6 0 1 8 6 2 0 0 7 2 0 1 0 0 1 0 3

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2007

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

Primary Location of Books and Records 3075 Sanders Road, Suite H1A (Street and Number)
Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 847-402-3029 (Area Code) (Telephone Number)

Internet Website Address Allstate.com

Statutory Statement Contact Lynn Cirrincione (Name), 847-402-3029 (Area Code) (Telephone Number)
Lynn.Cirrincione@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

Policyowner Relations Contact 300 North Milwaukee Avenue (Street and Number)
Vernon Hills , IL 60061 (City or Town, State and Zip Code), 800-366-1411 (Area Code) (Telephone Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

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

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

Miguel Saucedo
Notary
11/04/08

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	45,059,756,435		45,059,756,435	45,649,921,641
2. Stocks:				
2.1 Preferred stocks	2,249,010,889		2,249,010,889	1,609,150,636
2.2 Common stocks	888,724,441	13,206,257	875,518,184	816,730,749
3. Mortgage loans on real estate:				
3.1 First liens	7,178,401,840		7,178,401,840	6,424,533,924
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)				
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ (28,064,035)), cash equivalents ($ 377,734,419) and short-term investments ($ 200,528,270)	550,198,654		550,198,654	650,790,982
6. Contract loans, (including $ ..... premium notes)	729,635,800	1,204,351	728,431,449	715,097,029
7. Other invested assets	1,008,298,134	30,090,165	978,207,969	466,183,708
8. Receivables for securities	92,856,210		92,856,210	17,363,044
9. Aggregate write-ins for invested assets	677,942,680		677,942,680	293,842,051
10. Subtotals, cash and invested assets (Lines 1 to 9)	58,434,825,083	44,500,773	58,390,324,310	56,643,613,764
11. Title plants less $ ..... charged off (for Title insurers only)				
12. Investment income due and accrued	603,252,143	62,706	603,189,437	600,470,793
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	1,784,528		1,784,528	(1,201,255)
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	230,059,397		230,059,397	259,365,377
13.3 Accrued retrospective premiums				
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	4,409,293	58,219	4,351,075	3,966,109
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts	6,573,777		6,573,777	13,260,507
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon	116,018,446		116,018,446	10,287,788
16.2 Net deferred tax asset	624,553,650	384,185,568	240,368,082	270,760,104
17. Guaranty funds receivable or on deposit	7,307,086		7,307,086	8,076,583
18. Electronic data processing equipment and software				
19. Furniture and equipment, including health care delivery assets ($ .....)	36,614	36,614		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	5,422,961		5,422,961	245,506,543
22. Health care ($ .....) and other amounts receivable	6,173,477	6,173,477		
23. Aggregate write-ins for other than invested assets	78,242,931	31,747,524	46,495,408	57,092,358
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	60,118,659,387	466,764,882	59,651,894,505	58,111,198,670
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,245,571,331		20,245,571,331	20,917,023,049
26. Total (Lines 24 and 25)	80,364,230,718	466,764,882	79,897,465,836	79,028,221,719
DETAILS OF WRITE-INS				
0901. Derivative contracts	673,111,989		673,111,989	288,435,251
0902. External security lending	4,830,691		4,830,691	5,406,800
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	677,942,680		677,942,680	293,842,051
2301. Advanced benefits	35,004,280		35,004,280	45,657,678
2302. Accounts receivable	11,967,661	709,563	11,258,098	11,009,796
2303. Premium tax recoverable	628,634	435,578	193,056	121,316
2398. Summary of remaining write-ins for Line 23 from overflow page	30,642,356	30,602,383	39,973	303,568
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	78,242,931	31,747,524	46,495,408	57,092,358

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 36,134,034,320 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	36,134,034,320	35,610,216,584
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	94,286,626	79,881,526
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	16,834,637,371	15,340,814,518
4.	Contract claims:		
	4.1 Life	68,930,274	69,366,632
	4.2 Accident and health	368,723	1,123,960
5.	Policyholders' dividends $ 151 and coupons $ ..... due and unpaid	151	9,642
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	65,002	70,592
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	38,885	38,077
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ ..... accident and health premiums	3,641,007	2,589,823
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ ..... accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 177,327,555 assumed and $ 11,591,285 ceded	188,918,840	164,181,097
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 24,371,894 , accident and health $ 30,301 and deposit-type contract funds $ 60,833	24,463,028	26,845,172
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	8,401,151	23,973,005
13.	Transfers to Separate Accounts due or accrued (net) (including $ (171,336,518) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(382,324,544)	(73,164,007)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	19,987,486	27,188,575
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,553,059	2,506,659
17.	Amounts withheld or retained by company as agent or trustee		528,532
18.	Amounts held for agents' account, including $ ..... agents' credit balances	12,024,101	12,276,364
19.	Remittances and items not allocated	116,905,525	141,086,367
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 89,465,285 and interest thereon $	89,465,285	143,017,979
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	602,696,270	449,018,944
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates	61,069,340	549,986,444
	24.5 Drafts outstanding		
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	21,875,999	55,252,791
	24.9 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	2,513,389,193	2,123,358,053
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	56,415,427,093	54,750,167,329
27.	From Separate Accounts Statement	20,245,571,331	20,917,023,049
28.	Total liabilities (Lines 26 and 27)	76,660,998,424	75,667,190,378
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		11,308,250
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,023,231,106	1,023,231,106
34.	Aggregate write-ins for special surplus funds	402,620,876	451,207,276
35.	Unassigned funds (surplus)	1,805,212,831	1,869,882,105
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,231,064,813	3,344,320,487
38.	Totals of Lines 29, 30 and 37	3,236,467,413	3,361,031,337
39.	Totals of Lines 28 and 38	79,897,465,837	79,028,221,715
	DETAILS OF WRITE-INS		
2501.	Securities lending collateral	2,167,113,806	1,574,535,775
2502.	Deferred basis adjustments on futures and liability swaps	170,960,111	121,606,870
2503.	Swap collateral	109,356,433	358,986,531
2598.	Summary of remaining write-ins for Line 25 from overflow page	65,958,842	68,228,877
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,513,389,193	2,123,358,053
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	402,620,876	451,207,276
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	402,620,876	451,207,276

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,392,372,139	5,218,496,074	6,473,631,731
2.	Considerations for supplementary contracts with life contingencies	941		
3.	Net investment income	2,508,835,729	2,460,838,935	3,327,470,590
4.	Amortization of Interest Maintenance Reserve (IMR)	(32,088,536)	(167,120,228)	(185,334,280)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	113,704,693	214,281,082	258,117,479
7.	Reserve adjustments on reinsurance ceded	(1,330,036,345)	(551,659,792)	(874,488,069)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	55,631,213	157,107,111	175,096,538
	8.2 Charges and fees for deposit-type contracts	8,526,482	10,547,943	15,178,071
	8.3 Aggregate write-ins for miscellaneous income	955,050	24,857,525	27,867,443
9.	Totals (Lines 1 to 8.3)	4,717,901,366	7,367,348,650	9,217,539,503
10.	Death benefits	400,322,779	334,910,682	450,554,031
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,190,666	1,137,495	1,820,556
12.	Annuity benefits	1,283,723,255	1,332,624,820	1,717,764,134
13.	Disability benefits and benefits under accident and health contracts	6,005,737	5,413,268	7,107,902
14.	Coupons, guaranteed annual pure endowments and similar benefits	58,968	59,429	78,879
15.	Surrender benefits and withdrawals for life contracts	3,172,719,418	3,734,743,682	4,849,396,849
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	676,950,122	635,031,230	838,650,156
18.	Payments on supplementary contracts with life contingencies	106,619	96,185	118,180
19.	Increase in aggregate reserves for life and accident and health and contracts	538,185,642	596,358,360	757,353,453
20.	Totals (Lines 10 to 19)	6,079,263,207	6,640,375,151	8,622,844,140
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	135,785,105	236,225,633	287,482,165
22.	Commissions and expense allowances on reinsurance assumed	149,917,929	212,119,315	264,112,341
23.	General insurance expenses	271,097,056	316,692,693	430,853,977
24.	Insurance taxes, licenses and fees, excluding federal income taxes	43,786,880	49,824,051	56,476,880
25.	Increase in loading on deferred and uncollected premiums	(10,893,450)	(14,852,087)	(25,460,749)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,163,596,022)	(518,894,745)	(1,028,939,364)
27.	Aggregate write-ins for deductions	17,599,085	129,032,604	177,159,815
28.	Totals (Lines 20 to 27)	4,522,959,789	7,050,522,616	8,784,529,205
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	194,941,577	316,826,034	433,010,299
30.	Dividends to policyholders	36,221	47,921	69,792
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	194,905,356	316,778,113	432,940,506
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(27,402,610)	184,178,111	252,193,238
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	222,307,966	132,600,003	180,747,269
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 37,583,097 (excluding taxes of $ (14,550,616) transferred to the IMR)	16,898,887	50,371,619	56,270,406
35.	Net income (Line 33 plus Line 34)	239,206,853	182,971,622	237,017,675
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,361,031,338	3,664,680,055	3,664,680,055
37.	Net income (Line 35)	239,206,853	182,971,622	237,017,675
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	25,263,784	86,939,694	83,611,460
39.	Change in net unrealized foreign exchange capital gain (loss)	3,184,783		(32,789)
40.	Change in net deferred income tax	(55,503,831)	107,517,424	140,037,038
41.	Change in non-admitted assets and related items	(38,000,538)	(175,635,641)	(230,904,268)
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(153,677,326)	(191,677,255)	(183,328,259)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in	(11,308,250)	(19,155,750)	(25,541,000)
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(48,586,400)	468,372,476	451,207,276
52.	Dividends to stockholders	(85,143,000)	(426,189,494)	(676,432,001)
53.	Aggregate write-ins for gains and losses in surplus		(98,184,061)	(99,283,848)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(124,563,924)	(65,040,985)	(303,648,717)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,236,467,414	3,599,639,070	3,361,031,338
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	963,851	17,865,746	18,177,696
08.302.	Service fees	8,544	2,491	(7,848)
08.303.	Miscellaneous income	4,672	1,832,677	1,830,983
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(22,018)	5,156,611	7,866,611
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	955,050	24,857,525	27,867,443
2701.	Maturities and other scheduled payments	16,482,218	115,172,870	163,360,977
2702.	Fines and penalties	1,121,232	22,779	23,335
2703.	Net change in discontinued operations liability			(60,415)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(4,364)	13,836,955	13,835,918
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	17,599,085	129,032,604	177,159,815
5301.	Surplus adjustment for ING reinsurance treaty covering secondary guarantees		(4,872,461)	(5,972,248)
5302.	Deferred gains on Direct Response reinsurance		(93,311,600)	(93,311,600)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		(98,184,061)	(99,283,848)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	3,430,637,912	6,461,803,850
2.	Net investment income	2,395,852,384	3,089,525,018
3.	Miscellaneous income	128,391,285	433,774,160
4.	Total (Lines 1 to 3)	5,954,881,581	9,985,103,028
5.	Benefit and loss related payments	6,172,173,889	7,881,804,124
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,854,435,485)	(1,377,336,115)
7.	Commissions, expenses paid and aggregate write-ins for deductions	642,885,557	1,185,453,243
8.	Dividends paid to policyholders	51,302	74,410
9.	Federal and foreign income taxes paid (recovered) net of $ 23,032,481 tax on capital gains (losses)	101,360,529	309,709,834
10.	Total (Lines 5 through 9)	5,062,035,792	7,999,705,496
11.	Net cash from operations (Line 4 minus Line 10)	892,845,789	1,985,397,533
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	11,452,912,386	16,128,558,439
	12.2 Stocks	460,927,985	700,873,373
	12.3 Mortgage loans	947,704,257	1,320,835,807
	12.4 Real estate		8,092,664
	12.5 Other invested assets	220,152,024	235,310,946
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(10,777)	(508)
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,081,685,875	18,393,670,722
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	10,754,201,975	15,852,590,209
	13.2 Stocks	1,171,080,085	2,230,332,957
	13.3 Mortgage loans	1,701,338,085	1,608,006,846
	13.4 Real estate		112,096
	13.5 Other invested assets	649,879,400	397,451,228
	13.6 Miscellaneous applications	236,184,216	147,026,801
	13.7 Total investments acquired (Lines 13.1 to 13.6)	14,512,683,761	20,235,520,137
14.	Net increase (or decrease) in contract loans and premium notes	13,355,760	23,570,872
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,444,353,646)	(1,865,420,287)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	(11,308,250)	(25,541,000)
	16.3 Borrowed funds	(53,552,694)	55,894,406
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	443,970,833	(451,096,352)
	16.5 Dividends to stockholders	85,143,000	676,432,001
	16.6 Other cash provided (applied)	156,948,640	773,801,415
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	450,915,529	(323,373,532)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(100,592,328)	(203,396,287)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	650,790,984	854,187,271
	19.2 End of period (Line 18 plus Line 19.1)	550,198,656	650,790,984

