07/16/2007	CANTOR, FITZGERALD & CO.	17,100.000	453,468		459,990							459,990		(6,522)	(6,522)			L
68389X-10-5	ORACLE CORP.		09/12/2007	Various	49,000.000	992,524		225,196	839,860	(614,664)			(614,664)		225,196		767,328	767,328			L
688239-20-1	OSHKOSH TRUCK CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	156,282		111,549	26,244	(11,775)			(11,775)		111,549		44,733	44,733	480		L
688582-10-5	OSTEOTECH, INC.		07/09/2007	BANC OF AMERICA SECURITIES	600.000	4,317		8,228	3,390	(3,390)			(3,390)				4,317	4,317			L
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC.		07/09/2007	BANC OF AMERICA SECURITIES	800.000	70,836		19,174	45,040	(25,866)			(25,866)		19,174		51,662	51,662	400		L
690732-10-2	OWENS & MINOR, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	59,746		43,706	53,159	(9,453)			(9,453)		43,706		16,041	16,041	578		L
691497-30-9	OXFORD INDUSTRIES, INC.		07/31/2007	Various	1,100.000	49,882		48,136	54,615	(8,545)		(265)	(8,280)		45,805		4,077	4,077	396		L
693506-10-7	P P G INDUSTRIES, INC.		09/12/2007	Various	2,000.000	154,529		89,439	128,420	(38,981)			(38,981)		89,439		65,090	65,090	2,052		L
693718-10-8	PACCAR, INC.		09/12/2007	Various	92,800.000	8,145,530		8,162,329	194,700	(87,420)			(87,420)		8,162,329		(16,800)	(16,800)	7,400		L
694873-10-0	PACIFIC SUNWEAR CALIF INC		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	52,266		50,600	45,034	10,341			10,341		50,600		1,666	1,666			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		07/31/2007	Various	2,700.000	73,122		67,184	11,691	545		(136)	681		67,184		5,939	5,939	940		L
695257-10-5	PACTIV CORP.		09/12/2007	Various	1,600.000	50,941		18,481	57,104	(40,105)			(40,105)		16,999		33,942	33,942			L
696429-30-7	PALL CORP.		09/12/2007	Various	1,500.000	67,501		39,381	51,825	(12,444)			(12,444)		39,381		28,120	28,120	360		L
696643-10-5	PALM INC		07/09/2007	BANC OF AMERICA SECURITIES	3,400.000	56,309		54,434	47,906	9,254			9,254		54,434		1,875	1,875			L
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	26,011		24,297	35,469	(8,012)			(8,012)		24,297		1,714	1,714			L
69840W-10-8	PANERA BREAD COMPANY		07/31/2007	Various	1,100.000	52,448		46,126	61,501	(12,980)		(2,395)	(10,585)		46,126		6,322	6,322			L
698813-10-2	PAPA JOHNS INTL INC		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	43,647		25,531	43,515	(17,984)			(17,984)		25,531		18,115	18,115			L
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	36,269		41,915	26,844	18,176			18,176		33,876		2,393	2,393			L
699173-20-9	PARAMETRIC TECHNOLO		07/09/2007	BANC OF AMERICA SECURITIES	3,700.000	63,887		66,829	11,803	20			20		66,829		(2,942)	(2,942)			L
699462-10-7	PAREXEL INTERNATIONAL CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	51,299		25,754	34,764	(10,654)			(10,654)		24,110		27,189	27,189			L
700416-20-9	PARK ELECTROCHEMICAL CORP		07/09/2007	BANC OF AMERICA SECURITIES	900.000	26,005		21,842	23,085	(1,243)			(1,243)		21,842		4,164	4,164	216		L
701094-10-4	PARKER-HANNIFIN CORP.		09/12/2007	Various	1,500.000	150,837		54,723	115,320	(60,597)			(60,597)		54,723		96,114	96,114	812		L
70159Q-10-4	PARKWAY PROPERTIES		09/10/2007	Various	700.000	34,614		33,920							33,920		694	694	404		L
703395-10-3	PATTERSON COS. INC.		09/12/2007	Various	1,700.000	63,640		22,666	60,367	(40,853)			(40,853)		19,514		44,126	44,126			L
703481-10-1	PATTERSON UTI ENERGY INC		07/09/2007	BANC OF AMERICA SECURITIES	5,100.000	129,986		93,593	118,473	(24,880)			(24,880)		93,593		36,393	36,393	1,020		L
704326-10-7	PAYCHEX INC.		09/12/2007	Various	4,200.000	170,897		116,143	166,068	(49,925)			(49,925)		116,143		54,754	54,754	2,064		L
69329Y-10-4	PDL BIOPHARMA INC		07/31/2007	Various	3,800.000	88,899		90,570	15,649	914		(9,391)	10,305		86,998		1,901	1,901			L
704549-10-4	PEABODY ENERGY		09/28/2007	Various	99,600.000	4,874,027		5,028,633	125,271	(11,897)			(11,897)		5,028,633		(154,606)	(154,606)	384		L
705324-10-1	PEDIATRIX MEDICAL GROUP		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	79,086		41,350	68,460	(27,110)			(27,110)		41,350		37,736	37,736			L
705560-10-0	PEET'S COFFEE & TEA INC		07/31/2007	Various	500.000	12,577		12,319	13,120	1,378		(2,183)	3,562		12,315		262	262			L
707882-10-6	PENN VIRGINIA CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	59,039		34,395	49,028	(14,633)			(14,633)		34,395		24,644	24,644	293		L
708160-10-6	PENNEY (J.C.) CO., INC.		09/21/2007	Various	81,500.000	5,751,908		5,250,134	1,887,584	(608,014)			(608,014)		5,250,134		501,774	501,774	17,612		L
709631-10-5	PENTAIR, INC.		07/09/2007	BANC OF AMERICA SECURITIES	3,300.000	127,518		88,054	40,035	(14,351)			(14,351)		88,054		39,464	39,464	723		L
713278-10-9	PEPBOYS MANNY MOE & JACK		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	45,773		32,413	32,692	(2,074)			(2,074)		30,618		15,154	15,154	446		L
713409-10-0	PEPSI BOTTLING GROU		09/12/2007	Various	1,700.000	58,903		33,510	52,547	(19,037)			(19,037)		33,510		25,393	25,393	626		L
71343P-20-0	PEPSIAMERICAS INC		08/08/2007	Various	12,500.000	347,689		348,743	6,420	(2,184)		(111)	(2,072)		348,743		(1,054)	(1,054)	338		L
713448-10-8	PEPSICO INC.		09/12/2007	Various	20,000.000	1,335,896		268,648	1,251,000	(982,352)			(982,352)		268,648		1,067,248	1,067,248	19,988		L
71372U-10-4	PERFECT WORLD		07/31/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	1,000.000	25,543		16,000							16,000		9,543	9,543			L
713755-10-6	PERFORMANCE FOOD GROUP CO		07/20/2007	Various	48,800.000	1,509,587		1,319,175	688,236	(56,102)			(56,102)		1,314,207		195,380	195,380			L
714046-10-9	PERKINELMER INC		09/12/2007	Various	1,600.000	43,769		7,488	35,568	(28,080)			(28,080)		7,488		36,281	36,281	252		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
714290-10-3	PERRIGO COMPANY		07/09/2007	BANC OF AMERICA SECURITIES	2,500.000	50,200		41,085	43,250	(2,165)			(2,165)		41,085		9,116	9,116	225		L
716382-10-6	PETMED EXPRESS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	13,324		12,840	13,350	730			730		12,840		484	484			L
716578-10-9	PETROLEUM DEVELOPMENT CORP		07/09/2007	BANC OF AMERICA SECURITIES	700.000	34,923		30,774	30,135	639			639		30,774		4,149	4,149			L
716768-10-6	PETSMART INC		07/31/2007	Various	4,400.000	144,548		119,660	63,809	(19,493)		(3,557)	(15,936)		115,349		29,199	29,199	133		L
69333Y-10-8	PF CHANGS CHINA BISTRO		07/31/2007	Various	800.000	28,744		28,887	30,704	4,755		(7,299)	12,054		28,160		584	584			L
717081-10-3	PFIZER INC COM STK USD0.		09/12/2007	Various	86,900.000	2,213,022		1,349,253	2,250,710	(993,919)			(993,919)		1,256,791		956,231	956,231	51,997		L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		07/09/2007	BANC OF AMERICA SECURITIES	3,400.000	132,776		114,563	6,186	(3,774)			(3,774)		114,563		18,213	18,213	108		L
717148-10-0	PHARMANET DEVELOPMENT GROUP INC.		07/09/2007	BANC OF AMERICA SECURITIES	600.000	19,192		13,615	13,242	373			373		13,615		5,578	5,578			L
71714F-10-4	PHARMERICA CO		08/13/2007	VARIOUS	2.260			27							27		(27)	(27)			L
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		08/14/2007	Various	29,200.000	1,511,023		1,623,384							1,623,384		(112,361)	(112,361)	1,987		L
719153-10-8	PHOENIX TECHNOLOGIES LTD		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	8,952		16,603	4,500	(4,500)			(4,500)				8,952	8,952			L
719364-10-1	PHOTON DYNAMICS		07/09/2007	BANC OF AMERICA SECURITIES	500.000	5,523			5,845	6,442			6,442				5,523	5,523			L
719405-10-2	PHOTRONICS INC		07/31/2007	Various	1,700.000	26,127		25,296	27,778	13,593		(10,568)	24,160		25,296		831	831			L
723456-10-9	PINNACLE ENTERTAINMENT INC		07/31/2007	Various	2,400.000	72,224		67,560	13,256	(520)		(10,933)	10,413		67,560		4,664	4,664			L
723787-10-7	PIONEER NATURAL RESOURCES CO		07/31/2007	Various	4,000.000	197,124		159,205	98,907	(13,157)		(890)	(12,267)		159,205		37,919	37,919	324		L
724479-10-0	PITNEY-BOWES		09/12/2007	Various	2,600.000	122,628		111,124	120,094	(8,970)		968	(9,939)		111,124		11,504	11,504	1,749		L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	117,788		47,454	114,072	(66,618)			(66,618)		47,454		70,334	70,334			L
726900-10-3	PLANAR SYSTEMS INC		07/09/2007	BANC OF AMERICA SECURITIES	500.000	3,788		9,307	4,835	68			68		3,745		43	43			L
727493-10-8	PLANTRONICS INC		07/31/2007	Various	1,600.000	42,519		41,952	33,920	27,718		(14,592)	42,309		41,952		567	567	160		L
72813P-10-0	PLAYTEX PRODUCTS INC		09/28/2007	Various	19,400.000	345,253		264,518	279,166	(22,254)			(22,254)		256,912		88,341	88,341			L
729132-10-0	PLEXUS CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	45,143		31,342	11,940	(4,769)			(4,769)		31,342		13,801	13,801			L
729251-10-8	PLUM CREEK TIMBER CO INC		09/12/2007	Various	2,200.000	94,409		48,425	87,670	(39,919)			(39,919)		48,425		45,984	45,984	2,342		L
69344F-10-6	PMC - SIERRA INC		07/03/2007	CANTOR, FITZGERALD & CO.	10,000.000	78,024		69,648	67,100	2,548			2,548		69,648		8,376	8,376			L
730448-10-7	POGO PRODUCING CO.		07/31/2007	Various	1,900.000	97,786		94,124	13,127	(1,740)		(4,622)	2,882		94,124		3,662	3,662	41		L
731068-10-2	POLARIS INDUSTRIES INC		09/18/2007	Various	30,300.000	1,342,181		1,423,713	79,611	(33,938)			(33,938)		1,423,713		(81,532)	(81,532)	20,604		L
731572-10-3	POLO RALPH LAUREN C		09/18/2007	Various	17,200.000	1,408,848		1,630,322	54,362	(19,640)			(19,640)		1,630,322		(221,474)	(221,474)	895		L
73172K-10-4	POLYCOM INC.		07/09/2007	BANC OF AMERICA SECURITIES	3,000.000	101,030		97,561							97,561		3,469	3,469			L
731738-10-0	POLYMEDICA GROUP		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	46,319		31,008	44,451	(13,443)			(13,443)		31,008		15,311	15,311	330		L
73179P-10-6	POLYONE CORPORATION		07/09/2007	BANC OF AMERICA SECURITIES	3,900.000	33,411		32,598	29,250	(12,971)			(12,971)		12,942		20,469	20,469			L
73278L-10-5	POOL CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,600.000	92,704		90,722	101,842	(11,440)			(11,440)		90,402		2,303	2,303	585		L
732827-10-0	POPE & TALBOT, INC.		08/01/2007	Various	7,800.000	21,344		64,656	42,666	42,114			42,114		57,174		(35,830)	(35,830)			L
737407-10-6	POSSIS CORP.		07/09/2007	BANC OF AMERICA SECURITIES	500.000	5,427		8,771	6,740	(1,259)			(1,259)		5,440		(13)	(13)			L
737464-10-7	POST PROPERTIES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,500.000	131,729		94,287	114,250	(20,124)			(20,124)		94,287		37,442	37,442	4,065		L
737630-10-3	POTLATCH CORP.		07/31/2007	Various	1,300.000	57,726		55,831	12,927	(361)		(331)	(30)		55,831		1,896	1,896	782		L
739363-10-9	POWERWAVE TECHNOLOGIES INC		07/09/2007	BANC OF AMERICA SECURITIES	4,300.000	28,212		23,811	27,735	5,946			5,946		22,355		5,856	5,856			L
74005P-10-4	PRAXAIR INC.		09/12/2007	Various	141,900.000	10,662,340		8,693,211	605,166	(185,964)			(185,964)		8,693,211		1,969,128	1,969,128	126,570		L
740065-10-7	PRE PAID LEGAL SERVICES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	400.000	27,431		4,318	15,652	(11,334)			(11,334)		4,318		23,113	23,113			L
740189-10-5	PRECISION CASTPARTS		09/14/2007	Various	103,961.000	13,647,525		12,850,221	117,420	(100,509)			(100,509)		12,850,221		797,304	797,304	340		L
74153Q-10-2	PRIDE INTL		07/09/2007	BANC OF AMERICA SECURITIES	5,400.000	208,132		191,675	7,202	(545)			(545)		191,675		16,457	16,457			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
742718-10-9	PROCTER & GAMBLE		09/12/2007	Various	507,609.000	32,203,435		23,263,893	24,763,231	(9,044,301)			(9,044,301)		23,263,893		8,939,542	8,939,542	297,987		L
743312-10-0	PROGRESS SOFTWARE CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	54,425		37,761	47,481	(9,720)			(9,720)		37,761		16,664	16,664			L
743410-10-2	PROLOGIS		09/12/2007	Various	16,500.000	1,020,293		265,196	1,002,705	(760,821)			(760,821)		265,196		755,097	755,097	5,799		L
69360J-10-7	PS BUSINESS PKS INC CALIF COM		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	110,907		94,410	120,207	(25,797)			(25,797)		94,410		16,497	16,497	1,241		L
69366A-10-0	PSS WORLD MEDICAL INC		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	52,717		51,016							51,016		1,701	1,701			L
74439H-10-8	PSYCHIATRIC SOLUTIONS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	66,670		64,636	67,536	(2,900)			(2,900)		64,636		2,034	2,034			L
74460D-10-9	PUBLIC STORAGE		09/12/2007	Various	9,100.000	730,821		772,188	887,250	(109,277)		3,428	(112,706)		772,188		(41,367)	(41,367)	9,150		L
745867-10-1	PULTE HOMES INC.		09/12/2007	Various	2,500.000	54,209		59,485	82,800	(21,729)		534	(22,263)		59,485		(5,276)	(5,276)	300		L
747277-10-1	QLOGIC CORP.		09/12/2007	Various	1,900.000	30,951		40,575	41,648	(3,583)		1,744	(5,327)		38,051		(7,101)	(7,101)			L
747525-10-3	QUALCOMM INC.		09/12/2007	Various	487,811.000	19,488,163		17,953,274	13,155,115	(722,883)			(722,883)		17,836,462		1,651,702	1,651,702	167,802		L
747582-10-4	QUALITY SYSTEMS INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	27,740		26,579	26,089	4,653			4,653		26,579		1,161	1,161	875		L
747620-10-2	QUANEX CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	85,867		35,638	58,803	(23,165)			(23,165)		35,638		50,229	50,229	714		L
74762E-10-2	QUANTA SERVICES		08/02/2007	Various	177,700.000	4,672,124		5,579,412	21,303	(6,436)			(6,436)		5,579,412		(907,288)	(907,288)			L
74834L-10-0	QUEST DIAGNOSTICS		09/12/2007	Various	1,900.000	105,252		46,928	100,700	(53,772)			(53,772)		46,928		58,324	58,324	570		L
74838C-10-6	QUICKSILVER INC		07/09/2007	BANC OF AMERICA SECURITIES	5,100.000	73,818		72,063	80,325	2,143			2,143		72,063		1,755	1,755			L
74837R-10-4	QUICKSILVER RESOURCES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	82,653		78,930	65,862	13,068			13,068		78,930		3,723	3,723			L
749121-10-9	QWEST COMMUNICATIONS INTL		09/12/2007	Various	19,400.000	313,866		83,808	162,378	(80,070)			(80,070)		82,308		231,558	231,558			L
749941-10-0	R F MICRODEVICES INC		07/31/2007	Various	6,300.000	38,946		39,312	42,777	8,966		(6,503)	15,469		39,312		(366)	(366)			L
75025N-10-2	RADIANT SYSTEMS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	14,353		15,423	11,484	(6,041)			(6,041)		5,296		9,057	9,057			L
75040P-40-5	RADIO ONE INC		07/09/2007	BANC OF AMERICA SECURITIES	3,300.000	23,621		23,298	22,242	5,340			5,340		23,298		323	323			L
750438-10-3	RADIOSHACK CORP		09/12/2007	Various	47,800.000	1,082,142		1,563,292	26,848	5,376		(35,671)	41,047		1,563,292		(481,150)	(481,150)			L
750459-10-9	RADISYS CORP		07/09/2007	BANC OF AMERICA SECURITIES	700.000	8,617		8,680	11,669	2,351			2,351		8,680		(63)	(63)			L
751028-10-1	RALCORP HOLDINGS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	61,879		22,787	55,979	(33,192)			(33,192)		22,787		39,093	39,093			L
753820-10-9	RARE HOSPITALITY		09/28/2007	Various	8,350.000	305,024		145,106	274,966	(129,959)		(785)	(129,174)		144,222		160,802	160,802			L
754907-10-3	RAYONIER INC		09/05/2007	Various	2,500.000	122,831		103,873	14,039	(6,304)	(497)		(6,801)		103,873		18,958	18,958	1,103		L
755111-50-7	RAYTHEON CO COM NEW		09/12/2007	Various	5,500.000	307,074		139,658	290,400	(150,742)			(150,742)		139,658		167,416	167,416	4,125		L
749388-10-4	RC2 CORP		07/09/2007	BANC OF AMERICA SECURITIES	900.000	36,292		32,647	39,600	(6,953)			(6,953)		32,647		3,645	3,645			L
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		07/09/2007	BANC OF AMERICA SECURITIES	600.000	24,659		24,222	21,510	14,360			14,360		24,222		437	437			L
758750-10-3	REGAL BELOIT CORP		07/09/2007	Various	1,300.000	66,301		47,274	1,050,200	(123,839)			(123,839)		47,274		19,028	19,028	8,483		L
758849-10-3	REGENCY CENTERS CORPORATION		08/13/2007	Various	6,100.000	449,829		238,756	331,284	(225,087)		(7,788)	(217,299)		238,756		211,074	211,074	6,071		L
75886F-10-7	REGENERON PHARMACEUTICALS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	48,723		48,384	54,189	8,682			8,682		48,384		339	339			L
758932-10-7	REGIS CORP		07/31/2007	Various	1,500.000	57,994		54,429	28,350	(3,871)		(906)	(2,965)		54,429		3,566	3,566	57		L
759148-10-9	REHABCARE GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	10,394		27,414	10,395	(763)			(763)		9,632		762	762			L
759509-10-2	RELIANCE STEEL & ALUMINUM		07/31/2007	Various	2,100.000	123,731		111,733	16,855	812		(8,758)	9,570		111,733		11,997	11,997	228		L
76009N-10-0	RENT-A-CENTER INC		07/31/2007	Various	2,300.000	61,519		59,936	5,902	(1,049)		(8,150)	7,101		59,936		1,582	1,582			L
760759-10-0	REPUBLIC SERVICE INC		07/09/2007	BANC OF AMERICA SECURITIES	5,500.000	170,827		87,336	121,061	(63,799)			(63,799)		87,336		83,491	83,491	1,778		L
760943-10-0	RES-CARE INC		07/09/2007	BANC OF AMERICA SECURITIES	800.000	17,367		16,119							16,119		1,248	1,248			L
761152-10-7	RESMED INC.		07/31/2007	Various	2,500.000	104,407		102,429	27,366	(5,147)		(6,006)	859		102,429		1,978	1,978			L
761230-10-1	RESPIRONICS INC		07/09/2007	BANC OF AMERICA SECURITIES	3,000.000	129,361		127,770							127,770		1,591	1,591			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
770196-10-3	ROBBINS & MEYERS INC		07/09/2007	BANC OF AMERICA SECURITIES	100.000	5,784		2,343	4,592	(2,249)			(2,249)		2,343		3,440	3,440	20		L
770323-10-3	ROBERT HALF INTERNA		09/12/2007	Various	2,100.000	76,211		35,313	77,952	(42,639)			(42,639)		35,313		40,898	40,898	430		L
771195-10-4	ROCHE HOLDING LTD		07/30/2007	JEFFERIES & COMPANY, INC.	32,500.000	2,843,632		2,844,465							2,844,465		(833)	(833)			U
772739-20-7	ROCK TENN CO.		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	46,242		23,539	37,954	(14,415)			(14,415)		23,539		22,703	22,703	280		L
773903-10-9	ROCKWELL AUTOMATION		09/12/2007	Various	2,100.000	150,283		25,323	128,268	(102,945)			(102,945)		25,323		124,960	124,960	1,247		L
774341-10-1	ROCKWELL COLLINS		09/12/2007	Various	2,100.000	150,719		36,575	132,909	(96,334)			(96,334)		36,575		114,143	114,143	688		L
775133-10-1	ROGERS HEALTH		07/31/2007	Various	600.000	21,700		23,697	35,490	(9,481)		(3,694)	(5,787)		22,200		(500)	(500)			L
775371-10-7	ROHM & HAAS CO.		09/12/2007	Various	1,800.000	100,251		55,101	92,016	(36,915)			(36,915)		55,101		45,150	45,150	1,297		L
775711-10-4	ROLLINS, INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	23,292		22,770							22,770		522	522			L
776696-10-6	ROPER CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,900.000	174,854		149,892	24,316	(8,929)			(8,929)		149,892		24,962	24,962	63		L
778296-10-3	ROSS STORES, INC.		07/31/2007	Various	4,600.000	143,115		137,905	58,571	(777)		(9,657)	8,880		137,905		5,210	5,210	615		L
779382-10-0	ROWAN COS., INC.		09/12/2007	Various	1,400.000	59,040		40,137	46,480	(6,343)			(6,343)		40,137		18,903	18,903	290		L
749685-10-3	RPM INTERNATIONAL INC		07/09/2007	BANC OF AMERICA SECURITIES	3,900.000	93,754		86,071	13,119	(1,345)			(1,345)		86,071		7,683	7,683	220		L
74973W-10-7	RTI INTERNATIONAL METALS		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	80,287		35,852	78,220	(42,369)			(42,369)		35,852		44,435	44,435			L
781182-10-0	RUBY TUESDAY INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	48,156		40,426	49,392	(8,966)			(8,966)		40,426		7,730	7,730	450		L
781258-10-8	RUDDICK		07/31/2007	Various	1,200.000	37,557		35,737	638	(353)		(686)	333		35,737		1,820	1,820	137		L
781270-10-3	RUDOLPH TECHNOLOGIES		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	18,476		42,983	17,512	(253)			(253)		17,259		1,217	1,217			L
782233-10-0	RUSS BERRIE & CO, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	21,379		17,336	16,995	341			341		17,336		4,043	4,043			L
783332-10-9	RUTHS CHRIS STEAK HOUSE		07/09/2007	BANC OF AMERICA SECURITIES	700.000	12,088		11,893							11,893		195	195			L
783549-10-8	RYDER SYSTEM, INC.		08/06/2007	Various	700.000	38,197		13,888	35,742	(21,854)			(21,854)		13,888		24,310	24,310	294		L
78375P-10-7	RYERSON INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	38,237		13,384	25,090	(12,178)			(12,178)		12,912		25,325	25,325	150		L
783764-10-3	RYLAND GROUP, INC.		07/31/2007	Various	1,400.000	53,806		67,149	76,468	(10,602)		(9,004)	(1,599)		52,318		1,488	1,488	336		L
78464A-74-8	S&P OIL & GAS EQUIPMENT & SERVICES ETF		08/27/2007	Various	138,316.000	5,183,418		4,024,682							4,024,682		1,158,736	1,158,736	9,648		L
786514-20-8	SAFEWAY INC		09/12/2007	Various	37,900.000	1,291,034		1,338,946	190,080	(82,785)		(5,012)	(77,773)		1,202,457		88,577	88,577	5,111		L
79377W-10-8	SAKS HOLDINGS INC		07/31/2007	Various	514,112.000	9,634,549		9,865,505	456,459	(47,267)		(5,595)	(41,671)		9,804,809		(170,260)	(170,260)			L
800013-10-4	SANDERSON FARMS INC		07/09/2007	BANC OF AMERICA SECURITIES	800.000	36,325		41,566	24,232	4,775			4,775		29,007		7,318	7,318	192		L
80004C-10-1	SANDISK CORPORATION		09/12/2007	Various	2,400.000	121,724		116,644	103,272	30,330		(10,087)	40,417		115,521		6,203	6,203			L
800907-10-7	SANMINA-SCI CORP		07/31/2007	Various	25,600.000	81,125		107,368	88,320	20,250		15,295	4,955		104,425		(23,300)	(23,300)			L
803111-10-3	SARA LEE CORP		09/12/2007	Various	9,200.000	157,045		125,750	156,676	(31,094)			(31,094)		125,582		31,463	31,463	2,760		L
804098-10-1	SATYAM COMPUTER SERVICES LTD		08/23/2007	Various	414,300.000	9,697,045		11,347,030							11,347,030		(1,649,985)	(1,649,985)			L
80517Q-10-0	SAVIENT PHARMACEUTICALS		07/09/2007	BANC OF AMERICA SECURITIES	2,500.000	31,126		17,214	28,025	(25,960)			(25,960)		2,065		29,061	29,061			L
806037-10-7	SCANSOURCE INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	32,533		26,141	30,400	(4,259)			(4,259)		26,141		6,392	6,392			L
806407-10-2	SCHEIN HENRY INC		07/09/2007	BANC OF AMERICA SECURITIES	2,900.000	159,323		130,333	44,768	(18,667)			(18,667)		130,301		29,022	29,022			L
806605-10-1	SCHERING-PLOUGH		09/19/2007	Various	695,000.000	20,354,694		21,464,522	430,248	(120,156)			(120,156)		21,056,471		(701,777)	(701,777)	25,935		L
806857-10-8	SCHLUMBERGER LTD.		09/14/2007	Various	214,821.000	19,997,109		16,965,426	2,065,332	(625,526)			(625,526)		16,965,426		3,031,683	3,031,683	34,888		L
807066-10-5	SCHOLASTIC CORP.		07/09/2007	BANC OF AMERICA SECURITIES	900.000	32,546		31,732	32,256	(524)			(524)		31,732		814	814			L
807863-10-5	SCHOOL SPECIALTY INC		07/31/2007	Various	900.000	32,707		31,946	33,741	(1,603)		(387)	(1,217)		31,751		957	957			L
808194-10-4	SCHULMAN (A.), INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	29,777		23,296	26,700	(5,815)			(5,815)		20,885		8,893	8,893	360		L
808627-10-3	SCIELE PHARMA INC.		07/23/2007	Various	45,400.000	1,096,057		1,073,794	28,800	(1,220)			(1,220)		1,073,794		22,263	22,263			L
80874P-10-9	SCIENTIFIC GAMES CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	77,856		76,890	66,506	19,050			19,050		76,890		966	966			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
810186-10-6	SCOTTS MIRACLE GRO CO		07/31/2007	Various	1,400.000	59,329		47,599	39,461	(19,171)		(2,273)	(16,898)		47,599		11,730	11,730	6,383		L
811054-20-4	SCRIPPS (E. W.) 'A'		09/18/2007	Various	35,500.000	1,544,646		1,599,259	44,946	(1,704)		259	(1,962)		1,599,247		(54,601)	(54,601)	5,078		L
811904-10-1	SEACOR HOLDINGS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	93,049		65,497	99,140	(33,643)			(33,643)		65,497		27,552	27,552			L
81211K-10-0	SEALED AIR CORP.(NE		09/12/2007	Various	1,900.000	56,763		14,362	61,674	(47,312)			(47,312)		14,362		42,401	42,401	580		L
812350-10-6	SEARS HOLDINGS CORP		08/14/2007	Various	9,500.000	1,331,894		1,580,782	151,137	(32,046)		(94,222)	62,175		1,576,791		(244,897)	(244,897)			L
Y75638-10-9	SEASPAN CORP		08/06/2007	KNIGHT SECURITIES, L.P.	24,125.000	700,710		804,586							804,586		(103,876)	(103,876)			L
813705-10-0	SECURE COMPUTING CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	17,623			14,432	17,170			17,170				17,623	17,623			L
81616X-10-3	SELECT COMFORT CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	33,471		32,440	34,780	2,375			2,375		32,440		1,031	1,031			L
816850-10-1	SEMTECH CORPORATION		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	42,915		40,822	31,368	9,454			9,454		40,822		2,094	2,094			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		07/31/2007	Various	3,000.000	64,798		60,982	4,896	(894)		(15,873)	14,979		60,982		3,816	3,816	1,088		L
81725T-10-0	SENSIENT TECHNOLOGIES		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	38,779		37,359	4,526	(335)			(335)		37,359		1,420	1,420	269		L
817315-10-4	SEPRACOR INC		07/27/2007	Various	23,600.000	760,993		954,172	221,688	(40,159)			(40,159)		954,172		(193,179)	(193,179)			L
817320-10-4	SEQUA CORPORATION		07/09/2007	BANC OF AMERICA SECURITIES	200.000	26,085		22,400							22,400		3,685	3,685			L
820280-10-5	SHAW GROUP		07/09/2007	BANC OF AMERICA SECURITIES	3,100.000	152,812		109,503	103,850	(25,784)			(25,784)		78,066		74,746	74,746			L
824348-10-6	SHERWIN-WILLIAMS		09/12/2007	Various	42,700.000	2,902,879		2,715,747	95,370	(65,594)		(18,558)	(47,036)		2,715,747		187,132	187,132	18,270		L
825549-10-8	SHUFFLE MASTER INC		07/31/2007	Various	1,700.000	28,348		26,970	44,540	(8,393)		(9,176)	783		26,970		1,378	1,378			L
82568P-30-4	SHUTTERFLY INC		09/07/2007	KNIGHT SECURITIES, L.P.	28,631.000	748,772		738,852							738,852		9,920	9,920			L
78427V-10-2	SI INTL INC		07/09/2007	BANC OF AMERICA SECURITIES	500.000	17,037		15,595							15,595		1,442	1,442			L
826322-10-9	SIERRA HEALTH SVCS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,700.000	113,061		57,314	97,308	(39,994)			(39,994)		57,314		55,747	55,747			L
826552-10-1	SIGMA-ALDRICH		09/12/2007	Various	1,600.000	70,331		49,469	62,176	(12,707)			(12,707)		49,469		20,862	20,862	380		L
826919-10-2	SILICON LABORATORIES		07/31/2007	Various	1,800.000	61,814		58,508	26,265	(3,820)		(635)	(3,185)		58,508		3,306	3,306			L
828806-10-9	SIMON PROPERTY GROU		09/12/2007	Various	14,900.000	1,431,552		465,717	1,509,221	(1,049,561)			(1,049,561)		465,717		965,835	965,835	26,069		L
829073-10-5	SIMPSON MANUFACTURING		07/31/2007	Various	1,900.000	63,956		50,047	60,135	(8,564)		(1,524)	(7,040)		50,047		13,909	13,909	532		L
830566-10-5	SKECHERS USA INC		09/18/2007	Various	50,100.000	1,107,067		1,461,267	36,641	(6,174)		(130,619)	124,446		1,461,267		(354,200)	(354,200)			L
830830-10-5	SKYLINE CORP.		07/31/2007	Various	500.000	15,282		16,633	20,110	(2,731)		(2,465)	(266)		14,913		369	369	270		L
830879-10-2	SKYWEST INC		07/31/2007	Various	2,600.000	63,679		61,440	66,326	(1,929)		(3,473)	1,544		60,924		2,755	2,755	234		L
83088M-10-2	SKYWORKS SOLUTIONS INC		07/09/2007	BANC OF AMERICA SECURITIES	5,600.000	43,145		68,487	39,648	(33,618)			(33,618)		6,030		37,116	37,116			L
78440X-10-1	SL GREEN REALTY CORP		07/09/2007	BANC OF AMERICA SECURITIES	3,300.000	440,085		483,219							483,219		(43,134)	(43,134)	4,626		L
831865-20-9	SMITH (A.O.)		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	50,080		35,956	45,072	(9,648)			(9,648)		35,424		14,656	14,656	408		L
832110-10-0	SMITH INTERNATIONAL		09/18/2007	Various	30,800.000	2,109,823		1,241,073	98,568	(21,285)			(21,285)		1,241,073		868,750	868,750	6,352		L
832248-10-8	SMITHFIELD FOODS, INC.		07/09/2007	BANC OF AMERICA SECURITIES	3,900.000	118,358		120,081							120,081		(1,723)	(1,723)			L
833034-10-1	SNAP-ON INC		08/06/2007	Various	600.000	31,115		13,273	28,584	(15,311)			(15,311)		13,273		17,841	17,841	324		L
834182-10-7	SOLECTRON CORP		09/28/2007	Various	10,900.000	41,797		32,516	35,098	(2,582)			(2,582)		32,516		9,282	9,282			L
83545G-10-2	SONIC AUTOMOTIVE INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	33,240		27,880	31,944	(4,064)			(4,064)		27,880		5,360	5,360	396		L
835451-10-5	SONIC CORP		08/13/2007	Various	5,400.000	119,380		19,939	129,330	(109,391)			(109,391)		19,939		99,441	99,441			L
835460-10-6	SONIC SOLUTIONS		07/31/2007	Various	900.000	11,430		11,349	14,670	366		(1,015)	1,382		11,349		81	81			L
835495-10-2	SONOCO PRODUCTS CO.		07/31/2007	Various	3,300.000	143,884		126,658	30,182	(10,848)		(814)	(10,035)		126,658		17,226	17,226	397		L
835898-10-7	SOTHEBY'S		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	98,137		74,250							74,250		23,888	23,888	380		L
84265V-10-5	SOUTHERN COPPER CORP		08/06/2007	WEEDEN & COMPANY	9,040.000	854,290		947,042							947,042		(92,752)	(92,752)			L
844741-10-8	SOUTHWEST AIRLINES		09/12/2007	Various	9,600.000	148,683		123,665	147,072	(23,407)			(23,407)		123,665		25,018	25,018	133		L
845467-10-9	SOUTHWESTERN ENERGY CO.		07/31/2007	Various	5,500.000	248,219		228,250	40,167	(5,670)		(5,756)	86		228,250		19,969	19,969			L
84610H-10-8	SOVRAN SELF STORAGE		07/31/2007	Various	800.000	40,599		39,050	45,824	(4,671)		(2,598)	(2,073)		39,050		1,548	1,548	1,309		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
846822-10-4	SPARTAN STORES INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	29,730		24,622							24,622		5,108	5,108	45		L
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		09/20/2007	BEAR STEARNS SECURITIES CORP.	67,000.000	10,079,324		9,929,266							9,929,266		150,058	150,058			L
847560-10-9	SPECTRA ENERGY CORP		09/12/2007	Various	7,600.000	197,986		160,055							160,055		37,932	37,932	3,454		L
84762L-10-5	SPECTRUM BRANDS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	10,961		6,971	17,440	27,407			27,407		6,971		3,990	3,990			L
848420-10-5	SPHERION CORPORATION		07/31/2007	Various	3,000.000	27,898		28,164	22,290	8,405		(2,531)	10,936		28,164		(266)	(266)			L
848568-30-9	SPIRIT FINANCE CORPORATION		08/02/2007	Various	1,500,000.000	21,796,332		14,427,282	18,705,000	(4,450,284)			(4,450,284)		14,427,282		7,369,050	7,369,050	1,231,016		L
852061-10-0	SPRINT NEXTEL CORP		09/12/2007	Various	36,200.000	764,914		497,357	683,818	(203,988)		(2,544)	(201,444)		476,825		288,088	288,088	1,868		L
78462K-10-2	SPSS INC		07/09/2007	BANC OF AMERICA SECURITIES	800.000	36,892		35,103							35,103		1,789	1,789			L
784635-10-4	SPX CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	182,157		133,993	24,464	(10,133)			(10,133)		126,331		55,826	55,826	1,100		L
78464R-10-5	SRA INTERNATIONAL INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	35,825		35,364	37,436	12,003			12,003		35,364		461	461			L
790849-10-3	ST JUDE MEDICAL		09/14/2007	Various	59,900.000	2,733,095		2,349,919	310,760	(123,708)			(123,708)		2,349,919		383,175	383,175			L
792228-10-8	ST MARY LAND AND EXPLORATION CO		07/09/2007	BANC OF AMERICA SECURITIES	2,500.000	91,349		47,306	92,100	(44,794)			(44,794)		47,306		44,043	44,043	125		L
85254C-30-5	STAGE STORES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	32,959		29,579	32,416	(2,837)			(2,837)		29,579		3,380	3,380	160		L
852857-20-0	STAMPS.COM		07/09/2007	BANC OF AMERICA SECURITIES	800.000	11,262		11,024	12,600	9,717			9,717		11,024		238	238			L
853626-10-9	STANDARD MICROSYSTEMS CORP.		07/31/2007	Various	1,100.000	39,450		37,690	30,778	7,612		(700)	8,312		37,690		1,760	1,760			L
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		07/09/2007	BANC OF AMERICA SECURITIES	800.000	12,593		8,464	11,984	(3,520)			(3,520)		8,464		4,128	4,128	144		L
853887-10-7	STANDARD REGISTER CO.		07/31/2007	Various	1,300.000	15,296		14,820	15,600	4,840		(3,018)	7,858		14,820		476	476	598		L
85375C-10-1	STANDARD-PACIFIC CORP.		07/31/2007	Various	2,200.000	39,367		27,148	58,938	(21,567)		(10,223)	(11,344)		27,148		12,219	12,219	176		L
854231-10-7	STANDEX INTERNATIONAL CORP.		07/31/2007	Various	700.000	19,868		18,499	21,091	(2,680)		(75)	(2,605)		18,336		1,532	1,532	294		L
854616-10-9	STANLEY WORKS		08/14/2007	Various	25,700.000	1,440,746		1,370,706	45,261	(23,579)			(23,579)		1,370,706		70,040	70,040	7,980		L
85472N-10-9	STANTEC INC		09/19/2007	Various	48,200.000	1,604,357		1,330,514							1,330,514		273,843	273,843			L
855030-10-2	STAPLES INC.		09/12/2007	Various	73,100.000	1,655,422		1,656,836	234,960	(103,963)		(52,604)	(51,360)		1,656,836		(1,414)	(1,414)	2,552		L
855244-10-9	STARBUCKS CORP.		09/28/2007	Various	252,260.000	6,831,190		6,985,047	325,864	(246,370)			(246,370)		6,985,047		(153,857)	(153,857)			L
85569C-10-7	STARTEK INC		07/09/2007	BANC OF AMERICA SECURITIES	500.000	5,414		5,395	6,770	8,835			8,835		5,395		19	19			L
85590A-40-1	STARWOOD HOTELS AND RESORTS		09/12/2007	Various	50,100.000	3,159,072		2,518,958	2,593,750	(651,708)		(57,354)	(594,353)		2,518,844		640,228	640,228	17,430		L
858119-10-0	STEEL DYNAMICS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,900.000	134,116		93,963	18,302	(13,198)			(13,198)		93,963		40,152	40,152	955		L
858375-10-8	STEIN MART INC		07/31/2007	Various	1,700.000	21,357		20,961	22,542	(6,784)		(2,272)	(4,512)		13,486		7,871	7,871	213		L
858912-10-8	STERICYCLE INC		07/09/2007	BANC OF AMERICA SECURITIES	2,900.000	128,431		115,297	22,122	(9,171)			(9,171)		114,646		13,785	13,785			L
859152-10-0	STERIS CORP		07/09/2007	BANC OF AMERICA SECURITIES	2,100.000	64,433		54,831	17,820	(2,294)			(2,294)		54,200		10,234	10,234	71		L
861642-10-6	STONE ENERGY INC		07/31/2007	Various	800.000	28,464		27,408	28,280	11,425		(11,422)	22,847		27,408		1,056	1,056			L
862685-10-4	STRATASYS INC		07/09/2007	BANC OF AMERICA SECURITIES	400.000	18,750		18,792							18,792		(42)	(42)			L
86272T-10-6	STRATEGIC HOTEL CAPITAL		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	37,430		35,572	34,864	872			872		35,572		1,858	1,858	633		L
863236-10-5	STRAYER EDUCATION INC		07/09/2007	BANC OF AMERICA SECURITIES	500.000	66,914		58,349	31,497	1,965			1,965		58,349		8,565	8,565	249		L
863307-10-4	STREETTRACKS GOLD TRUST		09/14/2007	Various	229,400.000	15,606,685		15,404,747	1,118,817	(1,168)			(1,168)		15,404,747		201,938	201,938			L
863314-10-0	STRIDE RITE CORP.		08/17/2007	Various	16,700.000	341,268		144,883	251,836	(107,079)			(107,079)		144,757		196,511	196,511	2,338		L
863667-10-1	STRYKER CORP.		09/12/2007	Various	3,700.000	242,662		96,024	203,907	(107,883)			(107,883)		96,024		146,638	146,638	814		L
866674-10-4	SUN COMMUNITIES		07/11/2007	Various	1,200.000	52,460		50,222	38,832	(2,074)			(2,074)		50,222		2,238	2,238	(24)		L
866810-10-4	SUN MICROSYSTEMS, INC.		09/12/2007	Various	42,700.000	226,173		151,391	231,434	(83,303)			(83,303)		148,131		78,042	78,042			L
86764P-10-9	SUNOCO INC.		09/12/2007	Various	1,600.000	125,155		64,826	99,776	(34,950)			(34,950)		64,826		60,330	60,330	950		L
867652-10-9	SUNPOWER		08/06/2007	WEEDEN & COMPANY	17,817.000	1,166,139		1,225,181							1,225,181		(59,042)	(59,042)			L
86768K-10-6	SUNSRISE SENIOR LIVING INC		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	68,048		29,309	52,224	(24,901)			(24,901)		27,324		40,724	40,724			L