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

20.0001. Proceeds from bonds sold, matured or repaid	547,010,449	1,121,514,666
20.0002. Proceeds from equities sold		172,892
20.0003. Cost of bonds acquired	167,009,344	85,297,518
20.0004. Cost of equities acquired	370,045,844	1,004,376,282

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	493,490,799	545,273,672	749,525,103
3.	Ordinary individual annuities	1,231,111,436	2,594,708,558	3,043,138,759
4.	Credit life (group and individual)			
5.	Group life insurance	43,654,665	46,010,020	60,409,357
6.	Group annuities	463,232,141	964,304,355	1,132,874,520
7.	A & H - group	36,615,532	40,800,419	53,337,345
8.	A & H - credit (group and individual)			
9.	A & H - other	2,857,695	3,294,511	4,307,581
10.	Aggregate of all other lines of business			
11.	Subtotal	2,270,962,268	4,194,391,535	5,043,592,665
12.	Deposit-type contracts	3,141,366,497	1,756,375,635	2,331,519,741
13.	Total	5,412,328,765	5,950,767,170	7,375,112,406
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2006 Annual Statement notes: 1-4, 5(A2-A12, B2-B4, C-G), 6, 7, 9(A, B, E, F), 10(A-C, F-K), 12, 13(1-7, 10-12), 14(B, C), 15, 17(A), 18-20, 21(A, B, D, E, G, H) and 22-35.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans for the first nine months of 2007 and in 2006 were 5.38% and 7.65%, and 4.84% and 7.32%, respectively. All new mortgage loans in the first nine months of 2007 and in 2006 were commercial.

B. Debt Restructuring

1. The total recorded investment in restructured mortgage loans and bonds was $6 million and $4 million at September 30, 2007 and December 31, 2006, respectively.

8. Derivative Instruments

A. In addition to the items reported at December 31, 2006 in this note, the Company started to utilize foreign currency forward contracts during 2007. 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 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. Since the credit exposure for over-the-counter instruments is measured on a cumulative basis by counterparty, it is possible for foreign forward contracts (and other instrument types) to have negative values. 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 foreign 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.

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 differences in the rates multiplied by an agreed to notional amount.

B. The Company primarily uses foreign currency forward contracts 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. 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

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

(in millions)	September 30, 2007	December 31, 2006
Total of gross deferred tax assets	$ 650	$ 709
Total of gross deferred tax liabilities	(26)	(31)
Net deferred tax asset	624	678
Deferred tax asset nonadmitted	384	407
Net admitted deferred tax asset	$ 240	$ 271
(Increase) decrease in nonadmitted asset	$ 23	

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)	$ (27)	$ 184
Federal income tax on net capital gains (losses)	23	(13)
Federal income taxes incurred	$ (4)	$ 171

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

NOTES TO FINANCIAL STATEMENTS

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:		
Proxy deferred policy acquisition costs	$ 385	$ 388
Sale of variable annuity business	118	131
Unrealized losses	38	36
Reserves	37	66
Deferred gain	23	27
Investments	15	15
Nonadmitted assets	13	16
Employee benefits	4	4
Tax goodwill	2	1
Other	15	25
Total deferred tax assets	650	709
Nonadmitted deferred tax assets	384	407
Admitted deferred tax assets	266	302
Deferred tax liabilities:		
Interest expense	(16)	(19)
Prepaid commissions	(10)	(12)
Total deferred tax liabilities	(26)	(31)
Net admitted deferred tax asset	$ 240	$ 271

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

(in millions)	September 30, 2007	December 31, 2006	Change
Total deferred tax assets	$ 650	$ 709	$ (59)
Total deferred tax liabilities	(26)	(31)	5
Net deferred tax asset (liability)	$ 624	$ 678	(54)
Tax effect of unrealized gains (losses)			(2)
Change in net deferred income tax			(56)
Adjustment to prior year tax liabilities			-
Tax effect of nonadmitted assets			4
Change in net deferred income tax relating to the provision			$ (52)

(in millions)	September 30, 2006	December 31, 2005	Change
Total deferred tax assets	$ 680	$ 605	$ 75
Total deferred tax liabilities	(36)	(46)	10
Net deferred tax asset (liability)	$ 644	$ 559	85
Tax effect of unrealized gains (losses)			23
Change in net deferred income tax			108
Adjustment to prior year tax liabilities			(8)
Tax effect of nonadmitted assets			1
Change in net deferred income tax relating to the provision			$ 101

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

(in millions)	2007	Effective Tax Rate
Provision computed at statutory rate	$ 53	35.0 %
Change in net deferred income taxes	(52)	(34.5)
Dividend received deduction	(11)	(7.4)
Tax credits	(4)	(2.7)
Prior year true-up	(2)	(1.7)
Interest maintenance reserve amortization	11	7.4
Nondeductible Employee Stock Option Plan expense	2	1.5
Other	(1)	(0.5)
Total statutory income taxes	$ (4)	(2.9) %

(in millions)	2006	Effective Tax Rate
Provision computed at statutory rate	$ 22	35.0 %
Change in net deferred income taxes	101	158.2
Dividend received deduction	(12)	(18.8)
Tax credits	(1)	(1.8)
Prior year true-up	(5)	(8.3)
Interest maintenance reserve amortization	63	99.0
Nondeductible Employee Stock Option Plan expense	2	3.7
Other	1	0.7
Total statutory income taxes	$ 171	267.7 %

10. Information Concerning Parent, Subsidiaries and Affiliates

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

(in millions)	September 30, 2007	December 31, 2006
Allstate Life Insurance Company of New York	$ 5	$ 25
Kennett Capital, Inc.	-	201
American Heritage Life Insurance Company	-	10
Allstate Assignment Company	-	9
Other	-	1
Total	$ 5	$ 246

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	September 30, 2007	December 31, 2006
Allstate Insurance Company	$ 51	$ 539
Allstate Investments, LLC	8	9
Allstate Distributors, LLC	2	2
Total	$ 61	$ 550

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

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

E. **Structured settlements**

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

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by Allstate Assignment Company ("AACO”), a subsidiary of the Company, through structured settlement agreements funded by annuities purchased from the Company in the event AACO is unable to make such payments. Reserves recorded for obligations covered by this guarantee were $2.45 billion and $2.21 billion at September 30, 2007 and December 31, 2006, respectively.

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

11. Debt

The Company did not have dollar reverse repurchase agreements outstanding as of September 30, 2007. The Company had dollar reverse repurchase agreements outstanding as of December 31, 2006 with total book value and fair value of $143 million. Interest paid on dollar reverse repurchase agreements was $2 million and $3 million for the first nine months of 2007 and 2006. The weighted average coupon rates for dollar reverse repurchase transactions were 5.0% and 5.6% at September 30, 2007 and 2006, respectively.

The Company had reverse repurchase agreements outstanding as of September 30, 2007 with total book value and fair value of $89 million. The Company did not have reverse repurchase agreements outstanding as of December 31, 2006. Under the terms of reverse repurchase agreements, the Company sells a portion of its investments, generally U.S. Treasury bonds, and agrees to repurchase the same or substantially the same securities at a stated price on a specified date. The sold investments are not removed from their investment category on the Assets page and the proceeds from the sale are recorded as borrowed money in the Liabilities, Surplus and Other Funds page. The Company’s policy is to maintain collateral equal to between 98% and 102% of the fair value of securities transferred. The collateral is generally held by a custodial bank under a tri-party agreement. The Company is permitted to sell or re-pledge the collateral; however, it has not done so in 2007 or 2006. Interest paid on reverse repurchase agreements was $11 million and $312 thousand for the first nine months of 2007 and 2006, respectively. The weighted average yield for reverse repurchase agreements was 5.25% and 0% as of September 30, 2007 and 2006, respectively. All of the September 30, 2007 transactions are still open.