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867892-10-1	SUNSTONE HOTEL INVESTORS INC		07/09/2007	BANC OF AMERICA SECURITIES	4,400.000	130,390		127,465	117,612	9,853			9,853		127,465		2,925	2,925	4,224		L
868536-10-3	SUPER VALU STORES, INC.		09/12/2007	Various	2,500.000	113,049		75,289	89,375	(14,087)			(14,087)		75,289		37,760	37,760	842		L
868157-10-8	SUPERIOR ENERGY SERVICES INC		08/06/2007	Various	21,443.000	786,408		807,478							807,478		(21,070)	(21,070)			L
868532-10-2	SUPERTEX INC		07/09/2007	BANC OF AMERICA SECURITIES	500.000	16,456		9,774	19,625	(9,851)			(9,851)		9,774		6,682	6,682			L
868873-10-0	SURMODICS INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	36,687		38,602	21,784	(6,593)			(6,593)		15,191		21,496	21,496			L
870738-10-1	SWIFT ENERGY CO.		07/09/2007	BANC OF AMERICA SECURITIES	900.000	40,402		33,831	40,329	(32,266)			(32,266)		8,063		32,339	32,339			L
871130-10-0	SYBASE INC		07/09/2007	BANC OF AMERICA SECURITIES	3,000.000	73,406		68,044	2,198	(942)			(942)		67,330		6,075	6,075			L
871237-10-3	SYKES ENTERPRISES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	30,786		27,903	28,224	(321)			(321)		27,903		2,883	2,883			L
871503-10-8	SYMANTEC CORP.		09/19/2007	Various	182,000.000	3,545,633		3,493,290	252,285	(99,999)		1,736	(101,735)		3,480,508		65,125	65,125			L
871546-20-6	SYMMETRY MEDICAL INC		07/09/2007	BANC OF AMERICA SECURITIES	1,400.000	22,719		22,414							22,414		305	305			L
87157D-10-9	SYNAPTICS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	36,519		18,924	29,690	(10,766)			(10,766)		18,924		17,595	17,595			L
871607-10-7	SYNOPSYS INC		07/31/2007	Various	4,700.000	125,420		118,775	18,364	(5,653)		(5,826)	174		118,775		6,645	6,645			L
871829-10-7	SYSCO CORP.		09/19/2007	Various	124,000.000	4,170,084		3,986,781	275,700	(170,513)			(170,513)		3,986,781		183,303	183,303	4,275		L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	48,969		41,244	42,624	(1,380)			(1,380)		41,244		7,725	7,725			L
875465-10-6	TANGER FACTORY OUTLETS		07/27/2007	Various	2,500.000	100,767		91,120	46,896	(9,425)			(9,425)		91,120		9,647	9,647	1,238		L
87612E-10-6	TARGET CORP.		09/12/2007	Various	159,200.000	10,359,807		8,920,085	599,025	(308,343)			(308,343)		8,920,085		1,439,722	1,439,722	2,618		L
876664-10-3	TAUBMAN CENTERS INC		09/26/2007	Various	3,400.000	185,753		153,838	172,924	(28,664)			(28,664)		153,838		31,915	31,915	4,214		L
878237-10-6	TECH DATA CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	70,005		62,403	26,888	(4,833)			(4,833)		62,403		7,602	7,602			L
878377-10-0	TECHNE CORP		07/31/2007	Various	1,300.000	73,712		68,079	20,960	(5,772)		(2,184)	(3,588)		67,936		5,776	5,776			L
878555-10-1	TECHNITROL INC		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	37,058		32,401	31,057	1,344			1,344		32,401		4,656	4,656	341		L
879131-10-0	TEKTRONIX INC.		08/06/2007	Various	900.000	31,002		13,451	26,253	(12,802)			(12,802)		13,451		17,551	17,551	162		L
879360-10-5	TELEDYNE TECHNOLOGIES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	52,405		23,840	44,143	(20,303)			(20,303)		23,840		28,566	28,566			L
879369-10-6	TELEFLEX, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	108,157		80,590	39,252	(12,527)			(12,527)		80,590		27,567	27,567	589		L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		07/09/2007	BANC OF AMERICA SECURITIES	3,400.000	226,751		185,726	24,177	(6,082)			(6,082)		185,726		41,025	41,025	663		L
879664-10-0	TELLABS, INC.		09/12/2007	Various	5,600.000	61,696		35,560	57,456	(21,896)			(21,896)		35,560		26,136	26,136			L
879868-10-7	TEMPLE-INLAND, INC.		09/12/2007	Various	1,500.000	92,199		41,443	69,045	(27,602)			(27,602)		41,443		50,756	50,756	868		L
88023U-10-1	TEMPUR PEDIC INTL		09/18/2007	BERNSTEIN (SANFORD C.) & CO., INC.	62,200.000	2,160,235		1,555,252							1,555,252		604,983	604,983	9,520		L
88033G-10-0	TENET HEALTHCARE CORP CO		09/12/2007	Various	5,700.000	34,680		60,215	39,729	19,239		(1,828)	21,067		49,715		(15,035)	(15,035)			L
880345-10-3	TENNANT CO		09/06/2007	Various	24,840.000	1,036,162		1,078,131							1,078,131		(41,969)	(41,969)	2,049		L
880770-10-2	TERADYNE, INC.		09/12/2007	Various	2,400.000	41,848		33,997	35,904	(1,923)			(1,923)		33,981		7,867	7,867			L
880779-10-3	TEREX CORP.		09/12/2007	Various	111,600.000	8,920,355		10,157,151	77,496	2,023			2,023		10,157,151		(1,236,796)	(1,236,796)			L
881005-20-1	TERRANITROGEN CO L P		08/14/2007	BERNSTEIN (SANFORD C.) & CO., INC.	18,700.000	1,504,347		1,604,560							1,604,560		(100,212)	(100,212)	56,100		L
88162G-10-3	TETRA TECH INC		07/09/2007	BANC OF AMERICA SECURITIES	2,000.000	45,420		33,711	36,180	(2,469)			(2,469)		33,711		11,709	11,709			L
88162F-10-5	TETRA TECHNOLOGIES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	82,488		27,066	71,624	(44,558)			(44,558)		27,066		55,422	55,422			L
882491-10-3	TEXAS INDUSTRIES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	90,655		54,662	44,961	(20,539)			(20,539)		54,662		35,993	35,993	135		L
882508-10-4	TEXAS INSTRUMENTS		09/12/2007	Various	332,184.000	11,244,487		11,272,491	509,760	(283,583)			(283,583)		11,272,491		(28,003)	(28,003)	27,603		L
882681-10-9	TEXAS RODAHOUSE INC		07/09/2007	BANC OF AMERICA SECURITIES	2,200.000	29,299		28,138							28,138		1,161	1,161			L
883203-10-1	TEXTRON, INC.		09/12/2007	Various	53,200.000	3,126,979		3,188,453	150,032	(128,278)			(128,278)		3,188,453		(61,475)	(61,475)	1,976		L
427866-10-8	THE HERSHEY COMPANY		09/12/2007	Various	2,100.000	104,553		46,166	104,580	(58,414)			(58,414)		46,166		58,387	58,387	1,164		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
857873-10-3	THE STEAK N SHAKE COMPANY		07/31/2007	Various	500.000	8,511		7,986	8,800	(619)		(515)	(104)		7,666		845	845			L
883375-10-7	THERAGENICS CORP		07/09/2007	BANC OF AMERICA SECURITIES	900.000	3,464		5,690	2,790	(2,331)			(2,331)		459		3,005	3,005			L
883556-10-2	THERMO FISHER SCIEN		09/12/2007	Various	4,900.000	258,056		215,004	221,921	(6,917)			(6,917)		215,004		43,053	43,053			L
884315-10-2	THOMAS & BETTS CORP.		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	104,439		67,085	53,332	(18,548)			(18,548)		67,085		37,354	37,354			L
885160-10-1	THOR INDUSTRIES, INC.		08/14/2007	Various	37,400.000	1,589,081		1,661,350	3,739	(3,271)			(3,271)		1,661,350		(72,268)	(72,268)	2,630		L
872443-40-3	THQ INC		07/09/2007	BANC OF AMERICA SECURITIES	2,400.000	74,033		49,572	78,048	(48,149)			(48,149)		29,900		44,133	44,133			L
886423-10-2	TIDEWATER, INC.		09/18/2007	Various	25,600.000	1,661,734		1,323,592	65,528	(14,522)			(14,522)		1,323,592		338,142	338,142	7,598		L
886547-10-8	TIFFANY & CO.		09/12/2007	Various	188,156.000	8,269,900		10,299,568	66,708	(101)			(101)		10,299,280		(2,029,380)	(2,029,380)	3,148		L
887100-10-5	TIMBERLAND COMPANY - CL A		09/18/2007	Various	59,600.000	1,233,543		1,498,664	36,033	(9,951)		(118,204)	108,253		1,498,664		(265,121)	(265,121)			L
887317-10-5	TIME WARNER INC.		09/18/2007	Various	759,270.000	15,105,154		14,740,560	1,994,395	(1,065,225)			(1,065,225)		14,740,560		364,593	364,593	35,412		L
887389-10-4	TIMKEN CO.		07/09/2007	BANC OF AMERICA SECURITIES	3,100.000	112,929		99,701	20,134	(1,053)			(1,053)		99,701		13,228	13,228	221		L
872540-10-9	TJX COS INC NEW		09/28/2007	Various	88,700.000	2,575,703		2,620,065	156,860	(103,806)			(103,806)		2,620,065		(44,362)	(44,362)	916		L
88889T-10-7	TODCO		07/11/2007	MERGER	32,200.000	1,560,435		1,101,826							1,101,826		458,609	458,609			L
889478-10-3	TOLL BROTHERS INC		07/31/2007	Various	4,200.000	109,596		97,629	24,656	(12,833)		(12,371)	(462)		97,629		11,967	11,967			L
889542-10-6	TOLLGRADE COMMUNICATIONS		07/09/2007	BANC OF AMERICA SECURITIES	600.000	6,189		18,360	6,342	(2,925)			(2,925)		3,417		2,772	2,772			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		07/09/2007	BANC OF AMERICA SECURITIES	900.000	25,232		26,013	29,430	(3,444)			(3,444)		24,793		440	440	216		L
891092-10-8	TORO CO.		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	114,034		41,742	88,597	(46,855)			(46,855)		41,742		72,293	72,293	684		L
892356-10-6	TRACTOR SUPPLY CO		07/31/2007	Various	1,500.000	77,703		59,904	67,065	(5,704)		(1,457)	(4,248)		59,904		17,798	17,798			L
894172-11-3	TRAVELCENTER 144A		08/14/2007	DISTRIBUTION	0.000	1,081											1,081	1,081			U
894172-12-1	TRAVELCENTERS OF AMERICA WARRANTS		08/14/2007	DISTRIBUTION	0.000	360											360	360			U
894650-10-0	TREDEGAR CO.		07/09/2007	BANC OF AMERICA SECURITIES	1,500.000	32,538		24,579	33,915	(9,336)			(9,336)		24,579		7,959	7,959	180		L
89469A-10-4	TREEHOUSE FOODS INC		07/09/2007	BANC OF AMERICA SECURITIES	1,200.000	31,662		31,932	37,440	(3,204)			(3,204)		31,932		(270)	(270)			L
89579K-10-9	TRIAD HOSPITALS INC		07/24/2007	Various	26,023.000	1,401,418		869,191	987,188	(256,760)			(256,760)		859,840		541,579	541,579			L
895927-30-9	TRIARC COMPANIES INC		07/31/2007	Various	2,400.000	37,897		29,601	48,000	(18,463)		(23)	(18,440)		29,513		8,383	8,383	432		L
896047-10-7	TRIBUNE CO.		08/06/2007	Various	900.000	27,315		19,740	27,702	(9,418)			(9,418)		18,284		9,031	9,031	162		L
896239-10-0	TRIMBLE NAVIGATION		09/14/2007	Various	104,700.000	3,775,855		3,962,465							3,962,465		(186,611)	(186,611)			L
896522-10-9	TRINITY INDS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,600.000	116,825		99,383	19,219	(2,171)			(2,171)		99,383		17,442	17,442	201		L
89674K-10-3	TRIQUINT SEMICONDUCTOR		07/31/2007	Various	4,500.000	23,378		21,520	9,558	(61)		(258)	197		21,520		1,858	1,858			L
896818-10-1	TRIUMPH GROUP INC		07/09/2007	BANC OF AMERICA SECURITIES	600.000	41,274		28,811	31,458	(11,922)			(11,922)		19,536		21,739	21,739	48		L
897051-20-7	TRONOX INC CL B		07/31/2007	Various	1,700.000	24,497		23,885	26,843	1,465		(3,800)	5,265		23,885		612	612	255		L
87305R-10-9	TTM TECHNOLOGIES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	21,870		22,100							22,100		(230)	(230)			L
899035-50-5	TUESDAY MORNING CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	12,173		12,360	15,550	6,862			6,862		12,360		(187)	(187)	800		L
899896-10-4	TUPPERWARE BRANDS CORP		09/24/2007	Various	25,820.000	805,930		808,569							808,569		(2,639)	(2,639)	440		L
901166-10-8	TWEEN BRANDS INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	59,965		35,259	51,909	(16,650)			(16,650)		35,259		24,707	24,707			L
G9143X-20-8	TYCO INTERNATIONAL LTD B		09/12/2007	Various	6,100.250	5,353,176		5,123,095	786,782	(563,383)			(563,383)		5,123,095		230,082	230,082	5,768		L
902494-10-3	TYSON FOODS, INC. CLASS A		09/12/2007	Various	3,000.000	68,531		53,220	49,350	3,502			3,502		52,852		15,679	15,679	248		L
903293-40-5	U S G CORP.		09/18/2007	Various	29,700.000	1,113,299		1,467,941				(126,652)	126,652		1,467,941		(354,641)	(354,641)			L
91274F-10-4	U STORE IT		07/09/2007	Various	3,100.000	61,668		64,066	63,705	(8,804)			(8,804)		64,066		(2,397)	(2,397)	943		L
902549-80-7	UAL CORP		02/07/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH	0.000				624,800	(115,814)			(115,814)								L
902653-10-4	UDR INC		07/31/2007	Various	13,400.000	375,408		365,661	306,678	(47,188)	(483)	(23,843)	(23,827)		365,661		9,747	9,747	7,564		L
74347R-10-7	ULTRA SP500 PRSHARES		08/24/2007	WARBURG DILLION READ LLC	15,500.000	1,382,979		1,222,311							1,222,311		160,667	160,667			L
74347R-88-3	ULTRASHORT S&P500 PROSHARES		08/16/2007	Various	19,000.000	1,184,693		1,001,680				(108,467)	108,467		1,001,680		183,013	183,013	14,810		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
904034-10-5	ULTRATECH INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	14,481		24,768	13,728	(2,081)			(2,081)		11,647		2,834	2,834			L
904311-10-7	UNDER ARMOUR INC		09/14/2007	Various	149,867.000	9,366,481		9,353,701							9,353,701		12,780	12,780			L
904708-10-4	UNIFIRST CORP.		07/09/2007	BANC OF AMERICA SECURITIES	600.000	28,045		26,430							26,430		1,615	1,615	45		L
907818-10-8	UNION PAC CORP		09/12/2007	Various	48,000.000	5,281,436		5,755,538	312,868	(170,503)			(170,503)		5,755,538		(474,102)	(474,102)	3,400		L
909214-10-8	UNISYS CORP.		09/12/2007	Various	4,100.000	36,490		34,562	32,144	(10,941)			(10,941)		21,203		15,286	15,286			L
909218-10-9	UNIT CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	118,206		59,651	92,055	(32,404)			(32,404)		59,651		58,555	58,555			L
91324P-10-2	UNITED HEALTH GROUP		09/12/2007	Various	305,674.000	16,150,171		11,998,681	16,423,864	(4,413,471)		44,715	(4,458,186)		11,998,681		4,151,490	4,151,490	9,170		L
911163-10-3	UNITED NATURAL FOODS INC		07/31/2007	Various	1,500.000	40,715		32,502	53,880	(19,763)		(1,920)	(17,843)		32,197		8,518	8,518			L
911268-10-0	UNITED ONLINE INC		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	39,296		30,782	30,544	238			238		30,782		8,515	8,515	920		L
911312-10-6	UNITED PARCEL SERVI		09/12/2007	Various	13,200.000	984,651		779,653	989,736	(210,083)			(210,083)		779,653		204,998	204,998	16,440		L
911363-10-9	UNITED RENTALS INC		07/31/2007	Various	2,200.000	73,760		55,664	24,565	(9,056)		(2,607)	(6,449)		55,664		18,096	18,096			L
912909-10-8	UNITED STATES STEEL CORP		09/12/2007	Various	7,600.000	657,669		505,090	117,024	(40,011)			(40,011)		501,798		155,871	155,871	4,260		L
913004-10-7	UNITED STATIONERS, INC.		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	75,626		33,528	51,359	(17,831)			(17,831)		33,528		42,098	42,098			L
913017-10-9	UNITED TECHNOLOGIES		09/14/2007	Various	98,200.000	7,420,396		5,568,998	2,400,768	(710,948)			(710,948)		5,568,998		1,851,399	1,851,399	63,943		L
913543-10-4	UNIVERSAL FST PRODS INC		07/31/2007	Various	700.000	30,140		22,798	32,634	(9,111)		(726)	(8,385)		22,798		7,342	7,342	39		L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	111,743		99,379	34,533	(5,335)			(5,335)		99,379		12,365	12,365	194		L
913915-10-4	UNIVERSAL TECHNICAL INST		07/09/2007	BANC OF AMERICA SECURITIES	1,000.000	25,243		25,275	22,210	14,382			14,382		25,275		(32)	(32)			L
917047-10-2	URBAN OUTFITTERS INC		07/31/2007	Various	3,700.000	87,259		76,463	13,956	(11,842)		(3,950)	(7,892)		76,463		10,796	10,796			L
903236-10-7	URS CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	84,250		48,779	72,845	(24,066)			(24,066)		48,779		35,471	35,471			L
90328M-10-7	USANA HEALTH SCIENCES INC		07/09/2007	BANC OF AMERICA SECURITIES	400.000	17,750		17,896	20,664	(690)			(690)		17,896		(146)	(146)			L
918076-10-0	UTSTARCOM INC		07/09/2007	BANC OF AMERICA SECURITIES	3,500.000	19,853		67,125	30,625	(5,507)			(5,507)		19,635		218	218			L
918204-10-8	V.F. CORP.		09/18/2007	Various	17,700.000	1,491,157		1,556,044	82,080	(55,422)		(27,181)	(28,241)		1,556,044		(64,887)	(64,887)	19,525		L
918866-10-4	VALASSIS COMMUNICATION		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	28,098		27,504	23,200	22,261			22,261		27,504		594	594			L
91911X-10-4	VALENT PHARMACEUTICALS INTERNATIONAL		07/09/2007	BANC OF AMERICA SECURITIES	3,100.000	53,460		51,739	53,444	1,926			1,926		51,739		1,721	1,721			L
91913Y-10-0	VALERO ENERGY		09/12/2007	Various	6,600.000	485,175		137,572	337,656	(205,441)			(205,441)		132,215		352,960	352,960	1,764		L
920253-10-1	VALMONT INDUSTRIES INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	52,547		11,459	38,843	(27,385)			(27,385)		11,459		41,089	41,089	207		L
920355-10-4	VALSPAR CORP.		07/31/2007	Various	3,300.000	95,353		90,634	21,891	(4,586)		(732)	(3,854)		88,557		6,796	6,796	635		L
92046N-10-2	VALUECLICK INC		07/31/2007	Various	3,300.000	100,385		92,840	22,354	1,137		(1,345)	2,481		92,840		7,546	7,546			L
922908-62-9	VANGUARD MID-CAP ETF		05/18/2007	Various	0.000				441,922,246	(97,654,331)			(97,654,331)						101,290		L
922206-10-7	VARIAN INC		07/31/2007	Various	1,000.000	56,423		46,600	18,588	(4,063)		(1,655)	(2,409)		46,600		9,823	9,823			L
92220P-10-5	VARIAN MEDICAL SYST		09/12/2007	Various	1,600.000	69,708		8,912	76,112	(67,200)			(67,200)		8,912		60,796	60,796			L
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		09/17/2007	Various	110,317.000	5,736,152		5,869,777	97,109	(45,223)			(45,223)		5,869,777		(133,625)	(133,625)			L
918194-10-1	VCA ANTECH INC		07/31/2007	Various	2,700.000	101,755		95,890	15,290	(3,260)		(3,758)	497		95,890		5,865	5,865			L
922417-10-0	VEECO INSTRUMENTS		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	22,891		39,428	20,603	154			154		20,757		2,134	2,134			L
92276H-10-6	VENTANA MEDICAL SYSTEMS		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	86,589		53,873	6,196	39			39		53,873		32,716	32,716			L
92336G-10-6	VERASUN ENERGY CORP		08/14/2007	Various	94,300.000	1,252,690		1,365,464				(204,848)	204,848		1,365,464		(112,774)	(112,774)			L
92343E-10-2	VERISIGN INC.		09/12/2007	Various	3,000.000	96,160		71,984	72,150	(166)			(166)		71,984		24,176	24,176			L
92343V-10-4	VERIZON COMMUNICATIONS		09/12/2007	Various	86,010.000	3,556,917		2,360,805	6,137,152	(1,321,142)			(1,321,142)		2,360,805		1,196,111	1,196,111	167,192		L
92532F-10-0	VERTEX PHARMACEUTICALS		07/31/2007	Various	4,100.000	117,201		117,096	101,034	(8,721)		(15,201)	6,480		117,096		105	105			L
92534N-10-1	VERTRUE INC		08/16/2007	Various	3,300.000	164,133		71,196	126,753	(55,557)			(55,557)		71,196		92,937	92,937			L
92553P-20-1	VIACOM INC CLASS B		09/12/2007	Various	44,800.000	1,728,408		1,864,680	352,858	4,816		(97,057)	101,873		1,864,680		(136,272)	(136,272)			L
92552R-40-6	VIAD CORP		07/09/2007	BANC OF AMERICA SECURITIES	900.000	37,924		42,355	36,540	(27,571)			(27,571)		8,969		28,955	28,955	108		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92552V-10-0	VIASAT INC		07/09/2007	BANC OF AMERICA SECURITIES	800.000	25,623		18,303	23,848	(6,155)			(6,155)		17,693		7,930	7,930			L
925815-10-2	VICOR CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	25,328		36,170	21,109	(21,109)			(21,109)				25,328	25,328	285		L
928241-10-8	VIROPHARMA INC		08/14/2007	Various	108,000.000	910,167		1,508,303				(157,893)	157,893		1,508,303		(598,136)	(598,136)			L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		07/31/2007	Various	6,100.000	99,426		95,354	18,482	1,964		(9,216)	11,180		95,354		4,072	4,072			L
928469-10-5	VITAL SIGNS INC		07/09/2007	BANC OF AMERICA SECURITIES	700.000	39,938		24,419	34,944	(10,526)			(10,526)		24,419		15,520	15,520	196		L
928563-40-2	VM WARE INC		09/14/2007	INVESTMENT TECHNOLOGY GROUP, INC.	123,900.000	9,625,631		6,836,829							6,836,829		2,788,802	2,788,802			L
92864N-10-1	VOLCOM INC		07/09/2007	BANC OF AMERICA SECURITIES	600.000	29,942		28,089							28,089		1,853	1,853			L
928703-10-7	VOLT INFO SCIENCES INC		07/31/2007	Various	1,000.000	20,001		16,931	33,473	(14,729)		(1,813)	(12,916)		16,931		3,070	3,070			L
929042-10-9	VORNADO REALTY TRUS		09/12/2007	Various	8,800.000	1,034,952		416,790	1,069,200	(652,764)	(1,289)		(654,053)		416,462		618,490	618,490	(6,394)		L
929160-10-9	VULCAN MATERIALS		09/12/2007	Various	1,200.000	130,938		66,946	107,844	(40,898)			(40,898)		66,946		63,992	63,992	1,150		L
929566-10-7	WABASH NATIONAL CORP		07/31/2007	Various	1,300.000	18,963		19,019	19,630	5,490		(5,381)	10,871		19,019		(56)	(56)	176		L
92927K-10-2	WABCO HOLDINGS INC		08/13/2007	Various	100.580	4,701		1,330							1,330		3,371	3,371			L
929740-10-8	WABTEC		09/05/2007	Various	23,420.000	884,841		913,486							913,486		(28,646)	(28,646)	192		L
931422-10-9	WALGREEN CO.		09/12/2007	Various	12,200.000	545,243		351,166	559,858	(208,692)			(208,692)		351,166		194,078	194,078	1,967		L
931142-10-3	WAL-MART STORES		09/28/2007	Various	385,500.000	18,099,497		17,321,027	1,394,636	(1,168,312)			(1,168,312)		17,321,027		778,470	778,470	18,765		L
254687-10-6	WALT DISNEY CO.		09/19/2007	Various	557,500.000	19,246,591		14,849,029	13,197,377	(3,984,455)	4,516		(3,979,939)		14,849,029		4,397,562	4,397,562	119,381		L
939640-10-8	WASHINGTON POST CO. (THE)		07/09/2007	BANC OF AMERICA SECURITIES	200.000	155,796		117,325	149,120	(31,795)			(31,795)		117,325		38,470	38,470	820		L
941053-10-0	WASTE CONNECTIONS		07/09/2007	BANC OF AMERICA SECURITIES	2,800.000	84,289		55,285	77,560	(22,275)			(22,275)		55,285		29,004	29,004			L
94106L-10-9	WASTE MANAGEMENT IN		09/12/2007	Various	6,600.000	258,508		149,864	242,682	(142,623)			(142,623)		100,059		158,448	158,448	3,264		L
941848-10-3	WATERS CORPORATION		09/12/2007	Various	1,300.000	79,792		63,581	63,661	(21,859)			(21,859)		41,802		37,991	37,991			L
942622-20-0	WATSCO INC		07/09/2007	BANC OF AMERICA SECURITIES	900.000	52,339		25,763	42,444	(16,681)			(16,681)		25,763		26,576	26,576	522		L
942683-10-3	WATSON PHARMACEUTIC		09/12/2007	Various	1,400.000	45,570		48,025	36,442	8,852		4,115	4,737		45,102		469	469			L
942712-10-0	WATSON WYATT WORLDWIDE INC		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	86,508		47,061	76,755	(29,694)			(29,694)		47,061		39,447	39,447	383		L
942749-10-2	WATTS WATER TECHNOLOGIES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,100.000	42,835		26,944	45,221	(18,277)			(18,277)		26,944		15,890	15,890	220		L
943315-10-1	WAUSAU PAPER CORP		07/09/2007	BANC OF AMERICA SECURITIES	1,700.000	22,821		20,655	25,483	(4,828)			(4,828)		20,655		2,167	2,167	289		L
929236-10-7	WD-40 CO.		07/09/2007	BANC OF AMERICA SECURITIES	800.000	27,888		23,235	27,896	(4,661)			(4,661)		23,235		4,653	4,653	400		L
947684-10-6	WEBSENSE		07/31/2007	Various	1,700.000	37,153		28,845	38,811	(8,343)		(1,623)	(6,720)		28,845		8,308	8,308			L
948741-10-3	WEINGARTEN REALTY		09/05/2007	Various	7,300.000	309,074		198,016	314,655	(139,026)	(15)	(2,438)	(136,602)		197,911		111,162	111,162	6,612		L
94946T-10-6	WELLCARE HEALTH PLANS		09/14/2007	Various	77,737.000	7,801,611		8,292,186							8,292,186		(490,575)	(490,575)			L
94973V-10-7	WELLPOINT INC.		09/12/2007	Various	7,500.000	606,846		436,153	590,175	(154,022)			(154,022)		436,153		170,693	170,693			L
950590-10-9	WENDY'S INTERNATION		09/12/2007	Various	1,500.000	54,925		27,516	49,635	(22,119)			(22,119)		27,516		27,408	27,408	365		L
950755-10-8	WERNER ENTERPRISES INC		07/09/2007	BANC OF AMERICA SECURITIES	1,600.000	33,125		25,188	10,051	(4,175)			(4,175)		25,188		7,937	7,937	132		L
958102-10-5	WESTERN DIGITAL CORP.		07/09/2007	BANC OF AMERICA SECURITIES	7,200.000	152,099		121,266	37,299	(11,858)			(11,858)		121,266		30,833	30,833			L
959802-10-9	WESTERN UNION CO		09/19/2007	Various	154,100.000	3,116,152		2,995,072	206,264	(131,347)			(131,347)		2,995,072		121,080	121,080			L
960413-10-2	WESTLAKE CHEMICAL CORP		09/18/2007	Various	55,800.000	1,394,499		1,568,395				(82,864)	82,864		1,568,395		(173,897)	(173,897)	6,590		L
961815-10-7	WESTWOOD ONE, INC.		07/18/2007	Various	20,440.000	116,947		163,554	122,223	149,027			149,027		139,165		(22,218)	(22,218)	346		L
962166-10-4	WEYERHAEUSER CO COM		09/12/2007	Various	13,050.000	882,979		751,689	1,911,083	(248,055)			(248,055)		751,689		131,289	131,289	36,975		L
92925E-10-8	W-H ENERGY SERVICES INC		09/18/2007	Various	25,700.000	1,868,665		1,057,501	48,690	(28,453)			(28,453)		1,057,501		811,164	811,164			L
963320-10-6	WHIRLPOOL CORP		08/14/2007	Various	14,700.000	1,384,470		1,273,919	66,416	(23,579)			(23,579)		1,273,919		110,550	110,550	6,665		L
966837-10-6	WHOLE FOODS MARKET		09/12/2007	Various	1,700.000	66,644		68,500	79,781	40,224		(43,426)	83,651		68,500		(1,856)	(1,856)	684		L
968223-20-6	WILEY JOHN & SONS INC		08/14/2007	Various	36,400.000	1,532,858		1,679,240	13,888	526			526		1,679,240		(146,382)	(146,382)	4,076		L
969457-10-0	WILLIAMS COS.		09/12/2007	Various	23,500.000	772,657		568,389	188,064	(108,251)			(108,251)		568,389		204,268	204,268	1,408		L
96950F-10-4	WILLIAMS PARTNERS LP		09/18/2007	BERNSTEIN (SANFORD C.) & CO., INC.	32,800.000	1,329,465		1,409,081							1,409,081		(79,616)	(79,616)	33,620		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
969904-10-1	WILLIAMS SONOMA, INC.		07/09/2007	BANC OF AMERICA SECURITIES	3,700.000	118,419		116,846	116,328	12,428			12,428		116,846		1,573	1,573	796		L
973149-10-7	WIND RIV SYS INC		07/09/2007	BANC OF AMERICA SECURITIES	2,500.000	26,738		27,500	25,625	8,935			8,935		27,500		(762)	(762)			L
97381W-10-4	WINDSTREAM CORPORAT		09/12/2007	Various	5,700.000	82,667		52,804	81,054	(28,250)			(28,250)		52,804		29,863	29,863	4,275		L
974637-10-0	WINNEBAGO INDUSTRIES, INC.		07/31/2007	Various	1,900.000	57,142		51,847	62,529	(14,015)		(216)	(13,799)		48,299		8,843	8,843	570		L
929297-10-9	WMS INDUSTRIES		07/09/2007	BANC OF AMERICA SECURITIES	1,800.000	52,469		33,207	41,832	(12,009)			(12,009)		29,823		22,646	22,646			L
978097-10-3	WOLVERINE WORLD WIDE, INC.		07/09/2007	BANC OF AMERICA SECURITIES	3,100.000	87,695		53,826	88,412	(34,669)			(34,669)		53,743		33,953	33,953	791		L
980745-10-3	WOODWARD GOVERN		09/18/2007	Various	29,700.000	1,740,746		1,555,369	63,536	(23,650)		(45,277)	21,628		1,549,870		190,876	190,876	3,443		L
981475-10-6	WORLD FUEL SERVICES CORP		07/09/2007	BANC OF AMERICA SECURITIES	900.000	38,046		22,983	40,014	(17,031)			(17,031)		22,983		15,063	15,063	101		L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		07/31/2007	Various	2,300.000	52,774		47,397	18,393	1,682		(863)	2,545		47,397		5,377	5,377	567		L
982526-10-5	WRIGLEY (WM) JR.		09/12/2007	Various	2,500.000	141,212		138,940	129,300	9,850		402	9,448		138,940		2,272	2,272	1,510		L
929352-10-2	WUXI PHARMATECH		08/10/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	2,800.000	51,611		39,200							39,200		12,411	12,411			L
983024-10-0	WYETH		09/12/2007	Various	221,420.000	11,674,951		11,390,833	2,591,319	(893,316)			(893,316)		11,390,833		284,118	284,118	53,344		L
98310W-10-8	WYNDHAM WORLDWIDE		09/12/2007	Various	2,400.000	88,595		39,751	76,848	(37,097)			(37,097)		39,751		48,844	48,844	4		L
983134-10-7	WYNN RESORTS LTD		09/14/2007	BANK OF AMERICA SECURITIES LLC	63,443.000	8,915,527		7,340,634							7,340,634		1,574,893	1,574,893			L
984121-10-3	XEROX CORP.		09/12/2007	Various	12,000.000	222,912		118,759	203,400	(87,631)			(87,631)		115,769		107,143	107,143			L
983919-10-1	XILINX INC		09/20/2007	Various	106,800.000	2,868,024		3,042,345	100,002	3,560		5,227	(1,666)		2,995,298		(127,274)	(127,274)	13,230		L
983857-10-3	XRITE INC		07/09/2007	BANC OF AMERICA SECURITIES	1,300.000	19,113		15,602	15,990	(388)			(388)		15,602		3,511	3,511			L
98385X-10-6	XTO ENERGY INC.		09/12/2007	Various	123,700.000	6,791,745		5,775,203	3,509,930	(443,301)			(443,301)		5,765,410		1,026,335	1,026,335	30,510		L
984332-10-6	YAHOO INC.		09/12/2007	Various	289,988.000	7,614,669		9,117,312	1,266,784	(82,719)		6,826	(89,545)		8,317,897		(703,228)	(703,228)			L
984249-10-2	YRC WORLDWIDE INC		07/09/2007	BANC OF AMERICA SECURITIES	1,900.000	71,592		69,920	71,687	27,616			27,616		69,920		1,672	1,672			L
988498-10-1	YUM! BRANDS INC		09/12/2007	Various	6,600.000	220,673		52,648	194,040	(141,392)			(141,392)		52,648		168,025	168,025	3,195		L
988858-10-6	ZALE CORP.		07/31/2007	Various	2,200.000	52,858		57,007	62,062	(10,288)		(1,100)	(9,188)		50,674		2,184	2,184			L
989207-10-5	ZEBRA TECHNOLOGIES CORP.		07/09/2007	BANC OF AMERICA SECURITIES	2,300.000	90,654		89,102	80,017	43,616			43,616		89,102		1,552	1,552			L
98956P-10-2	ZIMMER HOLDINGS		09/18/2007	Various	46,000.000	3,786,947		3,715,820	227,302	(92,785)			(92,786)		3,715,820		71,127	71,127			L
073176-10-9	BAYTEX ENERGY TRUST	T	09/19/2007	Various	76,200.000	1,440,461		1,347,826							1,347,826		92,635	92,635	76,470		L
112900-10-5	BROOKFIELD PROPERTIES	T	07/09/2007	BANC OF AMERICA SECURITIES	10,900.000	269,535		80,913	285,798	(204,885)			(204,885)		80,913		188,622	188,622	3,597		L
147195-10-1	CASCADE CORP	T	07/09/2007	BANC OF AMERICA SECURITIES	400.000	33,671		24,067							24,067		9,605	9,605	136		L
37373P-10-5	GERDAU AMERISTEEL COM NPV	C	07/10/2007	ALLIANCE BERNSTEIN	40,700.000	638,555		403,548	363,044	23,497			23,497	17,008	403,548	23,194	211,812	235,006	12,568		U
448055-10-3	HUSKY ENERGY INC COM NPV	C	07/10/2007	ALLIANCE BERNSTEIN	17,900.000	760,302		421,461	600,204	(168,852)			(168,852)	(9,892)	421,461	52,923	285,918	338,841	31,593		L
462622-10-1	IPSCO INC COM NPV	C	07/24/2007	Various	0.000	54		29	(30)				(30)		54		54	54			U
462622-10-1	IPSCO INC.	T	07/18/2007	MERGER	9,800.000	1,568,000		1,043,983							1,043,983		524,017	524,017	3,536		U
73755L-10-7	POTASH CORP OF SASKATCHEWAN	T	09/14/2007	Various	73,605.000	6,490,497		6,172,411							6,172,411		318,086	318,086			L
760975-10-2	RESEARCH IN MOTION	T	09/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	188,086.000	16,343,821		14,352,153							14,352,153		1,991,669	1,991,669			L
87971M-20-2	TELUS CORP	T	09/18/2007	Various	25,800.000	1,388,174		1,520,136				(19,216)	19,216		1,520,136		(131,962)	(131,962)	9,096		L
018193-12-0	BHP BILLITON LTD	D	07/10/2007	ALLIANCE BERNSTEIN	38,100.000	1,266,725		861,562							861,562	66,925	338,239	405,163			U
026203-39-0	COLES GROUP LTD	D	08/02/2007	ALLIANCE BERNSTEIN	216,600.000	2,830,802		2,317,597	1,626,534	(63,243)			(63,243)	(7,124)	2,317,597	243,621	269,584	513,205	50,277		U
A51460-11-0	OMV AG NPV(VAR)	D	09/18/2007	ALLIANCE BERNSTEIN	43,580.000	2,833,575		559,523	2,514,566	(1,630,272)			(1,630,272)	(324,771)	559,523	108,951	2,165,100	2,274,052	60,473		U
G1150G-11-1	ACCENTURE LTD	F	09/28/2007	Various	261,360.000	10,487,640		8,870,117	4,402,056	(1,069,269)			(1,069,269)		8,870,117		1,617,524	1,617,524			L
G24182-10-0	COOPER INDUSTRIES	F	09/18/2007	Various	32,100.000	1,619,164		1,411,661	99,473	(65,643)			(65,643)		1,411,661		207,503	207,503	7,943		L
G36535-13-9	FOSTER WHEELER LTD	F	08/09/2007	Various	94,300.000	9,226,159		9,678,788							9,678,788		(452,629)	(452,629)			L
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	F	09/18/2007	Various	35,300.000	1,896,054		1,436,811	156,520	(76,642)			(76,642)		1,436,811		459,243	459,243	12,762		L
G6359F-10-3	NABORS INDUSTRIES L	F	09/12/2007	Various	4,000.000	127,196		114,999	119,120	(4,121)		377	(4,498)		114,999		12,197	12,197			L
G9144P-10-5	TYCO ELECTRONICS LTD SHS	F	09/12/2007	Various	1,700.250	58,616		17,245							17,245		41,371	41,371			L
G93762-20-4	VISTAPRINT LTD	F	05/09/2007	MORGAN STANLEY DEAN WITTER	0.000				278,124	(39,896)			(39,896)								L
G95089-10-1	WEATHERFORD INTERNA	F	09/12/2007	Various	116,700.000	6,264,029		5,638,508	2,657,844	491,969			491,969		5,614,744		649,285	649,285			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
204412-20-9	CIA VALE RIO DOCE SPONS ADR REPR 1 COM N	F	07/09/2007	ALLIANCE BERNSTEIN	16,800.000	810,296		452,192	499,632	(47,440)			(47,440)		452,192		358,104	358,104	4,249		L
71654V-40-8	PETROL BRASILEIROS S.A. ADR	F	07/09/2007	ALLIANCE BERNSTEIN	2,700.000	179,122		169,144							169,144		9,978	9,978			L
G65422-10-0	NOBLE CORPORATION	F	09/12/2007	Various	179,100.000	9,944,201		10,634,671	133,263	(40,109)			(40,109)		10,634,671		(690,470)	(690,470)	6,124		L
G90078-10-9	TRANSOCEAN INC.	F	09/12/2007	Various	234,727.000	24,248,410		22,229,408	347,827	(241,634)			(241,634)		22,229,408		2,019,002	2,019,002			L
056752-10-8	BAIDU.COM ADR	F	09/14/2007	JONES TRADING KNIGHT SECURITIES, L.P.	25,500.000	5,963,456		5,599,979							5,599,979		363,478	363,478			L
654902-20-4	NOKIA CORPORATION	F	09/14/2007		198,400.000	6,666,059		6,483,395							6,483,395		182,664	182,664			L
X61873-13-3	NOKIA OYJ EUR0.06	D	07/09/2007	ALLIANCE BERNSTEIN	38,644.000	1,122,412		1,086,405							1,086,405	13,408	22,599	36,007			U
F00189-12-0	ACCOR EUR3	D	07/13/2007	ALLIANCE BERNSTEIN	18,014.000	1,731,280		1,565,219							1,565,219	46,854	119,208	166,062	72,131		U
L0302D-10-3	ARCELORMITTAL	D	07/10/2007	ALLIANCE BERNSTEIN	16,800.000	1,103,217		547,526	708,238	(137,277)			(137,277)	(23,435)	547,526	39,859	515,832	555,691	12,791		U
F13587-12-0	CAP GEMINI	D	08/15/2007	ALLIANCE BERNSTEIN	39,297.000	2,613,484		1,298,767	2,416,765	(1,062,832)			(1,062,832)	(55,166)	1,298,767	78,495	1,236,222	1,314,717	37,556		U
F80343-10-0	CIE. DE SAINT-GOBAIN	D	07/09/2007	ALLIANCE BERNSTEIN	1,901.000	217,750		207,573							207,573	838	9,339	10,177	4,327		U
F17114-10-3	EADS(EURO AERO DEF EUR1	D	09/28/2007	ALLIANCE BERNSTEIN	33,250.000	987,955		953,746	1,133,825	(154,178)			(154,178)	(25,902)	953,746	80,151	(45,941)	34,210	8,186		L
F31668-10-0	ESSILOR INTERNAT EUR0.35	D	07/09/2007	ALLIANCE BERNSTEIN	11,000.000	1,302,694		1,305,013							1,305,013	7,131	(9,450)	(2,319)	16,452		U
F58149-13-3	L'OREAL	D	07/09/2007	ALLIANCE BERNSTEIN	4,900.000	576,513		576,002							576,002	1,101	(591)	510	7,985		U
F77098-10-5	RENAULT SA EUR3.81	D	07/10/2007	ALLIANCE BERNSTEIN	10,000.000	1,610,003		833,472	1,199,970	(330,624)			(330,624)	(35,874)	833,472	60,410	716,122	776,531	42,149		L
F5548N-10-1	SANOFI-AVENTIS	D	07/10/2007	ALLIANCE BERNSTEIN	5,500.000	463,120		385,048	510,125	(85,309)			(85,309)	(39,768)	385,048	49,434	28,638	78,073	12,954		U
F92124-10-0	TOTAL SA EUR 2.5	D	08/31/2007	ALLIANCE BERNSTEIN	42,970.000	3,523,175		3,305,600							3,305,600	17,348	200,226	217,574	46,205		U
F5879X-10-8	VINCI	D	09/17/2007	ALLIANCE BERNSTEIN	68,323.000	4,760,528		2,792,703	4,360,545	(1,426,559)			(1,426,559)	(141,283)	2,792,703	233,186	1,734,640	1,967,826	86,575		U
D06216-10-1	BASF	D	07/10/2007	ALLIANCE BERNSTEIN	9,300.000	1,245,178		874,227	749,841	(30,402)			(30,402)	5,213	874,227	33,722	337,230	370,952	38,102		L
D07112-11-9	BAYER AG ORD NPV	D	07/09/2007	ALLIANCE BERNSTEIN	14,092.000	1,099,150		933,408							933,408	12,908	152,834	165,742	9,616		U
D5357W-10-3	MERCK KGAA ORD NPV	D	07/09/2007	ALLIANCE BERNSTEIN	4,651.000	655,187		598,300							598,300	11,490	45,397	56,887	3,464		L
Y15010-10-4	CHINA PETRO & CHEM 'H' CNY1	D	07/10/2007	ALLIANCE BERNSTEIN	382,000.000	438,887		241,168		241,168			241,168		241,168	(944)	198,663	197,719	5,491		L
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	09/13/2007	ALLIANCE BERNSTEIN	328,500.000	1,327,948		654,318	524,726	(158,810)			(158,810)	(479)	654,318	(1,645)	675,274	673,629	14,544		L
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	07/09/2007	ALLIANCE BERNSTEIN	42,500.000	562,185		399,153	474,598	(75,036)			(75,036)	(408)	399,153	(1,736)	164,768	163,032	3,807		U
G52440-10-7	KERRY PROPERTIES L HKD1	D	08/08/2007	ALLIANCE BERNSTEIN	340.000	2,424		837	1,589	(757)			(757)	4	837	(8)	1,595	1,588	28		L
Y80267-12-6	SINO LAND CO HKD1	D	09/18/2007	ALLIANCE BERNSTEIN	108,000.000	269,299		181,123	248,400	(67,201)			(67,201)	(76)	181,123	(373)	88,549	88,176	1,174		U
X5462R-11-2	MOL HUNGARIAN OIL HUF1000 (REGD)	D	08/31/2007	ALLIANCE BERNSTEIN	6,900.000	996,306		663,366	781,763	(28,383)			(28,383)	(90,014)	663,366	101,180	231,760	332,940	19,051		U
G25508-10-5	CRH ORD EUR0.32	D	08/28/2007	ALLIANCE BERNSTEIN	74,286.000	3,278,541		1,322,006	3,089,555	(1,371,398)			(1,371,398)	(396,150)	1,322,006	244,999	1,711,537	1,956,536	38,720		L
881624-20-9	TEVA PHARMACEUTICAL-ADR	F	07/09/2007	ALLIANCE BERNSTEIN	5,200.000	216,755		208,463							208,463		8,293	8,293			L
T2320M-10-9	BUZZI UNICEM SPA EUR0.6	D	07/10/2007	ALLIANCE BERNSTEIN	44,600.000	1,562,945		785,922	1,266,239	(371,853)			(371,853)	(108,463)	785,922	108,171	668,852	777,023	23,969		U
T3643A-14-5	ENI SPA	D	07/10/2007	ALLIANCE BERNSTEIN	53,200.000	2,080,906		840,829	1,787,467	(716,065)			(716,065)	(230,573)	840,829	163,542	1,076,535	1,240,077	46,301		U
T42084-13-6	FIAT	D	07/09/2007	ALLIANCE BERNSTEIN	38,920.000	1,250,258		1,018,853							1,018,853	12,485	218,920	231,405	8,105		U
J05124-14-4	CANON	D	09/13/2007	ALLIANCE BERNSTEIN	125,400.000	6,982,687		4,869,676	5,121,160	(2,021,111)			(2,021,111)	(101,884)	4,869,676	32,013	2,080,998	2,113,011	92,151		U
J12075-10-7	DENSO CORP	D	07/09/2007	ALLIANCE BERNSTEIN	10,600.000	417,056		413,293	419,887	(6,400)			(6,400)	78	413,293	(13,629)	17,392	3,763	2,074		U
J2817M-10-0	JFE HOLDINGS INC NPV	D	07/26/2007	ALLIANCE BERNSTEIN	16,000.000	1,103,613		415,603	823,136	(476,406)			(476,406)	68,872	415,603	(32,603)	720,613	688,010	9,091		U
J44690-13-9	MITSUI & CO NPV	D	08/31/2007	ALLIANCE BERNSTEIN	95,000.000	1,974,572		1,856,093							1,856,093	16,821	101,657	118,478			U
J4466L-10-2	MITSUI CHEMICALS INC JP 4183	D	07/10/2007	ALLIANCE BERNSTEIN	84,000.000	668,552		642,249	645,792	(11,752)			(11,752)	9,382	642,249	(24,395)	50,698	26,303	4,109		U
J49076-11-0	NGK INSULATORS JPY50	D	08/23/2007	ALLIANCE BERNSTEIN	77,000.000	2,119,234		1,262,558	539,875	(32,106)			(32,106)	3,022	1,262,558	(11,514)	868,190	856,675	5,628		U
J58472-11-9	NITTO DENKO	D	09/25/2007	ALLIANCE BERNSTEIN	98,500.000	4,578,006		5,163,781	3,876,473	83,270			83,270	268,429	5,163,781	(171,736)	(414,039)	(585,775)	27,898		L
J76379-10-6	SONY CORP NPV	D	07/10/2007	ALLIANCE BERNSTEIN	16,500.000	872,840		687,028	709,500	(34,585)			(34,585)	12,112	687,028	(27,743)	213,556	185,813	1,690		U
J77497-11-3	SUMITOMO HEAVY IND NPV	D	07/13/2007	ALLIANCE BERNSTEIN	49,000.000	580,749		234,450	514,059	(311,644)			(311,644)	32,036	234,450	(19,841)	366,140	346,299	1,393		U
J78529-13-8	SUZUKI MOTOR CORP JPY50	D	07/09/2007	ALLIANCE BERNSTEIN	4,200.000	124,021		119,453							119,453	(3,694)	8,262	4,568			U
J89752-11-7	TOSHIBA CORP NPV	D	07/10/2007	ALLIANCE BERNSTEIN	64,000.000	564,148		483,494							483,494	(10,396)	91,050	80,654			L
J92676-11-3	TOYOTA MOTOR	D	07/10/2007	ALLIANCE BERNSTEIN	54,400.000	3,456,515		1,602,583	3,634,138	(2,163,542)			(2,163,542)	131,987	1,602,583	(96,160)	1,950,092	1,853,933	30,815		L
L85773-11-4	SES FDR	D	08/30/2007	ALLIANCE BERNSTEIN	73,300.000	1,578,218		1,081,014	1,275,860	(147,702)			(147,702)	(47,143)	1,081,014	88,733	408,470	497,203	43,841		U
02364W-10-5	AMERICA MOVIL SAB DE CV	F	07/09/2007	ALLIANCE BERNSTEIN	12,900.000	854,056		499,376	583,338	(83,962)			(83,962)		499,376		354,680	354,680			L
40049J-20-6	GPO TELEVISA SA ADR REP 20 ORD PTG CTF(B	F	08/30/2007	ALLIANCE BERNSTEIN	71,300.000	1,817,529		1,763,535	1,925,813	(162,278)			(162,278)		1,763,535		53,994	53,994	48,046		L
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	08/29/2007	DISTRIBUTION	0.000	213,262		213,262							213,262						L
N96425-10-8	WOLTERS KLUWER	D	07/10/2007	ALLIANCE BERNSTEIN	17,600.000	546,642		487,772	505,701	(1,706)			(1,706)	(16,223)	487,772	36,534	22,336	58,870	13,848		U
R7199U-10-0	RENEWABLE ENERGY NOK1	D	07/09/2007	ALLIANCE BERNSTEIN	6,343.000	252,462		229,348							229,348	8,987	14,127	23,114			U
46626D-10-8	JSC MMC NORILSK NI ADR EACH REP 1 ORD RU	F	09/13/2007	ALLIANCE BERNSTEIN	3,928.000	891,585		613,976	231,680	(8,839)			(8,839)		613,976		277,609	277,609	15,394		U
S84594-14-2	TIGER BRANDS ZAR0.1	D	07/05/2007	ALLIANCE BERNSTEIN	700.000	18,904		13,726	16,977	(2,465)			(2,465)	(786)	13,726	728	4,451	5,179	406		U
E6282J-10-9	INDITEX PAR EUR 0.15	D	07/09/2007	ALLIANCE BERNSTEIN	9,891.000	602,864		579,832							579,832	2,360	20,671	23,031			U
E8471S-13-0	REPSOL YPF SA EUR1	D	07/10/2007	ALLIANCE BERNSTEIN	18,600.000	761,454		397,185	642,611	(213,275)			(213,275)	(32,152)	397,185	38,172	326,097	364,269	19,305		U
E90183-18-2	TELEFONICA DE ESPANA	D	07/09/2007	ALLIANCE BERNSTEIN	17,337.000	398,685		367,312	368,533	(4,881)			(4,881)	3,660	367,312	8,661	22,712	31,373	8,280		U
W10020-11-8	ATLAS COPCO AB-A S HS	D	07/09/2007	ALLIANCE BERNSTEIN	33,134.000	581,929		540,119							540,119	28,224	13,586	41,810			U
W9588J-10-4	TELIASONERA AB SEK3.2	D	07/09/2007	ALLIANCE BERNSTEIN	44,579.000	356,407		320,208							320,208	13,189	23,010	36,199	41,701		U
H0010V-10-1	ABB LTD PAR CHF 2.5	D	07/09/2007	ALLIANCE BERNSTEIN	47,105.000	1,126,811		695,793	831,403	(134,632)			(134,632)	(978)	695,793	2,442	428,576	431,018	7,423		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
H01301-10-2	ALCON, INC	F	08/30/2007	Various	50,400.000	6,728,374		7,144,181							7,144,181		(415,808)	(415,808)	44,024		L
H57312-46-6	NESTLE SA PAR CHF1	D	07/09/2007	ALLIANCE BERNSTEIN	3,500.000	1,357,804		1,301,869	142,662	(15,767)			(15,767)	(8,190)	1,301,869	(2,149)	58,085	55,936	3,101		L
H57830-10-6	NOBEL BIOCARE HLDG CMN STK	D	09/21/2007	ALLIANCE BERNSTEIN	11,160.000	3,203,543		2,240,389	2,296,903	(1,105,040)			(1,105,040)	(48,461)	2,240,389	65,484	897,670	963,155	31,258		L
H69293-21-7	ROCHE HOLDING GENUSSCHEINE NPV	D	08/10/2007	ALLIANCE BERNSTEIN	6,910.000	1,231,133		777,301	1,240,345	(466,030)			(466,030)	2,986	777,301	3,638	450,193	453,832	15,296		L
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	09/14/2007	ALLIANCE BERNSTEIN	54,008.000	3,358,287		1,662,334	2,719,303	(941,848)			(941,848)	(115,121)	1,662,334	134,546	1,561,407	1,695,953	31,988		L
874039-10-0	TAIWAN SEMICONDUCTOR MAUFACTURING-ADR	F	08/15/2007	STIFEL CAPITAL MARKETS	59,300.000	548,190		700,612							700,612		(152,421)	(152,421)			L
G88473-15-5	3I GROUP PLC INTERIM 'B' ORD GBP0.01	D	07/02/2007	Various	231,805.800	577,321		569,438							569,438	(1,150)	9,033	7,883			U
G9885J-10-2	ASTRAZENECA ORD USD0.25	D	07/10/2007	ALLIANCE BERNSTEIN	10,100.000	541,828		467,035	542,410	32,788			32,788	(58,991)	467,035	74,866	(73)	74,793	13,758		U
G1846J-11-5	CAPITA GROUP PLC CMN STK	D	09/20/2007	Various	55,937.839	844,101		719,464							719,464	14,944	109,693	124,637	7,800		U
G69651-10-0	PEARSON	D	07/18/2007	ALLIANCE BERNSTEIN	119,745.000	2,009,458		1,964,147							1,964,147	60,276	(14,965)	45,311	49,086		U
G7423K-10-2	RECKITT BENCKISER	D	07/09/2007	ALLIANCE BERNSTEIN	11,250.000	617,742		610,009							610,009	6,663	1,070	7,733			U
G75754-10-4	RIO TINTO ORD GBP0.10	D	07/09/2007	ALLIANCE BERNSTEIN	9,093.000	734,123		680,331							680,331	11,768	42,024	53,792			L
767204-10-0	RIO TINTO PLC ADR	F	07/26/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	2,300.000	643,624		487,567							487,567		156,056	156,056			L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EUR0.07	D	07/09/2007	ALLIANCE BERNSTEIN	13,500.000	575,515		549,782							549,782	3,889	21,845	25,734			U
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	07/10/2007	ALLIANCE BERNSTEIN	312,400.000	2,118,411		2,095,260	438,180	(165,347)			(165,347)	(61,467)	2,095,260	57,683	(34,532)	23,151	11,477		U
G87621-10-1	TESCO	D	07/09/2007	ALLIANCE BERNSTEIN	36,959.000	307,830		283,951	297,520	(7,186)			(7,186)	(6,383)	283,951	14,515	9,364	23,879	5,641		L
G93882-13-5	VODAFONE GROUP ORD USD 0.11428571	D	07/09/2007	ALLIANCE BERNSTEIN	147,731.000	488,613		495,028							495,028	3,991	(10,406)	(6,415)			L
G96872-10-9	WIMPEY(GEORGE) ORD GBP0.25	D	07/03/2007	MERGER	186,771.000	1,883,894		1,069,789	2,041,594	(685,414)			(685,414)	(286,391)	1,069,789	206,963	607,142	814,105	53,894		U
6899999. Common Stocks - Industrial and Miscellaneous						1,857,816,397	XXX	1,686,758,934	975,540,894	(252,313,634)	1,949,300	(3,816,611)	(246,547,723)	(1,718,754)	1,682,545,245	2,328,695	172,942,456	175,271,151	8,158,823	XXX	XXX
66383*-10-8	NORTHBROOK CORPORATION		09/28/2007	DIRECT	25,000.000	5,025,000		5,025,000	18,285,568	(13,260,568)			(13,260,568)		5,025,000						A
6999999. Common Stocks - Parent, Subsidiaries and Affiliates						5,025,000	XXX	5,025,000	18,285,568	(13,260,568)			(13,260,568)		5,025,000					XXX	XXX
7299997. Total - Common Stocks - Part 4						2,125,265,245	XXX	1,920,905,630	1,131,359,925	(304,920,342)	1,807,407	(4,167,439)	(298,945,496)	(3,290,356)	1,918,599,637	3,823,490	202,842,117	206,665,608	11,097,459	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						2,125,265,245	XXX	1,920,905,630	1,131,359,925	(304,920,342)	1,807,407	(4,167,439)	(298,945,496)	(3,290,356)	1,918,599,637	3,823,490	202,842,117	206,665,608	11,097,459	XXX	XXX
7399999. Total - Preferred and Common Stocks						2,170,856,216	XXX	1,959,562,101	1,153,971,227	(304,118,667)	1,737,244	(4,167,439)	(298,213,983)	(3,290,356)	1,957,048,001	3,823,490	209,984,725	213,808,215	12,045,337	XXX	XXX
7499999 - Totals						6,157,446,143	XXX	5,907,274,749	3,795,556,063	(292,623,048)	3,631,818	(4,325,056)	(284,666,174)	(3,290,356)	5,920,444,219	5,587,916	231,414,008	237,001,924	139,632,045	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 74