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

8. The balance of the special surplus funds was $403 million and $451 million at September 30, 2007 and December 31, 2006, respectively. The change in this balance was due to amortization of the after-tax deferred gains from various reinsurance transactions the Company used to effect the disposition of certain blocks of business.

14. Contingencies

A. Contingent Commitments

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

The Company owns certain bonds that obligate the Company to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company’s maximum amount at risk on these bonds, as measured by their par value was $244 million at September 30, 2007. The obligations associated with these bonds expire at various times during the next seven years.

The Company made commitments to invest in limited partnership investments for $887 million and $707 million at September 30, 2007 and December 31, 2006, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

D. All Other Contingencies

Regulation

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

Legal and regulatory proceedings and inquiries

Background

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

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

NOTES TO FINANCIAL STATEMENTS

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 damages. Often specific information about the relief sought, such as the amount of damages, is not available because plaintiffs have not requested specific relief in their pleadings. In our experience, when specific monetary demands are made in pleadings, they bear little relation to the ultimate loss, if any, to the Company.

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

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

- Due to the complexity and scope of the matters disclosed in the "Proceedings" subsection below and the many uncertainties that exist, the ultimate outcome of these matters cannot be reasonably predicted. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently reserved and may be material to the Company's operating results or cash flows for a particular 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

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

AIC is defending certain matters relating to its agency program reorganization announced in 1999. These matters 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 Employee Retirement Income Security Act ("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 AIC "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs have asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted AIC'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 AIC was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether AIC had reasonable factors other than age to support the rehire policy. AIC's interlocutory appeal of the trial court's summary judgment order is now pending in the United States Court of Appeals for the Eighth Circuit.

- AIC is also defending a certified class action filed by former employee agents who terminated their employment prior to the agency program reorganization. These plaintiffs have asserted breach of contracts and ERISA claims. The court approved the form of class notice in October 2007 and set a December 2007 deadline for filing dispositive 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 AIC's motion to dismiss the case.

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

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

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 operating results 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 this "Other matters" subsection in excess of amounts currently reserved, as they are resolved over time, is not likely to have a material effect on the operating results, cash flows or financial position of the Company.

NOTES TO FINANCIAL STATEMENTS

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

Derivative financial instruments

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

(in millions)	September 30, 2007		
	Notional Amount	Statement Value	Fair Value
Interest rate contracts			
Interest rate swap agreements	$ 15,769	$ 17	$ (40)
Interest rate cap and floor agreements	12,063	1	1
Financial futures contracts	1,843	-	-
Total interest rate contracts	29,675	18	(39)
Equity and index contracts			
Option contracts	5,699	141	141
Index futures contracts	289	-	(1)
Total equity and index contracts	5,988	141	140
Foreign currency contracts			
Foreign currency swap agreements	1,452	328	350
Foreign currency forwards	47	(1)	(1)
Total foreign currency contracts	1,499	327	349
Other derivative financial instruments			
Replication credit default swaps	609	-	(2)
Credit default swaps – buying protection	-	-	-
Total other derivative financial instruments	609	-	(2)
Total derivative financial instruments	$ 37,771	$ 486	$ 448

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

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

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

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

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

3. At September 30, 2007, credit exposure on the Company's over-the-counter contracts was $411 million as follows: $33 million on interest rate swap agreements, $3 million on interest rate cap and floor agreements, $2 million on equity and index options, $374 million on foreign currency swap agreements and $(1) million on foreign currency forwards. At December 31, 2006, credit exposure on the Company's over-the-counter contracts was $63 million as follows: $36 million on interest rate swap agreements, $27 million on interest rate cap and floor agreements, $1 million on equity and index options and $(1) million on foreign currency swap agreements.

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

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company uses master netting agreements for over-the-counter derivative transactions, including interest rate swap, foreign currency swap, swaptions, interest rate cap, interest rate floor, credit default swap and certain option agreements. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At September 30, 2007 and December 31, 2006, counterparties pledged $297 million and $357 million, respectively, to the Company under these agreements. To date, the Company has not incurred any losses on derivative financial instruments due to counterparty

NOTES TO FINANCIAL STATEMENTS

nonperformance. Other derivatives, including futures and certain options contracts are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any associated potential credit risk.

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

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

   The Company is required to post collateral for all exchange traded futures and option contracts. The amount of collateral required is determined by the type and fair value of the open futures or option contract position. In order to satisfy the collateral requirement, the Company pledged U.S. Treasury bonds. At September 30, 2007 and December 31, 2006, the Company had pledged $18 million and $21 million, respectively, of securities in the form of margin deposits.

   Collateral is required for all over-the-counter contracts, including swap agreements, interest rate cap and floor agreements, and foreign currency forward agreements. In order to satisfy the collateral requirements for over-the-counter contracts, the Company pledges mortgage-backed securities. At September 30, 2007 and December 31, 2006, the Company had pledged collateral to counterparties for over-the-counter contracts of $21 million and $10 million, respectively,.

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	$ 887	$ 707
Commitments to extend mortgage loans	314	513
Credit guarantee	244	259
Private placement commitments	50	112
Delayed draw term loans	13	-

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

2. In addition to the items reported at December 31, 2006 in this note, the Company had delayed draw term loans at September 30, 2007. Delayed draw term loans are facilities extended by the Company that can be funded over a given period of time to allow for the purchase of specified assets in exchange for a fee.

3. For credit guarantees, in the event of bankruptcy or other default of the referenced entities, the Company's maximum amount at risk assuming the value of the referenced credits becomes worthless, is the amount of the aggregate initial investment, which totaled $244 million and $259 million at September 30, 2007 and December 31, 2006. The Company includes the impact of credit guarantees in its analysis of credit risk, and the referenced credits were current to their contractual terms at September 30, 2007 and December 31, 2006.

   For delayed draw term loans, the contractual amounts presented in Part 1 above represent the amount at risk if the contract is fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless. Please refer to the December 31, 2006 Annual Statement notes for information on the other types of off-balance sheet financial instruments.

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

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

B. Transfer and Servicing of Financial Assets

   2. The amounts on loan relating to security lending agreements were $2.11 billion and $1.54 billion at September 30, 2007 and December 31, 2006, respectively.

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

($ in millions)	2007			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	1	$ 1	$ 1	$ -
NAIC 4	2	4	3	-

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

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

21. Other Items

C. Other Disclosures

Sale of subsidiaries

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

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

NOTES TO FINANCIAL STATEMENTS

Credit facility

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

F. Hybrid Securities

The Company had $2.62 billion and $1.84 billion of hybrid securities at September 30, 2007 and December 31, 2006, respectively.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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

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

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [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 [X] N/A [ ]
If yes, attach an explanation.

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

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

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

6.4 By what department or departments?
DELAWARE, ILLINOIS AND MISSISSIPPI

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, explain:
AS OF FEBRUARY 28, 2007 ALL SHARES OF PREFERRED STOCK SERIES A HAVE BEEN REDEEMED AND CANCELLED.

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

12.2 If yes, give full and complete information relating thereto:
$89,465,285 REVERSE REPURCHASE AGREEMENTS, $83,299,746 PLEDGED AS COLLATERAL, $8,650,020 LETTER STOCK OR SECURITIES RESTRICTED TO SALE.

13. Amount of real estate and mortgages held in other invested assets in Schedule BA: $336,361,934

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

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

15.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
15.21 Bonds	$	$
15.22 Preferred Stock	$	$
15.23 Common Stock	$ 788,012,362	$ 791,816,571
15.24 Short-Term Investments	$	$
15.25 Mortgage Loans on Real Estate	$	$
15.26 All Other	$	$
15.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26)	$ 788,012,362	$ 791,816,571
15.28 Total Investment in Parent included in Lines 15.21 to 15.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

THERE WERE 3 EXCEPTIONS IN 2007:
9900889*9 - CITATION CORP.
9900889B4 - CITATION CORP. PIK TERM LOAN (07)
25466DAA3 - DISCOVERY COMMUNICATIONS TERM LOAN

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 7,178,401,841
	1.14 Total Mortgages in Good Standing	$ 7,178,401,841
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 7,178,401,841
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year	6,424,533,924	6,140,147,248
2.	Amount loaned during period:		
	2.1. Actual cost at time of acquisitions	1,673,703,844	1,608,675,309
	2.2. Additional investment made after acquisitions	27,634,241	(668,463)
3.	Accrual of discount and mortgage interest points and commitment fees	1,460,811	2,162,663
4.	Increase (decrease) by adjustment		
5.	Total profit (loss) on sale	(205,051)	(2,140,101)
6.	Amounts paid on account or in full during the period	947,704,257	1,320,835,807
7.	Amortization of premium	1,021,671	2,806,925
8.	Increase (decrease) by foreign exchange adjustment		
9.	Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	7,178,401,841	6,424,533,924
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	7,178,401,841	6,424,533,924
12.	Total nonadmitted amounts		
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)	7,178,401,841	6,424,533,924

SCHEDULE BA - VERIFICATION

Other Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	468,036,940	257,834,245
2.	Cost of acquisitions during period:		
	2.1. Actual cost at time of acquisitions	354,567,513	181,695,407
	2.2. Additional investment made after acquisitions	295,311,887	215,755,821
3.	Accrual of discount		
4.	Increase (decrease) by adjustment	71,089,555	45,927,012
5.	Total profit (loss) on sale	39,444,263	2,035,163
6.	Amounts paid on account or in full during the period	220,152,024	235,310,946
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		100,237
9.	Book/adjusted carrying value of long-term invested assets at end of current period	1,008,298,134	468,036,940
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	1,008,298,134	468,036,940
12.	Total nonadmitted amounts	30,090,165	1,853,231
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	978,207,969	466,183,708

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	48,097,674,033	46,752,421,658
2.	Cost of bonds and stocks acquired	11,925,282,060	18,082,923,166
3.	Accrual of discount	198,235,137	250,777,528
4.	Increase (decrease) by adjustment	(38,738,249)	13,248,435
5.	Increase (decrease) by foreign exchange adjustment	54,707,855	(32,788)
6.	Total profit (loss) on disposal	(31,454,269)	(47,488,318)
7.	Consideration for bonds and stocks disposed of	11,913,840,371	16,829,431,812
8.	Amortization of premium	94,374,428	124,743,835
9.	Book value/adjusted carrying value, current period	48,197,491,769	48,097,674,033
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)	48,197,491,769	48,097,674,033
12.	Total nonadmitted amounts	13,206,257	21,871,006
13.	Statement value	48,184,285,512	48,075,803,027

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1	32,660,327,932	15,136,963,981	16,281,006,982	(227,996,303)	33,055,543,590	32,660,327,932	31,288,288,628	32,198,325,289
2. Class 2	11,048,948,846	485,672,291	569,256,188	250,287,361	11,300,214,988	11,048,948,846	11,215,652,310	11,504,397,323
3. Class 3	1,968,000,426	189,941,110	146,455,058	169,910,254	1,882,521,307	1,968,000,426	2,181,396,733	1,780,826,575
4. Class 4	938,124,065	114,441,173	92,327,696	(116,243,514)	846,733,293	938,124,065	843,994,028	715,161,665
5. Class 5	105,810,011	7,093,245	10,548,853	(5,483,155)	102,199,445	105,810,011	96,871,247	69,017,243
6. Class 6	3,852,434	19,036	1,281,189	9,225,901	4,088,740	3,852,434	11,816,182	4,223,435
7. Total Bonds	46,725,063,714	15,934,130,836	17,100,875,966	79,700,544	47,191,301,363	46,725,063,714	45,638,019,128	46,271,951,530
PREFERRED STOCK								
8. Class 1	831,590,305	1,850,390		(20,683,948)	682,017,095	831,590,305	812,756,747	679,817,358
9. Class 2	1,144,764,631	15,234,912	46,628,684	157,935	815,535,549	1,144,764,631	1,113,528,794	689,883,132
10. Class 3	306,757,921		1,665,510	17,508,609	315,556,567	306,757,921	322,601,020	239,326,026
11. Class 4		998,220	998,220					
12. Class 5	124,120		28,606	28,814	248,240	124,120	124,327	124,120
13. Class 6								
14. Total Preferred Stock	2,283,236,977	18,083,523	49,321,021	(2,988,590)	1,813,357,451	2,283,236,977	2,249,010,889	1,609,150,636
15. Total Bonds and Preferred Stock	49,008,300,691	15,952,214,359	17,150,196,987	76,711,954	49,004,658,814	49,008,300,691	47,887,030,017	47,881,102,166

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
8299999 Totals	200,528,271	XXX	200,118,866	299,807	

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,517,821	161,170,219
2.	Cost of short-term investments acquired	2,591,118,087	2,730,170,811
3.	Increase (decrease) by adjustment	409,404	1,593,815
4.	Increase (decrease) by foreign exchange adjustment		
5.	Total profit (loss) on disposal of short-term investments		(19)
6.	Consideration received on disposal of short-term investments	2,393,517,042	2,890,417,005
7.	Book/adjusted carrying value, current period	200,528,270	2,517,821
8.	Total valuation allowance		
9.	Subtotal (Lines 7 plus 8)	200,528,270	2,517,821
10.	Total nonadmitted amounts		
11.	Statement value (Lines 9 minus 10)	200,528,270	2,517,821
12.	Income collected during period	2,753,442	5,840,749
13.	Income earned during period	3,093,755	5,449,697

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
037411A#2	LBUBS 2004-C1, A4 4.5% with 1/15/2031 maturity.CDS SP0100HP4 ON APACHE CORP	1	4,815,809	4,785,575	CDS SP0100HP4 ON APACHE CORP	12,944	52108H-YK-4	LBUBS 2004-C1, A4	4,815,809	4,772,632	1FE
037411C*4	MSC 2003-T11, A4 5.1% with 6/13/2041 maturity.CDS SPJ600OK2 ON APACHE CORP	1	5,011,105	4,968,680	CDS SPJ600OK2 ON APACHE CORP	16,002	61746W-H2-9	MSC 2003-T11, A4	5,011,105	4,952,678	1FE
039483E*9	TENN VALLEY AUTHORITY 4.7% with 8/1/2013 maturity.CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	1	4,923,787	5,008,990	CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	8,550	880591-DW-9	TENN VALLEY AUTHORITY	4,923,787	5,000,440	1
093662A*5	CWL 2005-11, AF6 5.0% with 2/25/2036 maturity.CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	1	9,999,979	9,300,673	CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	(147,123)	126670-CL-0	CWL 2005-11, AF6	9,999,979	9,447,796	1FE
126408G#4	LEND LEASE (US) CAPITAL INC. SER A GTD SR NTS 5.4% with 10/12/2012 maturity.CDS SPJ600MG3 ON CSX CORP	2	5,000,000	4,855,734	CDS SPJ600MG3 ON CSX CORP	40,006	52605#-AA-4	LEND LEASE (US) CAPITAL INC. SER A GTD SR NTS	5,000,000	4,815,729	2FE
14040HA*6	TTX CO 5% SR UNSEC NTS 5.0% with 4/1/2012 maturity.CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	2	4,973,625	4,949,267	CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	19,420	87305Q-BX-8	TTX CO 5% SR UNSEC NTS	4,973,625	4,929,848	2FE
14911RA@8	IBERDROLA INTERNATIONAL BV 2005-C 5.5% with 12/21/2017 maturity.CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	1	10,000,000	9,745,887	CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	26,697	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	10,000,000	9,719,190	1
205887X@6	CTCDO 2005-3A, A2 5.1% with 6/25/2035 maturity.CDS SPG4025N1 ON CONAGRA FOODS INC	2	9,843,357	9,872,784	CDS SPG4025N1 ON CONAGRA FOODS INC	121,184	22943E-AB-9	CTCDO 2005-3A, A2	9,843,357	9,751,600	1FE
20825CA*5	ANGLO IRISH BANK CORP. SUB NTS SER A 4.7% with 9/29/2015 maturity.CDS SPS500V67 ON CONOCO PHILLIPS	1	10,000,000	9,799,415	CDS SPS500V67 ON CONOCO PHILLIPS	26,358	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	10,000,000	9,773,057	1
244217B@3	IIRSA NORTE FINANCE LIMITED (PERU) SEN SEC DUE 2024 8.7% with 5/30/2024 maturity.CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	1	5,000,000	5,023,084	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	29,788	451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN SEC DUE 2024	5,000,000	4,993,296	3FE
294549C*9	BSCMS 2005-T20, A3 5.3% with 10/12/2042 maturity.CDS SPH4026I0 ON EQUITABLE RESOURCES INC	1	10,017,872	9,960,598	CDS SPH4026I0 ON EQUITABLE RESOURCES INC	28,544	07387B-CJ-0	BSCMS 2005-T20, A3	10,017,872	9,932,054	1FE
30275#AA9	RREEF AMERICA REIT II SER. A SR NTS 5.0% with 6/13/2015 maturity.CDS SPK4015X6 ON 5 MUNI CREDITS	1	10,000,000	9,326,726	CDS SPK4015X6 ON 5 MUNI CREDITS	28,988	74986@-AD-3	RREEF AMERICA REIT II SER. A SR NTS	10,000,000	9,297,738	1
30275#AB7	PRINCIPAL LIFE INC FNDG 5.1% with 4/15/2014 maturity.CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	1	14,981,908	15,007,525	CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	26,800	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,981,908	14,980,725	1FE
30275#AC5	CWL 2005-11, AF6 5.0% with 2/25/2036 maturity.CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	1	14,999,968	14,113,049	CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	(58,645)	126670-CL-0	CWL 2005-11, AF6	14,999,968	14,171,694	1FE
30275#AD3	AEGIS GROUP PLC SER A SR UNSEC NTS 5.2% with 7/28/2012 maturity.CDS SPF401A57 ON 5 MUNI CREDITS	1	10,000,000	10,000,000	CDS SPF401A57 ON 5 MUNI CREDITS		00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	10,000,000	10,000,000	2
30275#AE1	SASKFERCO PRODUCTS INC 2015 5.5% with 9/28/2015 maturity.CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	1	15,000,000	14,448,542	CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	2,857	C8188#-AA-8	SASKFERCO PRODUCTS INC 2015	15,000,000	14,445,686	3
30275#AF8	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005 LEASE 5.0% with 6/15/2025 maturity.CDS SPH300L81 ON CVX,UPS,CLX,ADM,	1	15,000,000	13,646,060	CDS SPH300L81 ON CVX,UPS,CLX,ADM,	(75,699)	82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005 LEASE	15,000,000	13,721,759	1