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'L BUSINESS MACH OCT 110 CALL	193	10/22/2007	110.0000	07/17/2007	COMPOSITE EXCHANGE	102,827	102,827		162,120	162,120			
JOHNSON AND JOHNSON OCT 65 CALL	23	10/22/2007	65.0000	07/10/2007	COMPOSITE EXCHANGE	2,704	2,704		2,990	2,990			
3M COMPANY OCT 90 CALLS	1,269	10/22/2007	90.0000	07/16/2007	COMPOSITE EXCHANGE	549,477	549,477		532,980	532,980			
MICROSOFT CORP OCT 30	8,840	10/22/2007	30.0000	07/18/2007	COMPOSITE EXCHANGE	1,172,066	1,172,066		353,600	353,600			
MICROSOFT CORP OCT 32.50 CALL	1,711	10/22/2007	32.5000	07/17/2007	COMPOSITE EXCHANGE	100,966	100,966		10,266	10,266			
0199999. Subtotal - Call Options - Hedging						1,928,040	1,928,040	XXX	1,061,956	1,061,956			
0499999. Subtotal - Call Options						1,928,040	1,928,040	XXX	1,061,956	1,061,956			
INTUITIVE SURGICAL INC OCT 220 PUT	76	10/22/2007	220.0000	09/27/2007	COMPOSITE EXCHANGE	68,442	68,442		68,400	68,400			
0599999. Subtotal - Put Options - Hedging						68,442	68,442	XXX	68,400	68,400			
0899999. Subtotal - Put Options						68,442	68,442	XXX	68,400	68,400			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	09/24/2008	6.5000	09/24/2007	GOLDMAN SACHS	1,350,000	1,350,000		1,300,010	1,300,010			
3M USD LIBOR PAYER SWAPTION	1,000,000,000	10/01/2008	6.6000	09/24/2007	GOLDMAN SACHS	1,350,000	1,350,000		1,084,500	1,084,500			
0999999. Subtotal - Caps - Hedging						2,700,000	2,700,000	XXX	2,384,510	2,384,510			
1299999. Subtotal - Caps						2,700,000	2,700,000	XXX	2,384,510	2,384,510			
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						4,696,482	4,696,482	XXX	3,514,866	3,514,866			
2799999. Subtotal - Other								XXX					
9999999 - Totals						4,696,482	4,696,482	XXX	3,514,866	3,514,866			