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
30275#AJ0	ARES IIIR/IVR CLO, CL C 5.8% with 4/16/2021 maturity.CDS CN9220481 ON 5 MUNI CREDITS	1Z	12,631,579	10,371,721	CDS CN9220481 ON 5 MUNI CREDITS	(854,595)	04012L-AD-3	ARES IIIR/IVR CLO, CL C	12,631,579	11,226,316	1FE
30275#AJ0	SLMA 2003-11, A7 3.8% with 12/15/2038 maturity.CDS CN9220481 ON 5 MUNI CREDITS	1Z	27,099,078	24,990,390	CDS CN9220481 ON 5 MUNI CREDITS	(1,833,400)	78442G-JT-4	SLMA 2003-11, A7	27,099,078	26,823,789	1FE
33938EA@6	CASE NEW HOLLAND INC 7.1% with 3/1/2014 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	375,000	377,800	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(6,575)	147446-AM-0	CASE NEW HOLLAND INC	375,000	384,375	3FE
33938EA@6	ECHOSTAR DBS CORP 7.1% with 2/1/2016 maturity.CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3	2,542,002	2,652,619	CDS SP7401NW3 ON FLEXTRONICS INTERNATION	(44,568)	27876G-BE-7	ECHOSTAR DBS CORP	2,542,002	2,697,188	3FE
354613B#7	KIMBERLY-CLARK CORP 5.0% with 8/15/2013 maturity.CDS SPK600FD6 ON FRANKLIN RES INC	1	4,991,850	4,929,417	CDS SPK600FD6 ON FRANKLIN RES INC	12,932	494368-AX-1	KIMBERLY-CLARK CORP	4,991,850	4,916,485	1FE
369622@R7	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	1	10,056,293	9,588,212	CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	26,632	90331H-KP-7	US BANK NA	10,056,293	9,561,580	1FE
370334E@9	PRINCIPAL LIFE GLOBAL 5.2% with 1/15/2013 maturity.CDS SPH300MI8 ON GENERAL MILLS INC	2	10,274,881	10,071,493	CDS SPH300MI8 ON GENERAL MILLS INC	98,773	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	10,274,881	9,972,720	1FE
438516A*7	FULBA 1998-C2, B 6.6% with 11/18/2035 maturity.CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	1	5,069,919	5,123,035	CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	21,620	337367-AC-0	FULBA 1998-C2, B	5,069,919	5,101,415	1FE
438516A@5	MERCANTILE BANKSHARES 4.6% with 4/15/2013 maturity.CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	1	6,070,289	5,709,330	CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	6,990	587405-AB-7	MERCANTILE BANKSHARES	6,070,289	5,702,340	1FE
459200F@5	BEAR STEARNS CO INC 4.5% with 10/28/2010 maturity.CDS SPJ600LG4 ON IBM CORP	1	10,213,704	9,726,213	CDS SPJ600LG4 ON IBM CORP	30,593	073902-CE-6	BEAR STEARNS CO INC	10,213,704	9,695,620	1FE
548661C@4	PEPSIAMERICAS INC 4.5% with 3/15/2013 maturity.CDS SPK600EK1 ON LOWES COMPANIES	1	4,938,720	4,835,549	CDS SPK600EK1 ON LOWES COMPANIES	7,729	71343X-AD-6	PEPSIAMERICAS INC	4,938,720	4,827,820	1FE
573284A*7	MERRILL LYNCH & CO 5.0% with 2/3/2014 maturity.CDS SPJ600M40 ON MARTIN MAR MTLS	1	4,926,952	4,798,480	CDS SPJ600M40 ON MARTIN MAR MTLS	7,110	59018Y-SU-6	MERRILL LYNCH & CO	4,926,952	4,791,370	1FE
573284A@5	CWL 2005-11, AF5A 5.4% with 2/25/2036 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	2	4,411,578	4,112,677	CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	2,998	126670-CK-2	CWL 2005-11, AF5A	4,411,578	4,109,678	1FE
573284A@5	MERCANTILE BANKSHARES 4.6% with 4/15/2013 maturity.CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	2	5,653,701	5,314,846	CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	3,843	587405-AB-7	MERCANTILE BANKSHARES	5,653,701	5,311,003	1FE
574599C#1	OAK HILL CREDIT PARTNERS IV, LTD. COMBO NOTE 7.3% with 5/17/2021 maturity.CDS SPM401X05 ON MASCO CORP	2	5,107,735	3,826,304	CDS SPM401X05 ON MASCO CORP	6,304	67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. COMBO NOTE	5,107,735	3,820,000	2FE
701094B@2	CWL 2005-11, AF5A 5.4% with 2/25/2036 maturity.CDS SPG4023G8 ON PARKET HANNIFIN CORP	1	9,999,578	9,338,212	CDS SPG4023G8 ON PARKET HANNIFIN CORP	22,941	126670-CK-2	CWL 2005-11, AF5A	9,999,578	9,315,271	1FE
717880A*9	MERRILL LYNCH & CO 5.0% with 2/3/2014 maturity.CDS SP0100WP7 ON 5 MUNI CREDITS	1	14,780,856	14,329,685	CDS SP0100WP7 ON 5 MUNI CREDITS	(44,425)	59018Y-SU-6	MERRILL LYNCH & CO	14,780,856	14,374,110	1FE
80851#AB4	AMERICAN TRANSMISSION CO. SR NTS 7.1% with 3/15/2011 maturity.CDS SP0100HJ8 ON SCHWAB CHARLES	1	5,292,981	5,311,246	CDS SP0100HJ8 ON SCHWAB CHARLES	8,496	03028P-AA-4	AMERICAN TRANSMISSION CO. SR NTS	5,292,981	5,302,750	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
80851#AC2	LEHMAN BROTHERS HOLDINGS 4.8% with 3/13/2014 maturity.CDS SPJ3IG9G1 ON SCHWAB CHARLES	1	4,934,877	4,658,770	CDS SPJ3IG9G1 ON SCHWAB CHARLES	7,780	52517P-VV-0	LEHMAN BROTHERS HOLDINGS	4,934,877	4,650,990	1FE
837004D*8	NATIONAL CAPITAL TRST II 5.4% with 12/29/2049 maturity.CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	1	5,983,155	5,797,802	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	14,739	635192-AA-5	NATIONAL CAPITAL TRST II	5,983,155	5,783,063	P2UZ*
867229B#2	IBERDROLA INTERNATIONAL BV 2005-C 5.5% with 12/21/2017 maturity.CDS SPH4014W3 ON SUNCOR ENERGY INC.	1	5,000,000	4,879,128	CDS SPH4014W3 ON SUNCOR ENERGY INC.	19,533	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	5,000,000	4,859,595	1
867229B@4	UNION TANK CAR CO. SR NTS 4.7% with 5/15/2020 maturity.CDS SPQ400NL8 ON SUNCOR ENERGY INC	1	5,000,000	4,733,965	CDS SPQ400NL8 ON SUNCOR ENERGY INC	25,186	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,708,779	1
925524A*1	FULBA 1998-C2, B 6.6% with 11/18/2035 maturity.CDS SPQ400ER5 ON VIACOM INC	2	5,069,919	5,110,634	CDS SPQ400ER5 ON VIACOM INC	9,219	337367-AC-0	FULBA 1998-C2, B	5,069,919	5,101,415	1FE
929160B*9	COUNTRYWIDE FINANCIAL 4.0% with 3/22/2011 maturity.CDS SPJ600N98 ON VULCAN MATERIALS	1	4,797,948	4,479,395	CDS SPJ600N98 ON VULCAN MATERIALS	2,520	22237L-PA-4	COUNTRYWIDE FINANCIAL	4,797,948	4,476,875	2FE
94106LA@8	US BANK NA 4.9% with 10/30/2014 maturity.CDS SPS5013Q2 ON WASTE MANAGEMENT INC	2	5,028,147	4,851,476	CDS SPS5013Q2 ON WASTE MANAGEMENT INC	70,686	90331H-KP-7	US BANK NA	5,028,147	4,780,790	1FE
94106LD*7	CENTERPOINT ENER HOUSTON 5.7% with 1/15/2014 maturity.CDS SP1500U34 ON WASTE MANAGEMENT INC	2	5,113,560	5,056,049	CDS SP1500U34 ON WASTE MANAGEMENT INC	58,894	15189X-AG-3	CENTERPOINT ENER HOUSTON	5,113,560	4,997,155	2FE