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
SPDR TRUST OCT 152 CALL	660	10/22/2007	152.00	09/25/2007	COMPOSITE EXCHANGE	169,617	169,617		211,200	211,200			
0299999. Subtotal - Call Options - Income						169,617	169,617	XXX	211,200	211,200			
0499999. Subtotal - Call Options						169,617	169,617	XXX	211,200	211,200			
0899999. Subtotal - Put Options								XXX					
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								XXX					
2699999. Subtotal - Income						169,617	169,617	XXX	211,200	211,200			
2799999. Subtotal - Other								XXX					
9999999 - Totals						169,617	169,617	XXX	211,200	211,200			

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars								XXX						
CDS CS2024335 ON ALBERTSONS, INC	5,000,000	02/20/2011	0.0000%(1.7450 %)	09/27/2006	GOLDMAN SACHS				(151,793)	(151,793)			(66,165)	46,061
CDS CS2032007 ON WEYERHAEUSER CO.	7,000,000	12/20/2016	0.0000%(1.0100 %)	10/16/2006	LEHMAN BROTHERS				16,272	16,272			(53,614)	106,334
CDS CS2034573 ON RELIANT ENERGY INC	3,000,000	12/20/2011	0.0000%(2.8000 %)	10/17/2006	MORGAN STANLEY				23,438	23,438			(63,700)	30,831
CDS CS2037139 ON AUTOZONE, INC.	5,000,000	12/20/2011	0.0000%(0.5000 %)	10/23/2006	BANK OF AMERICA				(42,087)	(42,087)			(18,958)	51,385
CDS CS2055040 ON IDEARC INC	4,000,000	12/20/2011	0.0000%(1.4750 %)	11/29/2006	CITIBANK				60,666	60,666			(44,742)	41,108
CDS CS2057608 ON ST PAUL TRAVELERS COS I	10,000,000	03/20/2017	0.0000%(0.3000 %)	01/09/2007	GOLDMAN SACHS				88,654	88,654			(22,000)	153,921
CDS CS2057616 ON ACE LTD	10,000,000	03/20/2017	0.0000%(0.3100 %)	01/09/2007	GOLDMAN SACHS				82,329	82,329			(22,733)	153,921
CDS CS2060164 ON NEXEN INC	5,000,000	03/20/2014	0.0000%(0.4600 %)	01/10/2007	UBS AG				22,406	22,406			(16,803)	63,610
CDS CS2116487 ON VALERO ENERGY CO	15,000,000	06/20/2014	0.0000%(0.4100 %)	04/18/2007	GOLDMAN SACHS				59,641	59,641			(28,188)	194,509
CDS CS2119044 ON ADVANCED MICRO DEVICES	2,000,000	06/20/2009	0.0000%(1.6500 %)	04/24/2007	CREDIT SUISSE FB				54,788	54,788			(14,575)	13,127
CDS CS2136964 ON GLOBAL SANTAFE CORP.	10,000,000	06/20/2014	0.0000%(0.6500 %)	05/23/2007	DEUTSCHE BANK				(222,233)	(222,233)			(23,472)	129,673
CDS CS2139521 ON OCCIDENTAL PETROLEUM CO	5,000,000	06/20/2017	0.0000%(0.2800 %)	05/29/2007	JP MORGAN CHASE BANK				33,335	33,335			(4,822)	77,977
CDS CS2149769 ON D.R. HORTON, INC.	2,000,000	06/20/2012	0.0000%(1.0600 %)	06/05/2007	LEHMAN BROTHERS				194,368	194,368			(6,890)	21,739
CDS CS2154884 ON CATERPILLAR INC	10,000,000	06/20/2014	0.0000%(0.2100 %)	06/06/2007	MORGAN STANLEY				59,118	59,118			(6,767)	129,673
CDS CS2154892 ON DELL INC	10,000,000	06/20/2014	0.0000%(0.3000 %)	06/06/2007	CITIBANK				(9,358)	(9,358)			(9,667)	129,673
CDS CS2154900 ON MERCK & CO., INC	10,000,000	06/20/2017	0.0000%(0.1900 %)	06/06/2007	JP MORGAN CHASE BANK				45,348	45,348			(6,122)	155,955
CDS CS2165138 ON MOTOROLA INC.	10,000,000	06/20/2014	0.0000%(0.4950 %)	06/18/2007	GOLDMAN SACHS				(10,720)	(10,720)			(14,300)	129,673
CDS CS2170245 ON CSX CORP	10,000,000	09/20/2014	0.0000%(0.5950 %)	06/20/2007	BARCLAY'S CAPITAL				4,579	4,579			(16,858)	132,080