APPLIED	CWL 2006-S5, A3 5.8% with 6/25/2035 maturity.CDS CN9297281 ON 5 MUNI CREDITS	1Z	21,581,054	20,284,894	CDS CN9297281 ON 5 MUNI CREDITS	(98,054)	126683-AD-3	CWL 2006-S5, A3	21,581,054	20,382,949	1FE
APPLIED	NAAC 2006-AR2 1A4 6.4% with 8/25/2036 maturity.CDS CN9297281 ON CDS CN9297281 ON 5 MUNI CREDITS	1Z	21,768,301	21,564,578	CDS CN9297281 ON 5 MUNI CREDITS	(98,905)	65536V-AD-9	NAAC 2006-AR2 1A4	21,768,301	21,663,483	1FE
APPLIED	NORTHERN ROCK PLC 6.5% with 6/29/2049 maturity.CDS CN9297281 ON CDS CN9297281 ON 5 MUNI CREDITS	1Z	21,581,423	15,008,940	CDS CN9297281 ON 5 MUNI CREDITS	(98,056)	66567F-AA-0	NORTHERN ROCK PLC	21,581,423	15,106,996	P3VZ*
APPLIED	PHHMC 2007-2 A1 5.9% with 5/18/2037 maturity.CDS CN9297281 ON CDS CN9297281 ON 5 MUNI CREDITS	1Z	35,422,235	35,049,944	CDS CN9297281 ON 5 MUNI CREDITS	(160,942)	69337G-AA-1	PHHMC 2007-2 A1	35,422,235	35,210,886	1FE
APPLIED	HANESBRANDS INC 8.7% with 12/15/2014 maturity.CDS CS2124168 ON ARAMARK CORP	4	3,077,144	2,883,827	CDS CS2124168 ON ARAMARK CORP	(101,173)	410345-AE-2	HANESBRANDS INC	3,077,144	2,985,000	4FE
APPLIED	WILLIAMS COS. 7.5% with 1/15/2031 maturity.CDS CS2126734 ON FOREST OIL CORPORATION	4	3,193,471	3,132,901	CDS CS2126734 ON FOREST OIL CORPORATION	20,401	969457-BB-5	WILLIAMS COS.	3,193,471	3,112,500	3FE
APPLIED	INTELSAT SUB HLD CO LTD 8.6% with 1/15/2015 maturity.CDS CS2129282 ON ARAMARK CORP	4	3,199,699	2,967,051	CDS CS2129282 ON ARAMARK CORP	(92,949)	45822E-AC-4	INTELSAT SUB HLD CO LTD	3,199,699	3,060,000	4FE
APPLIED	SERVICE CORP INTL 7.5% with 4/1/2027 maturity.CDS CS2131841 ON LYONDELL CHEMICAL COMPA	3	3,000,000	2,648,798	CDS CS2131841 ON LYONDELL CHEMICAL COMPA	(156,202)	817565-BT-0	SERVICE CORP INTL	3,000,000	2,805,000	4FE
APPLIED	NRG ENERGY INC 7.3% with 2/1/2016 maturity.CDS CS2134407 ON GMAC LLC	3	3,032,620	2,962,523	CDS CS2134407 ON GMAC LLC	(44,977)	629377-AU-6	NRG ENERGY INC	3,032,620	3,007,500	4FE
APPLIED	TESORO CORP 6.5% with 6/1/2017 maturity.CDS CS2162564 ON LEVI STRAUSS & CO	4Z	2,953,100	2,966,442	CDS CS2162564 ON LEVI STRAUSS & CO	(11,058)	881609-AU-5	TESORO CORP	2,953,100	2,977,500	3FE
APPLIED	NRG ENERGY INC 7.3% with 2/1/2016 maturity.CDS CS2193288 ON GMAC LLC	3Z	3,095,800	3,067,018	CDS CS2193288 ON GMAC LLC	(3,138)	629377-AU-6	NRG ENERGY INC	3,095,800	3,070,156	4FE
APPLIED	WINDSTREAM CORP 8.6% with 8/1/2016 maturity.CDS CS2193288 ON GMAC LLC	3Z	4,232,875	4,194,069	CDS CS2193288 ON GMAC LLC	(4,291)	97381W-AD-6	WINDSTREAM CORP	4,232,875	4,198,359	3FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
APPLIED	VIANT HOLDINGS INC 10.1% with 7/15/2017 maturity.CDS CS2193304 ON ARAM 500 09/20/2012	4Z	3,000,000	3,012,831	CDS CS2193304 ON ARAM 500 09/20/2012	222,831	92555U-AA-7	VIANT HOLDINGS INC	3,000,000	2,790,000	5FE
APPLIED	WILLIAMS COS INC 7.7% with 6/15/2031 maturity.CDS CS2195846 ON KB HOME	3Z	3,238,214	3,170,926	CDS CS2195846 ON KB HOME	17,176	969457-BD-1	WILLIAMS COS INC	3,238,214	3,153,750	3FE
APPLIED	COMMUNITY HEALTH SYSTEMS 8.8% with 7/15/2015 maturity.CDS CS2198428 ON HARRAHS OPER CO INC	3Z	5,718,283	6,025,504	CDS CS2198428 ON HARRAHS OPER CO INC	65,784	12543D-AD-2	COMMUNITY HEALTH SYSTEMS	5,718,283	5,959,721	4FE
APPLIED	HOST MARRIOTT LP 7.0% with 8/15/2012 maturity.CDS CS2198428 ON HARRAHS OPER CO INC	3Z	3,934,508	4,038,469	CDS CS2198428 ON HARRAHS OPER CO INC	45,263	44108E-AW-8	HOST MARRIOTT LP	3,934,508	3,993,206	3FE
APPLIED	L-3 COMMUNICATIONS CORP 6.1% with 1/15/2014 maturity.CDS CS2198428 ON HARRAHS OPER CO INC	3Z	1,947,950	1,996,094	CDS CS2198428 ON HARRAHS OPER CO INC	22,409	502413-AQ-0	L-3 COMMUNICATIONS CORP	1,947,950	1,973,684	3FE
APPLIED	SAN PASQUAL CASINO 8.0% with 9/15/2013 maturity.CDS CS2198428 ON HARRAHS OPER CO INC	3Z	1,323,042	1,317,046	CDS CS2198428 ON HARRAHS OPER CO INC	15,220	799183-AA-6	SAN PASQUAL CASINO	1,323,042	1,301,826	4FE
APPLIED	WILLIAMS COS 7.6% with 7/15/2019 maturity.CDS CS2198428 ON HARRAHS OPER CO INC	3Z	2,065,669	2,094,924	CDS CS2198428 ON HARRAHS OPER CO INC	23,764	969457-AW-0	WILLIAMS COS	2,065,669	2,071,160	3FE
APPLIED	CITIZENS COMMUNICATIONS 7.1% with 3/15/2019 maturity.CDS CS2198436 ON HERTZ CORP	4Z	2,804,878	2,786,719	CDS CS2198436 ON HERTZ CORP	23,914	17453B-AW-1	CITIZENS COMMUNICATIONS	2,804,878	2,762,805	3FE
APPLIED	LAMAR MEDIA CORP 7.2% with 1/1/2013 maturity.CDS CS2198436 ON HERTZ CORP	4Z	2,216,708	2,224,997	CDS CS2198436 ON HERTZ CORP	18,899	513075-AG-6	LAMAR MEDIA CORP	2,216,708	2,206,098	4FE
APPLIED	GAMESTOP CORP 8.0% with 10/1/2012 maturity.CDS CS2206080 ON HARRAHS OPER CO INC	3Z	2,881,444	2,996,713	CDS CS2206080 ON HARRAHS OPER CO INC	38,437	36293Y-AD-7	GAMESTOP CORP	2,881,444	2,958,276	3FE
APPLIED	L-3 COMMUNICATIONS CORP 7.6% with 6/15/2012 maturity.CDS CS2206080 ON HARRAHS OPER CO INC	3Z	2,139,799	2,232,547	CDS CS2206080 ON HARRAHS OPER CO INC	28,544	502413-AJ-6	L-3 COMMUNICATIONS CORP	2,139,799	2,204,003	3FE
APPLIED	DEL MONTE CORP 8.6% with 12/15/2012 maturity.CDS CS2206106 ON MEDIACOM LLC	4Z	2,345,756	2,293,433	CDS CS2206106 ON MEDIACOM LLC	12,069	245217-AM-6	DEL MONTE CORP	2,345,756	2,281,364	4FE
APPLIED	HOST HOTELS & RESORTS LP 6.8% with 11/1/2014 maturity.CDS CS2206106 ON MEDIACOM LLC	4Z	747,174	754,315	CDS CS2206106 ON MEDIACOM LLC	3,844	44107T-AD-8	HOST HOTELS & RESORTS LP	747,174	750,470	3FE
APPLIED	HOST MARRIOTT LP 7.1% with 11/1/2013 maturity.CDS CS2216329 ON MGM MIRAGE	3Z	1,873,298	1,873,819	CDS CS2216329 ON MGM MIRAGE	17,898	44108E-AS-7	HOST MARRIOTT LP	1,873,298	1,855,921	3FE
APPLIED	MOHEGAN TRIBAL GAMING 6.1% with 2/15/2013 maturity.CDS CS2216329 ON MGM MIRAGE	3Z	994,678	1,012,135	CDS CS2216329 ON MGM MIRAGE	9,503	608328-AT-7	MOHEGAN TRIBAL GAMING	994,678	1,002,632	4FE
APPLIED	STALLION OILFIELD SVCS 9.7% with 2/1/2015 maturity.CDS CS2216329 ON MGM MIRAGE	3Z	2,163,127	2,060,141	CDS CS2216329 ON MGM MIRAGE	20,667	852591-AA-4	STALLION OILFIELD SVCS	2,163,127	2,039,474	5FE
9999999 - Totals			510,463,962	486,408,635	XXX	(2,474,496)	XXX	XXX	510,463,962	488,883,133	XXX