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2170252 ON APACHE CORP	5,000,000	09/20/2014	0.0000%(0.3400%)	06/20/2007	CITIBANK				(1,481)	(1,481)			(4,817)	66,040
CDS CS2175368 ON RAD 480 09/20/2012	2,000,000	09/20/2012	0.0000%(4.8000%)	07/13/2007	BANK OF AMERICA				28,343	28,343			(21,067)	22,312
CDS CS2175376 ON SAKS INCORPORATED	1,000,000	09/20/2012	0.0000%(3.1500%)	07/13/2007	CREDIT SUISSE FB				(6,183)	(6,183)			(6,913)	11,156
CDS CS2177927 ON SARA LEE CORP	10,000,000	09/20/2017	0.0000%(0.8300%)	07/16/2007	BARCLAY'S CAPITAL				(292,650)	(292,650)			(17,522)	157,962
CDS CS2177935 ON S-NXTL 80 09/20/2014	5,000,000	09/20/2014	0.0000%(0.8000%)	07/16/2007	SALOMON BROTHERS				27,017	27,017			(8,444)	66,040
CDS CS2180483 ON NABORS INDUSTRIES INC	10,000,000	09/20/2014	0.0000%(0.4900%)	07/16/2007	UBS AG				(39,469)	(39,469)			(10,344)	132,080
CDS CS2183040 ON BURLINGTON NORTHERN SAN	10,000,000	09/20/2012	0.0000%(0.2500%)	07/17/2007	JP MORGAN CHASE BANK				(5,546)	(5,546)			(5,208)	111,558
CDS CS2185607 ON LEHMAN BROS HLDGS INC	10,000,000	09/20/2017	0.0000%(0.7000%)	07/17/2007	ROYAL BANK OF SCTLND				60,962	60,962			(14,583)	157,962
CDS CS2188163 ON COMPUTER SCIENCES CORPO	5,000,000	09/20/2012	0.0000%(0.9500%)	07/18/2007	LEHMAN BROTHERS				(137,754)	(137,754)			(9,764)	55,779
CDS CS2195861 ON SUN 59 09/20/2014	10,000,000	09/20/2014	0.0000%(0.5900%)	07/25/2007	BANK OF AMERICA				(57,259)	(57,259)			(10,981)	132,080
CDS CS2208649 ON ALLIED WASTE INDS INC	2,000,000	09/20/2012	0.0000%(3.5000%)	08/01/2007	BEAR STEARNS				(114,388)	(114,388)			(11,667)	22,312
CDS CS2216337 ON GOLDMAN SACHS GP INC	15,000,000	09/20/2012	0.0000%(0.7000%)	08/08/2007	JP MORGAN CHASE BANK				(168,102)	(168,102)			(15,458)	167,337
CDS CS2218887 ON UNIVERSAL HEALTH SERVIC	10,000,000	09/20/2012	0.0000%(0.9500%)	08/10/2007	JP MORGAN CHASE BANK				(99,228)	(99,228)			(13,458)	111,558
CDS CS2224000 ON CBS CORP.	10,000,000	09/20/2012	0.0000%(0.4700%)	08/17/2007	BARCLAY'S CAPITAL				27,316	27,316			(5,744)	111,558
CDS CS2226567 ON PPG INDUSTRIES, INC.	10,000,000	09/20/2017	0.0000%(0.4800%)	09/10/2007	BARCLAY'S CAPITAL				(91,283)	(91,283)			(2,667)	157,962
CDS CS2231682 ON BEAR STEARNS CO	10,000,000	09/20/2012	0.0000%(1.2900%)	09/13/2007	UBS AG				(151,786)	(151,786)			(6,092)	111,558
CDS CS2247043 ON KNIGHT RIDDER INC	3,000,000	12/20/2012	0.0000%(2.8000%)	09/28/2007	MERRILL LYNCH				(16,698)	(16,698)			(467)	34,295
CDS SP0301009 ON SEARS HOLDINGS CORP	3,000,000	09/20/2011	0.0000%(1.0400%)	07/21/2006	GOLDMAN SACHS				14,953	14,953			(23,660)	29,907