SCHEDULE DB - PART F - Section 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	39	306,510,288	39	305,789,820	46	363,894,740			39	306,510,288
2. Add: Opened or Acquired Transactions			7	58,132,442	12	297,076,216			19	355,208,658
3. Add: Increases in Replicated Asset Statement Value	XXX	126,893	XXX	597,361	XXX	140,230	XXX		XXX	864,484
4. Less: Closed or Disposed of Transactions					3	150,000,000			3	150,000,000
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	847,361	XXX	624,883	XXX	647,224	XXX		XXX	2,119,468
7. Ending Inventory	39	305,789,820	46	363,894,740	55	510,463,962			55	510,463,962

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

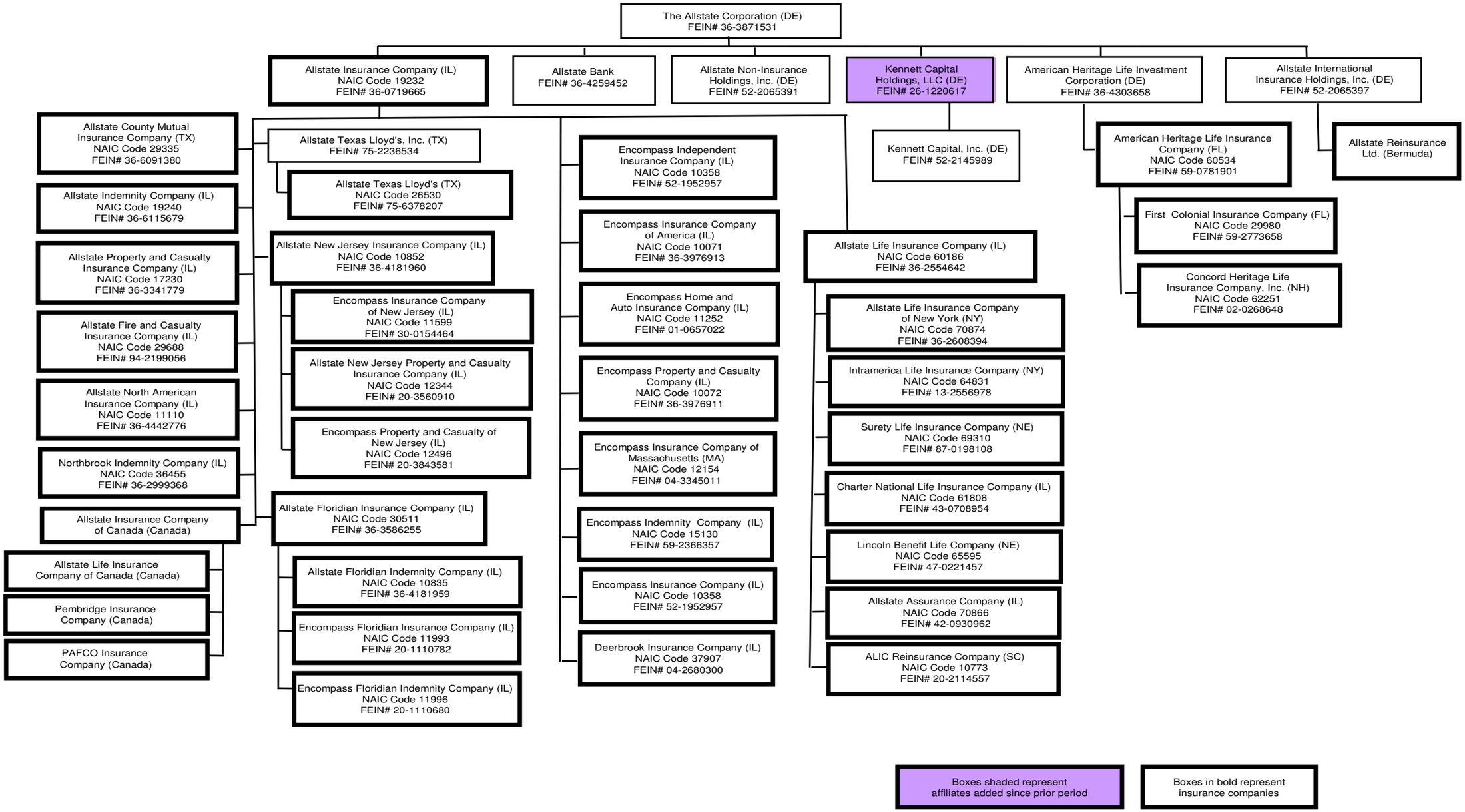
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	YES	8,132,901	25,609,710	728,416		34,471,026	
2.	Alaska AK	YES	1,470,396	370,251	122,873		1,963,520	
3.	Arizona AZ	YES	10,122,393	28,341,872	553,632		39,017,897	
4.	Arkansas AR	YES	3,155,204	5,884,676	601,391		9,641,271	
5.	California CA	YES	74,574,240	217,635,795	5,320,979		297,531,015	705,500
6.	Colorado CO	YES	7,478,596	22,917,828	498,442		30,894,866	
7.	Connecticut CT	YES	8,670,824	26,862,824	439,500		35,973,147	
8.	Delaware DE	YES	1,431,157	7,273,238	95,961		8,800,356	3,000,000,000
9.	District of Columbia DC	YES	545,633	2,386,510	54,174		2,986,317	
10.	Florida FL	YES	46,015,036	134,440,105	4,898,265		185,353,406	
11.	Georgia GA	YES	20,754,990	25,402,411	1,607,031		47,764,432	56,902
12.	Hawaii HI	YES	2,757,730	29,001,126	454,702		32,213,558	
13.	Idaho ID	YES	1,843,895	8,188,282	154,477		10,186,654	
14.	Illinois IL	YES	42,758,636	99,453,526	1,555,615		143,767,777	
15.	Indiana IN	YES	12,685,679	36,414,771	716,368		49,816,817	
16.	Iowa IA	YES	3,439,034	13,732,893	209,112		17,381,038	
17.	Kansas KS	YES	2,673,106	5,555,448	321,071		8,549,624	
18.	Kentucky KY	YES	7,870,539	28,276,244	658,047		36,804,830	
19.	Louisiana LA	YES	12,597,657	26,829,102	746,380		40,173,138	
20.	Maine ME	YES	1,532,070	3,474,378	92,428		5,098,876	
21.	Maryland MD	YES	14,073,567	24,104,752	594,360		38,772,679	
22.	Massachusetts MA	YES	2,884,673	11,096,813	754,419		14,735,905	
23.	Michigan MI	YES	18,121,233	86,873,297	891,976		105,886,506	
24.	Minnesota MN	YES	5,119,923	32,336,566	460,576		37,917,066	500
25.	Mississippi MS	YES	4,524,377	5,978,004	463,769		10,966,150	
26.	Missouri MO	YES	8,317,275	24,769,465	772,729		33,859,470	
27.	Montana MT	YES	1,038,235	846,729	122,279		2,007,244	
28.	Nebraska NE	YES	2,312,088	116,380,007	136,019		118,828,114	110,162,002
29.	Nevada NV	YES	5,734,003	15,387,243	302,365		21,423,611	
30.	New Hampshire NH	YES	2,217,488	5,640,860	146,087		8,004,434	
31.	New Jersey NJ	YES	10,814,355	72,702,330	1,910,069		85,426,753	24,443
32.	New Mexico NM	YES	3,956,198	3,248,791	288,292		7,493,281	
33.	New York NY	NO	1,583,348	1,608,856	604,939		3,797,142	
34.	North Carolina NC	YES	17,507,981	31,728,112	1,116,891		50,352,983	
35.	North Dakota ND	YES	924,575	3,380,500	56,336		4,361,411	
36.	Ohio OH	YES	24,487,164	110,490,349	1,204,063		136,181,576	
37.	Oklahoma OK	YES	4,393,677	5,274,760	470,937		10,139,375	
38.	Oregon OR	YES	6,074,504	13,506,052	80,605		19,661,160	137,980
39.	Pennsylvania PA	YES	40,157,722	91,708,583	2,244,531		134,110,836	26,000
40.	Rhode Island RI	YES	1,889,020	4,118,535	100,188		6,107,742	
41.	South Carolina SC	YES	7,247,296	14,369,308	414,529		22,031,132	
42.	South Dakota SD	YES	751,624	4,481,128	78,220		5,310,973	
43.	Tennessee TN	YES	11,287,985	25,620,351	900,776		37,809,112	
44.	Texas TX	YES	52,037,459	116,795,692	2,605,370		171,438,521	9,724
45.	Utah UT	YES	3,801,403	11,382,165	142,496		15,326,064	
46.	Vermont VT	YES	639,908	1,411,313	140,939		2,192,161	
47.	Virginia VA	YES	17,018,865	15,885,870	1,606,834		34,511,568	
48.	Washington WA	YES	11,358,061	23,868,847	267,756		35,494,664	250
49.	West Virginia WV	YES	2,890,505	7,193,240	196,799		10,280,544	56,592
50.	Wisconsin WI	YES	6,828,293	53,782,083	470,478		61,080,855	
51.	Wyoming WY	YES	674,712	428,110	81,179		1,184,001	
52.	American Samoa AS	NO	142				142	
53.	Guam GU	NO	9,482		346		9,827	
54.	Puerto Rico PR	YES	39,740	520,974	10,842		571,556	
55.	U.S. Virgin Islands VI	NO	11,012		2,028		13,040	
56.	Northern Mariana Islands MP	NO						
57.	Canada CN	NO	30,240	179,576	3,726		213,541	
58.	Aggregate Other Aliens OT	XXX	377,022	9,192,760	12,696		9,582,478	30,186,605
59.	Subtotal	(a) 51	561,644,866	1,694,343,013	39,485,307		2,295,473,186	3,141,366,497
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,015,877				1,015,877	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	562,660,743	1,694,343,013	39,485,307		2,296,489,063	3,141,366,497
96.	Plus Reinsurance Assumed	XXX	754,486,094	957,902,061	20,313,314		1,732,701,469	33,710,183
97	Totals (All Business)	XXX	1,317,146,837	2,652,245,074	59,798,621		4,029,190,532	3,175,076,680
98.	Less Reinsurance Ceded	XXX	209,964,830	351,277,997	37,319,934		598,562,762	
99.	Totals (All Business) less Reinsurance Ceded	XXX	1,107,182,007	2,300,967,076	22,478,687		3,430,627,770	3,175,076,680
	DETAILS OF WRITE-INS							
5801.	ARMY & FLEET POST OFFICE	XXX	65,967	13,994	5,522		85,483	
5802.	AUSTRALIA	XXX	3,438				3,438	
5803.	BARBADOS	XXX		8,157,138			8,157,138	30,186,605
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	307,618	1,021,628	7,174		1,336,419	
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	377,022	9,192,760	12,696		9,582,478	30,186,605
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

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

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

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

PART 1 – ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

Bar Code:

1. 6 0 1 8 6 2 0 0 7 4 9 0 0 0 0 0 3

Trusteed Surplus Statement [Document Identifier 490]

2. 6 0 1 8 6 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.	Investment account receivables	39,973		39,973	
2305.	Customer receivables	1,155,204	1,155,204		
2306.	Prepaid commissions	29,447,178	29,447,178		303,568
2397.	Summary of remaining write-ins for Line 23 from overflow page	30,642,356	30,602,383	39,973	303,568

Additional Write-ins for Liabilities Line 25

2504.	External securities lending program	19,807,986	19,954,908
2505.	Deposit-type fund suspense	13,294,177	10,033,456
2506.	Reserve for checks written off	12,067,017	10,760,460
2507.	Accounts payable	9,701,965	6,314,482
2508.	Liabilities of VA business sold to Prudential	6,026,778	16,077,988
2509.	Unearned fee income	4,755,508	4,782,174
2510.	Discontinued operations	305,410	305,410
2597.	Summary of remaining write-ins for Line 25 from overflow page	65,958,842	68,228,877

Additional Write-ins for Summary of Operations Line 8.3

08.304.	Income on intercompany notes		5,156,611	7,866,611
08.305.	Gain/(loss) on sale of subsidiary	(22,018)		
08.397.	Summary of remaining write-ins for Line 5 from overflow page	(22,018)	5,156,611	7,866,611

Additional Write-ins for Summary of Operations Line 27

2704.	Transfer of IMR due to reinsurance agreement		13,839,170	13,839,170
2705.	(Gain) loss on sale of fixed assets	(4,364)	(2,214)	(3,252)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(4,364)	13,836,955	13,835,918

Additional Write-ins for Schedule T Line 58

5804.	BRAZIL	XXX		20,000			20,000	
5805.	COLOMBIA	XXX	285				285	
5806.	ENGLAND	XXX	525	10,000			10,525	
5807.	ETHIOPIA	XXX		2,000			2,000	
5808.	FINLAND	XXX	1,170				1,170	
5809.	FRANCE	XXX	1,197	380,000			381,197	
5810.	ISRAEL	XXX		300,000			300,000	
5811.	JAPAN	XXX	1,507	157,200			158,707	
5812.	KOREA	XXX	266				266	
5813.	MEXICO	XXX	8,367	75,000			83,367	
5814.	NORWAY	XXX		75,000			75,000	
5815.	OTHER FOREIGN	XXX	287,801		7,174		294,974	
5816.	PHILIPPINES	XXX	978				978	
5817.	POLAND	XXX	892	300			1,192	
5818.	SINGAPORE	XXX	309				309	
5819.	SPAIN	XXX		800			800	
5820.	SWEDEN	XXX	338	1,328			1,666	
5821.	THAILAND	XXX	116				116	
5822.	SWITZERLAND	XXX	1,027				1,027	
5823.	UNITED KINGDOM	XXX	2,839				2,839	
5897.	Summary of remaining write-ins for Line 58 from overflow page	XXX	307,618	1,021,628	7,174		1,336,419	