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS SP0301R73 ON SOUTHWEST AIRLINES CO	15,000,000	09/20/2013	0.0000%(0.3600 %)	07/27/2006	BARCLAY'S CAPITAL				88,165	88,165			(40,950)	183,376
CDS SP23028M7 ON PITNEY BOWES INC	15,000,000	09/20/2011	0.0000%(0.1600 %)	07/31/2006	BANK OF AMERICA				(12,832)	(12,832)			(18,200)	149,537
CDS SP33029P8 ON APACHE CORP	5,000,000	12/20/2012	0.0000%(0.3800 %)	12/16/2005	BARCLAY'S CAPITAL				(31,449)	(31,449)			(14,408)	57,159
CDS SP33029Y9 ON MARATHON OIL CORP	5,000,000	12/20/2012	0.0000%(0.3500 %)	12/19/2005	GOLDMAN SACHS				(8,011)	(8,011)			(13,271)	57,159
CDS SPS501ZJ3 ON KOHL'S CORP	10,000,000	06/20/2016	0.0000%(0.4700 %)	05/17/2006	BARCLAY'S CAPITAL				109,250	109,250			(35,642)	147,722
INT RATE SWAP0913 ON FIXED RATE SECURITIES	110,000,000	09/10/2027	US0003M(5.3730 %)	09/06/2007	JP MORGAN CHASE BANK				173,762	173,762			22,506	2,457,146
INT RATE SWAP0914 ON FIXED RATE SECURITIES	110,000,000	09/10/2027	US0003M(5.3663 %)	09/06/2007	BANK OF AMERICA				265,223	265,223			22,940	2,457,146
0599999. Subtotal - Swaps - Hedging								XXX	(130,377)	(130,377)			(706,256)	8,929,955
CDS CS2026884 ON ALLIED WASTE INDS INC	3,000,000	12/20/2011	2.8000%(0.0000 %)	10/10/2006	LEHMAN BROTHERS				16,174				63,700	30,831
CDS CS2034581 ON STANDARD PACIFIC CORP.	1,000,000	12/20/2011	3.3500%(0.0000 %)	10/17/2006	CREDIT SUISSE FB				(199,291)				25,404	10,277
CDS CS2044804 ON LYONDELL CHEMICAL COMPA	2,000,000	12/20/2011	1.7800%(0.0000 %)	11/09/2006	GOLDMAN SACHS				(175,461)				26,997	20,554
CDS CS2070429 ON ADVANCED MICRO DEVICES	2,000,000	03/20/2012	2.2000%(0.0000 %)	02/09/2007	GOLDMAN SACHS				(222,274)				28,478	21,152
CDS CS2070445 ON MEDIACOM LLC	3,000,000	03/20/2012	2.6900%(0.0000 %)	02/09/2007	CREDIT SUISSE FB				(162,830)				52,231	31,728
CDS CS2111363 ON HOVNANIAN K ENTERPRISES	1,000,000	06/20/2012	4.1500%(0.0000 %)	04/02/2007	LEHMAN BROTHERS				(148,497)				20,865	10,870
CDS CS2126726 ON FOREST OIL CORPORATION	4,000,000	06/20/2012	1.8550%(0.0000 %)	05/09/2007	MORGAN STANLEY				28,201				29,680	43,479
CDS CS2149777 ON GENERAL MOTORS	6,000,000	06/20/2008	1.7500%(0.0000 %)	06/05/2007	GOLDMAN SACHS				(66,228)				34,125	25,514
CDS CS2193296 ON GMAC LLC	6,000,000	09/20/2008	2.9500%(0.0000 %)	07/24/2007	LEHMAN BROTHERS				(6,368)				33,433	29,628
CDS CS2195853 ON KB HOME	2,000,000	09/20/2012	3.9500%(0.0000 %)	07/25/2007	LEHMAN BROTHERS				11,451				14,703	22,312
CDS CS2198402 ON CLEAR CHANNEL COMMUNICA	4,000,000	09/20/2008	1.9000%(0.0000 %)	07/26/2007	MORGAN STANLEY				(7,160)				13,933	19,752

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2198410 ON HARRAHS OPER CO INC	9,000,000	09/20/2008	3.0500%(0.0000%)	07/26/2007	LEHMAN BROTHERS					103,464			50,325	44,442
CDS CS2198444 ON HERTZ CORP	3,000,000	09/20/2008	1.8000%(0.0000%)	07/26/2007	LEHMAN BROTHERS					25,688			9,900	14,814
CDS CS2200968 ON UNITED RENTALS (NORTH A	5,000,000	09/20/2008	3.7500%(0.0000%)	07/27/2007	GOLDMAN SACHS					18,265			33,854	24,690
CDS CS2206098 ON MEDIACOM LLC	5,000,000	09/20/2008	2.5000%(0.0000%)	07/31/2007	LEHMAN BROTHERS					26,523			21,181	24,690
CDS CS2211213 ON MBIA INSURANCE CORPORAT	10,000,000	09/20/2012	1.3200%(0.0000%)	08/02/2007	DEUTSCHE BANK					122,334			21,633	111,558
CDS CS2236806 ON FLORDIA STATE GO 60%	20,000,000	09/20/2017	0.1600%(0.0000%)	09/18/2007	CITIBANK					23,338			1,067	315,924
CDS CS2236814 ON NEW JERSEY ST GO 60%	25,000,000	09/20/2017	0.1400%(0.0000%)	09/19/2007	LEHMAN BROTHERS					48,801			1,069	394,905
CDS CS2241921 ON TXU 220 09/20/2008	6,000,000	12/20/2008	2.2000%(0.0000%)	09/26/2007	GOLDMAN SACHS					(23,557)			1,467	33,199
CDS SP3302RJ2 ON LIN TELEVISION CORP	3,000,000	06/20/2011	2.4000%(0.0000%)	05/11/2006	LEHMAN BROTHERS					(52,667)			54,600	28,944
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	2,000,000	06/20/2011	1.5500%(0.0000%)	04/04/2006	CITIBANK					(34,096)			23,508	19,296
CDS SPD402FB9 ON STARWOOD HOTELS & RESOR	1,000,000	03/20/2011	0.8200%(0.0000%)	02/14/2006	DEUTSCHE BANK					3,798			6,218	9,316
CDS SPG4026L4 ON GENWORTH FINANCIAL INC	5,000,000	12/20/2010	0.3200%(0.0000%)	11/02/2005	BARCLAY'S CAPITAL					625			12,133	44,893
CDS SPM401XJ4 ON MARSH & MCLENNAN COS INC	5,000,000	03/20/2008	0.2700%(0.0000%)	11/17/2005	BARCLAY'S CAPITAL					3,958			10,238	17,162
CDS SPM401XK1 ON ENTERGY CORP	5,000,000	03/20/2008	0.2400%(0.0000%)	11/17/2005	MORGAN STANLEY					1,140			9,100	17,162
CDS SPV601AI6 ON CAROLINA POWER & LIGHT	18,000,000	12/20/2007	0.2600%(0.0000%)	01/11/2006	WACHOVIA					6,533			35,490	42,397
INT RATE SWAP0809 ON GSCI EXCESS RETURN INDEX	50,000,000	11/30/2007	SPGCCIP-1.00(0.2500%)	11/30/2006	GOLDMAN SACHS					(297)			7,185,766	102,202
INT RATE SWAP0811 ON GSCI EXCESS RETURN INDEX	50,000,000	12/31/2007	SPGCCIP-1.00(0.2500%)	12/05/2006	MORGAN STANLEY					5,197			7,185,546	125,513
INT RATE SWAP0831 ON GSCI EXCESS RETURN INDEX	25,000,000	12/31/2007	SPGCCIP-1.00(0.2500%)	12/29/2006	GOLDMAN SACHS					2,598			3,592,883	62,756
INT RATE SWAP0837 ON GSCI EXCESS RETURN INDEX	30,000,000	01/31/2008	SPGCCIP-1.00(0.2500%)	01/31/2007	GOLDMAN SACHS					1,170			5,138,313	87,076
INT RATE SWAP0838 ON GSCI EXCESS RETURN INDEX	45,000,000	01/31/2008	SPGCCIP-1.00(0.2500%)	01/31/2007	CARGILL					1,755			7,707,470	130,614

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INT RATE SWAP0902 ON GSCI EXCESS RETURN INDEX	55,000,000	07/31/2008	SPGCCIP-1.00(0.1500%)	07/31/2007	MORGAN STANLEY					17,387			2,919,331	251,383
INT RATE SWAP0903 ON GSCI EXCESS RETURN INDEX	25,000,000	07/31/2008	SPGCCIP-1.00(0.1500%)	07/31/2007	GOLDMAN SACHS					7,904			1,326,968	114,265
INT RATE SWAP0911 ON GSCI EXCESS RETURN INDEX	65,000,000	08/31/2008	SPGCCIP-1.00(0.1500%)	08/31/2007	GOLDMAN SACHS					21,397			6,410,077	311,822
INT RATE SWAP0912 ON GSCI EXCESS RETURN INDEX	30,000,000	08/31/2008	SPGCCIP-1.00(0.1500%)	08/31/2007	MORGAN STANLEY					9,875			2,958,497	143,918
INT RATE SWAP0919 ON GSCI EXCESS RETURN INDEX	70,000,000	09/30/2008	SPGCCIP-1.00(0.1500%)	09/28/2007	MERRILL LYNCH					22,330			(863)	350,479
INT RATE SWAP0920 ON GSCI EXCESS RETURN INDEX	75,000,000	09/30/2008	SPGCCIP-1.00(0.1500%)	09/28/2007	GOLDMAN SACHS					23,926			(925)	375,513
CDS CS2229124 ON BEAZER HOMES USA	1,500,000	09/20/2012	5.0000%(0.0000%)	09/11/2007	GOLDMAN SACHS	(296,250)	(293,137)		(293,137)	(256,683)	3,113		7,072	16,734
CDS CXS527361 ON CDX.NA.IG.HVOL.8	50,000,000	06/20/2012	0.7500%(0.0000%)	09/04/2007	MERRILL LYNCH	(1,403,112)	(1,368,637)		(1,368,637)	(1,785,383)	34,475		82,913	543,486
CDS CXS529920 ON CDX.NA.IG.8	75,000,000	06/20/2012	0.3500%(0.0000%)	08/07/2007	BARCLAY'S CAPITAL	(769,804)	(744,371)		(744,371)	(832,730)	25,433		72,100	815,229
CDS CXS570882 ON CDX.NA.IG.8	25,000,000	06/20/2012	0.3500%(0.0000%)	07/26/2007	MORGAN STANLEY	(350,770)	(338,613)		(338,613)	(277,577)	12,157		28,199	271,743
CDS CXS660485 ON CDX.NA.IG.9	50,000,000	12/20/2012	0.6000%(0.0000%)	09/26/2007	BARCLAY'S CAPITAL	182,805	182,805		182,805	95,173			3,333	571,588
0799999. Subtotal - Swaps - Other						(2,637,131)	(2,561,952)	XXX	(2,561,952)	(3,602,095)	75,179		45,252,013	5,683,806
0899999. Subtotal - Swaps						(2,637,131)	(2,561,952)	XXX	(2,692,329)	(3,732,472)	75,179		44,545,756	14,613,761
FXFWD0029 113.8600 JPY / 1 USD FORWARD	4,936,224	12/17/2007	113.8600 JPY / 1 USD	09/06/2007	GOLDMAN SACHS				3,782	3,782				11,409
FXFWD0032 1.0299 CAD / 1 USD FORWARD	9,601,971	12/17/2007	1.0299 CAD / 1 USD	09/17/2007	BANK OF AMERICA				(344,402)	(344,402)				22,194
FXFWD0033 0.7198 EUR / 1 USD FORWARD	7,043,400	12/17/2007	0.7198 EUR / 1 USD	09/17/2007	BANK OF AMERICA				(195,275)	(195,275)				16,280
FXFWD0034 113.9020 JPY / 1 USD FORWARD	7,023,582	12/17/2007	113.9020 JPY / 1 USD	09/17/2007	CITIGROUP				(7,944)	(7,944)				16,234
FXFWD0035 114.0000 JPY / 1 USD FORWARD	5,482,456	12/17/2007	114.0000 JPY / 1 USD	09/17/2007	BANK OF AMERICA				(10,868)	(10,868)				12,672
FXFWD0036 114.4580 JPY / 1 USD FORWARD	4,368,415	12/17/2007	114.4580 JPY / 1 USD	09/18/2007	BANK OF NEW YORK				26,044	26,044				10,097
FXFWD0037 0.7089 EUR / 1 USD FORWARD	7,019,141	12/17/2007	0.7089 EUR / 1 USD	09/20/2007	BANK OF AMERICA				(86,460)	(86,460)				16,224
FXFWD0038 0.7094 EUR / 1 USD FORWARD	7,006,694	12/17/2007	0.7094 EUR / 1 USD	09/21/2007	BANK OF AMERICA				(91,726)	(91,726)				16,195
FXFWD0039 113.4141 JPY / 1 USD FORWARD	4,408,623	12/17/2007	113.4141 JPY / 1 USD	09/25/2007	GOLDMAN SACHS				13,700	13,700				10,190
FXFWD0040 114.6064 JPY / 1 USD FORWARD	4,362,758	12/17/2007	114.6064 JPY / 1 USD	09/26/2007	CITIGROUP				31,634	31,634				10,084
FXFWD0041 1.0008 CAD / 1 USD FORWARD	9,896,028	12/17/2007	1.0008 CAD / 1 USD	09/27/2007	BANK OF AMERICA				(68,984)	(68,984)				22,873
0999999. Subtotal - Forwards - Hedging								XXX	(730,499)	(730,499)				164,453
1299999. Subtotal - Forwards								XXX	(730,499)	(730,499)				164,453

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
2599999. Subtotal - Hedging								XXX	(860,876)	(860,876)			(706,256)	9,094,408
2799999. Subtotal - Other						(2,637,131)	(2,561,952)	XXX	(2,561,952)	(3,602,095)	75,179		45,252,013	5,683,806
9999999 - Totals						(2,637,131)	(2,561,952)	XXX	(3,422,828)	(4,462,971)	75,179		44,545,756	14,778,213

SCHEDULE DB - PART D - SECTION 1

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information			13 Potential Exposure
									10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	
INDEX FUTURES - EMINI S & P 500	225	12/21/2007	16,755,154	17,303,625	548,471	09/13/2007	CME		548,471			708,750
INDEX FUTURES - RUSSELL 2000	119	12/20/2007	46,624,640	48,385,400	1,760,760	09/13/2007	CME		1,760,760			2,023,000
INDEX FUTURES - EMINI RUSSELL 2000	24	12/20/2007	1,880,816	1,951,680	70,864	09/13/2007	CME		70,864			81,600
INDEX FUTURES - S & P 500	180	12/20/2007	67,019,166	69,214,500	2,195,334	09/13/2007	CME		2,195,334			2,835,000
0199999. Subtotal - Long Futures - Hedging			132,279,776	136,855,205	4,575,429	XXX	XXX		4,575,429			5,648,350
0499999. Subtotal - Long Futures			132,279,776	136,855,205	4,575,429	XXX	XXX		4,575,429			5,648,350
INDEX FUTURES - S & P 500	520	12/20/2007	193,607,076	199,953,000	(6,345,924)	09/13/2007	CME		(6,345,924)			8,190,000
INTEREST RATE FUTURES - GOV'T 2YR NOTES	500	12/31/2007	103,023,870	103,523,440	(499,570)	08/29/2007	CBOT		(499,570)			325,000
INTEREST RATE FUTURES - GOV'T 10YR NOTES	5,350	12/19/2007	582,962,496	584,654,688	(1,692,191)	09/05/2007	CBOT		(1,692,191)			4,547,500
INTEREST RATE FUTURES - GOV'T TBONDS	2,700	12/19/2007	301,764,687	300,628,125	1,136,562	09/05/2007	CBOT		1,136,562			3,240,000
0599999. Subtotal - Short Futures - Hedging			1,181,358,129	1,188,759,253	(7,401,124)	XXX	XXX		(7,401,124)			16,302,500
0899999. Subtotal - Short Futures			1,181,358,129	1,188,759,253	(7,401,124)	XXX	XXX		(7,401,124)			16,302,500
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			1,313,637,905	1,325,614,458	(2,825,695)	XXX	XXX		(2,825,695)			21,950,850
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			1,313,637,905	1,325,614,458	(2,825,695)	XXX	XXX		(2,825,695)			21,950,850

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
ABN-AMRO Chicago, Illinois					335,358	383,010	337,929	
Allstate Bank Vernon Hills, Illinois					32,077,393	26,311,580	12,831,775	
AmSouth Bank Birmingham, Alabama					1,412,421	421,877	294,117	
Banc First Oklahoma City, Oklahoma					164,596	211,431	170,750	
Bank of America Chicago, Illinois					(748,322,593)	(706,831,621)	(745,957,763)	
Bank of Montreal Toronto, Canada		6.170	9,469		2,315,384	2,314,283	2,984,764	
Bank of New York Mellon New York, New York		2.160	115,126		13,159,185	33,783,686	21,118,113	
Bank of Oklahoma Tulsa, Oklahoma					222,649	264,817	212,007	
Bank of the West Chicago, Illinois					152,460	85,727	132,325	
CitiBank New York, New York		3.600	28,242		6,320,246	7,434,716	9,583,620	
Commerce Bank, N.A. Kansas City, Missouri					290,973	127,401	135,233	
Fifth Third Bank Cincinnati, Ohio					728,582	835,380	763,923	
First American Bank Elk Grove, Illinois					155,667	10,978		
First Hawaiian Bank Honolulu, Hawaii					209,331	318,008	111,320	
First National Bank of Anchorage Anchorage, Alaska					797,878	616,987	417,521	
Manufacturers and Traders Trust Baltimore, Maryland					422,577	282,666	301,824	
First Tennessee Bank Memphis, Tennessee					218,207	167,724	158,133	
Branch Banking and Trust Richmond, Virginia					692,066	356,878	397,601	
Hancock Bank Gulfport, Mississippi					297,128	265,677	152,731	
Harris Trust and Savings Bank Chicago, Illinois					1,026,852	1,472,340	5,385,694	
Hibernia National Bank New Orleans, Louisiana					727,068	497,929	522,480	
Huntington Bank Indianapolis, Indiana					309,932	336,438	451,837	
JP Morgan Chase Bank New York, New York		1.750	765		(14,787,244)	1,491,757	19,024,320	
Key Bank Cleveland, Ohio					649,282	795,695	734,158	
M&I Marshall Ilsley Milwaukee, Wisconsin					162,090	112,278	82,970	
HSBC Bank, USA New York, New York					715,992	830,582	593,428	
RBC Global Services Toronto, Canada		2.050	236		391,019	392,978	8,611	
National City Bank Cleveland, Ohio					1,334,533	1,241,303	1,294,287	
PNC Bank, N.A. Cherry Hill, New Jersey					417,020	744,631	582,497	
Regions Bank Birmingham, Alabama					602,210	434,247	481,298	
Seaway National Bank Chicago, Illinois					72,570	32,252	33,691	
Suntrust Orlando, Florida					1,221,974	1,087,441	995,037	
US Bank St. Paul, Minnesota					1,241,831	884,066	1,399,054	
Wachovia Bank of NC, N.A. Winston Salem, North Carolina					(133,101,550)	(128,441,659)	(104,140,470)	
Wells Fargo Bank San Francisco, California					2,652,225	2,820,616	2,647,948	
Natexis Banq US Finance New York, New York		5.370	2,043,583					
Bank of Alaska Anchorage, Alaska		3.940	2,649	2,948	266,709	266,709	266,709	
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	2,200,070	2,948	(824,447,981)	(747,639,195)	(765,490,530)	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	2,200,070	2,948	(824,447,981)	(747,639,195)	(765,490,530)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	1,609,519	2,249,073	2,495,249	XXX
0599999. Total - Cash	XXX	XXX	2,200,070	2,948	(822,838,462)	(745,390,122)	(762,995,280)	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
ASTRAZENECA PLC		08/30/2007		10/01/2007	7,888,000		38,493
ASTRAZENECA PLC		08/30/2007		10/15/2007	49,893,250		244,000
BMW U.S. CAPITAL		09/28/2007		10/01/2007	16,000,000		6,747
BANCO ESPIRITO SANTO		09/20/2007		10/03/2007	59,983,696		89,674
BEMIS CO. 4(2)		09/19/2007		10/03/2007	12,496,458		21,250
CAMPBELL SOUP		09/25/2007		10/01/2007	10,000,000		8,333
CAMPBELL SOUP		09/19/2007		10/03/2007	14,995,833		24,999
CARGILL GLOBAL FUND PLC		08/31/2007		10/12/2007	18,727,613		91,273
CONOCOPHILLIIPS QATAR		09/28/2007		10/22/2007	3,489,444		1,508
CONOCOPHILLIIPS QATAR		09/28/2007		10/26/2007	4,284,562		1,853
CONOCOPHILLIIPS QATAR		08/30/2007		10/29/2007	7,789,944		40,064
CONSOLIDATED EDISON INC.		09/25/2007		10/03/2007	39,988,556		34,332
DEPFA BANK EUROPE PLC		09/28/2007		10/12/2007	49,923,000		21,000
DEUTSCHE BANK FINANCIAL		09/28/2007		10/01/2007	15,000,000		6,251
WALT DISNEY CO.		09/21/2007		10/04/2007	2,249,016		3,281
WALT DISNEY CO.		09/18/2007		10/09/2007	16,779,840		32,760
FPL GROUP CAPITAL INC		09/27/2007		10/03/2007	20,744,409		11,181
FLORIDA POWER & LIGHT CO		09/21/2007		10/01/2007	40,000,000		52,888
FORTIS BANQUE LUXEMBOURG		09/18/2007		10/03/2007	49,985,778		92,443
GEORGIA TRANSMISSION CORP.		09/06/2007		10/04/2007	4,997,521		20,660
GEORGIA TRANSMISSION CORP.		07/11/2007		10/09/2007	4,994,100		60,475
ING (US) FUNDING LLC		09/13/2007		10/17/2007	6,534,280		17,685
KBC FINANCIAL PRODUCTS INTERNATIONAL		09/28/2007		10/01/2007	25,000,000		10,480
KFW INTERNATIONAL FINANCE		09/19/2007		10/03/2007	24,993,389		39,666
KOREAN DEVELOPMENT BANK - NY		09/21/2007		10/10/2007	49,935,624		71,529
KOREAN DEVELOPMENT BANK - NY		09/06/2007		10/12/2007	6,987,787		27,757
KRAFT FOODS INC		09/07/2007		10/09/2007	19,975,511		73,467
LACLEDE GAS COMPANY		09/28/2007		10/01/2007	26,000,000		12,134
LACLEDE GAS COMPANY		09/19/2007		10/02/2007	5,999,137		10,360
LEGGETT & PLATT INC		09/28/2007		10/01/2007	3,435,000		1,431
MARSHALL & ISLEY CORP		09/21/2007		10/01/2007	40,000,000		52,776
MARSHALL & ISLEY CORP		08/31/2007		10/03/2007	29,991,167		136,916
MCGRAW HILL		09/14/2007		11/28/2007	1,983,406		4,864
MEDTRONIC INC		09/20/2007		10/03/2007	74,979,375		113,438
NEW JERSEY NATURAL GAS		09/17/2007		10/02/2007	13,998,017		27,767
NSTAR ELECTRIC		09/25/2007		10/02/2007	44,694,037		39,124
PECO ENERGY TRANSITION (EXELON)		09/19/2007		10/17/2007	11,971,467		21,400
PEOPLES GAS LIGHT & COKE		09/25/2007		10/03/2007	7,053,922		6,233
PEOPLES GAS LIGHT & COKE		09/25/2007		10/05/2007	6,995,878		6,183
POPULAR NORTH AMERICA		09/25/2007		10/04/2007	5,997,350		5,300
PRUDENTIAL FINANCIAL INC		09/12/2007		10/15/2007	14,965,759		46,471
PRUDENTIAL PLC		09/19/2007		10/19/2007	24,934,375		43,750
RIO TINTO (COMM PAPER)		09/28/2007		10/01/2007	14,681,000		6,545
RIO TINTO (COMM PAPER)		09/28/2007		10/12/2007	7,986,922		3,567
ROYAL BANK OF SCOTLAND PLC		09/26/2007		10/03/2007	49,986,277		34,307
SIEMENS CAPITAL CORPORATION		09/20/2007		10/12/2007	39,941,334		58,666
SOCIETE GENERALE NA		09/28/2007		10/01/2007	25,000,000		10,583
SOCIETE GENERALE NA		09/19/2007		10/03/2007	39,989,355		63,867
SOUTHERN COMPANY FUNDING CORP		09/26/2007		10/18/2007	9,977,097		6,736
SWEDBANK		09/21/2007		10/03/2007	24,993,153		34,235
SWEDBANK		09/18/2007		10/18/2007	16,159,302		31,122
TELSTRA CORP.		09/13/2007		10/24/2007	9,964,542		27,750
TELSTRA CORP.		09/06/2007		11/05/2007	14,919,063		57,813
TELSTRA CORP.		08/30/2007		11/07/2007	4,971,736		24,445
TORCHMARK CORP		09/18/2007		10/04/2007	6,497,021		12,909
TORCHMARK CORP		09/18/2007		10/05/2007	5,996,267		12,133
TORCHMARK CORP		09/24/2007		10/12/2007	2,995,233		3,033
TORCHMARK CORP		09/25/2007		10/17/2007	9,977,111		8,583

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
TORCHMARK CORP		09/25/2007		10/19/2007	9,974,250		8,583
TREASURY BILL	C	08/03/2007		10/11/2007	998,694		7,703
TREASURY BILL	C	07/27/2007		10/25/2007	1,295,901		11,273
TREASURY BILL	C	08/20/2007		11/01/2007	997,692		3,127
TREASURY BILL	C	08/29/2007		11/08/2007	13,948,574		44,660
TREASURY BILL	C	09/06/2007		11/23/2007	3,180,590		9,156
WISCONSIN PUBLIC SERVICE		09/17/2007		10/05/2007	12,991,767		28,817
POPULAR NORTH AMERICA		09/11/2007	5.900	10/05/2007	10,000,000	32,778	
NATIONAL RURAL UTILITIES		09/14/2007	5.450	10/15/2007	25,000,000	64,340	
0199999 - Total Cash Equivalents					1,259,059,381	97,118	2,181,807

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

Physicians, including surgeons and osteopaths

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

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

NONE

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

Hospitals

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

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

NONE



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

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

Other health care professionals, including dentists

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

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

NONE



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

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

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

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

NONE



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

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

Medical malpractice policies effective prior to January 1, 1976

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

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