Schedule A - Part 2

N O N E

Schedule A - Part 3

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12
	2	3									
Loan Number	City	State	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
123079	SCOTTSDALE	AZ		10,000,000	09/19/2007	6.000	10,000,000			17,700,000	08/29/2007
123006	VARIOUS	CA		27,270,000	08/10/2007	6.170	27,270,000			41,481,566	06/18/2007
123074	CITY OF INDUSTRY	CA		27,000,000	09/12/2007	6.250	27,000,000			38,250,000	07/21/2007
123109	FOSTER CITY	CA		12,126,262	09/27/2007	7.053	12,126,262			33,329,778	08/17/2007
123007	VARIOUS	CA		7,730,000	08/10/2007	6.680	7,730,000			11,758,434	06/18/2007
123018	SAN DIEGO	CA		5,000,000	08/08/2007	5.960	5,000,000			16,500,000	06/08/2007
123113	FOSTER CITY	CA		3,855,625	09/27/2007	7.653	3,496,250			12,500,000	08/17/2007
123012	DENVER	CO		9,000,000	07/31/2007	6.050	9,000,000			20,700,000	05/18/2007
123087	MAITLAND	FL		27,950,000	09/27/2007	5.840	27,950,000			43,261,001	09/07/2007
123035	TAMPA	FL		19,700,000	07/24/2007	5.870	19,700,000			26,650,000	06/06/2007
122884	ATLANTA	GA		10,000,000	07/19/2007	5.840	10,000,000			16,174,223	06/22/2007
123085	ATLANTA	GA		6,000,000	09/27/2007	5.870	6,000,000			9,081,818	09/07/2007
123072	CHICAGO	IL		21,900,000	09/25/2007	6.110	21,900,000			36,950,000	07/26/2007
550004	CHICAGO	IL		21,604,204	07/12/2007	5.572	21,604,204			39,854,445	10/31/2006
123037	LOMBARD	IL		19,000,000	07/10/2007	6.280	19,000,000			28,000,000	06/07/2007
123028	CANTON	MA		31,500,000	09/10/2007	5.950	31,500,000			45,300,000	08/17/2007
123066	WEYMOUTH	MA		16,500,000	09/24/2007	6.350	16,500,000			23,000,000	08/31/2007
122991	BRAINTREE	MA		15,000,000	08/15/2007	5.710	15,000,000			26,212,500	06/19/2007
123042	BOSTON	MA		12,700,000	08/16/2007	6.080	12,700,000			20,000,000	08/08/2007
123065	BALTIMORE	MD		13,500,000	09/25/2007	6.310	13,500,000			19,000,000	08/01/2007
123032	ROCKVILLE	MD		8,881,250	07/24/2007	6.450	8,881,250			12,500,000	07/13/2007
123086	SILVER SPRING	MD		8,700,000	09/27/2007	5.860	8,700,000			13,335,767	09/19/2007
123059	RALEIGH	NC		18,000,000	08/06/2007	6.290	18,000,000			25,200,000	07/18/2007
123044	WHITSETT	NC		12,850,000	08/27/2007	6.330	12,850,000			20,100,000	07/25/2007
123015	CHARLOTTE	NC		6,000,000	07/25/2007	6.680	6,000,000			9,470,000	07/02/2007
123084	SHREWSBURY	NJ		25,000,000	09/26/2007	5.820	25,000,000			39,500,000	09/04/2007
122847	SOUTH BRUNSWICK	NJ		9,179,000	09/21/2007	6.190	9,179,000			16,300,000	08/17/2007
123067	MATAWAN	NJ		6,000,000	09/27/2007	6.250	6,000,000			8,000,000	08/22/2007
123061	NEW YORK	NY		24,400,000	09/10/2007	6.350	24,400,000			40,400,000	07/25/2007
123010	THORNWOOD	NY		20,000,000	08/27/2007	6.010	20,000,000			37,826,087	07/11/2007
122993	VARIOUS	NY		13,100,000	07/11/2007	5.530	13,100,000			27,400,000	06/04/2007
122996	VARIOUS	NY		13,000,000	07/11/2007	5.700	13,000,000			23,200,000	06/04/2007
122995	VARIOUS	NY		11,100,000	07/11/2007	5.630	11,100,000			21,500,000	06/04/2007
123010	THORNWOOD	NY		3,000,000	08/27/2007	6.010	3,000,000			5,673,913	07/11/2007
123064	AURORA	OH		7,250,000	08/23/2007	6.320	7,250,000			12,200,000	07/05/2007
123017	COLUMBUS	OH		5,900,000	09/28/2007	6.160	5,900,000			8,203,000	06/04/2007
123016	COLUMBUS	OH		2,900,000	09/28/2007	6.210	2,900,000			3,952,500	06/04/2007
123071	NORTH AUGUSTA	SC		17,000,000	08/30/2007	6.570	17,000,000			22,580,000	07/20/2007
123075	AUSTIN	TX		10,850,000	08/30/2007	5.890	10,850,000			21,220,820	07/26/2007
123027	MADISON	WI		9,000,000	08/08/2007	6.540	9,000,000			12,000,000	07/18/2007
123060	SAN ANTONIO	TX		26,000,000	09/27/2007	6.225	26,000,000			38,235,294	08/30/2007
122959	NEW YORK	NY		310,651	07/19/2007	9.000	365,062			3,443,311	06/07/2007
122960	NEW YORK	NY		150,297	07/19/2007	6.853	212,850			2,640,925	06/07/2007
0599999. Mortgages in good standing - Commercial mortgages-all other				575,907,289	XXX	XXX	575,664,878			950,585,382	XXX
0899999. Total Mortgages in good standing				575,907,289	XXX	XXX	575,664,878			950,585,382	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				575,907,289	XXX	XXX	575,664,878			950,585,382	XXX

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Loan Number	City	State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
121559	NEWARK	CA		09/08/1997	3,880,403			3,781,875	3,781,875			
121687	SAN DIEGO	CA		12/23/1998	2,100,327			2,054,088	2,053,683		(405)	(405)
122193	ROSWELL	GA		11/15/2002	13,632,869			13,504,591	13,504,591			
122030	NORCROSS	GA		09/06/2001	10,496,492			10,406,567	10,406,567			
121949	DUNWOODY	GA		02/21/2001	4,811,691			4,727,488	4,415,048		(312,439)	(312,439)
121553	SCHAUMBERG	IL		08/01/1997	10,511,752			10,303,333	10,296,232		(7,101)	(7,101)
121554	SCHAUMBURG	IL		08/01/1997	8,450,936			8,285,179	8,285,179			
122140	AURORA	IL		03/07/2002	5,995,103			5,965,315	5,875,000		(90,315)	(90,315)
121972	BUFFALO GROVE	IL		02/15/2001	3,696,530			3,612,301	3,612,301			
121744	ORLEANS	MA		08/26/1999	5,480,720			5,171,623	5,208,513		36,890	36,890
121318	WOBURN	MA		04/08/1994	1,968,126			1,854,714	1,854,714			
122054	COLUMBIA	MD		08/06/2001	10,874,313			10,762,813	10,768,346		5,533	5,533
121630	BALTIMORE	MD		06/08/1998	5,422,555			5,291,241	5,291,241			
123058	BALTIMORE	MD		06/28/2007				2,000,000	2,000,000			
121967	CHARLOTTE	NC		03/26/2001	8,371,736			8,295,402	8,308,401		12,999	12,999
122419	RENO	NV		04/15/2004	30,938,001			30,303,034	30,303,034			
122189	LAS VEGAS	NV		08/29/2002	13,850,468			13,638,904	13,638,904			
121922	HENDERSON	NV		11/09/2000	8,393,816			8,218,471	8,218,471			
122781	RENO	NV		02/01/2006	4,724,365			4,665,538	4,665,538			
121850	HENDERSON	NV		06/06/2000	1,795,675			1,770,212	1,770,212			
121738	MELVILLE	NY		07/08/1999	3,041,417			2,840,579	2,840,579			
121576	NEW YORK	NY		11/26/1997	1,886,643			1,364,746	1,364,746			
121732	DUNCAN	SC		07/22/1999	2,142,505			1,998,623	1,998,623			
122169	DALLAS	TX		05/30/2002	26,688,948			26,470,975	26,470,975			
121537	SAN ANTONIO	TX		08/28/1997	2,472,673			2,269,939	2,269,939			
293001	MILWAUKEE	WI		06/24/1987	12,573,756			12,304,009	12,291,760		(12,249)	(12,249)
0199999. Mortgages closed by repayment					204,201,820			201,861,560	201,494,472		(367,087)	(367,087)
9999999 - Totals					204,201,820			201,861,560	201,494,472		(367,087)	(367,087)

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4												
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit-ment for Additional Investment	Percen-tage of Owner-ship
000000-00-0	ARESS MORTGAGE	IRVING	TX	ARCAP REIT, INC		05/31/2006		4,900,451		18,400,206	18,400,206			6,114,952	7.140
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	CAPMARK FINANCIALS		12/13/2006				5,420,903	5,420,903			7,263,899	2.000
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND III LLC	IRVING	TX	CENTERLINE CAPITAL		08/20/2007		18,999,998		18,999,998	18,999,998			1,000,002	4.000
000000-00-0	DB REALTY MEZZ FUND II	NEW YORK	NY	DEUTSCHE BANK		08/07/2002				521,469	521,469	43,838			3.520
000000-00-0	DB REALTY PARALLEL FUND II LLC	NEW YORK	NY	DEUTSCHE BANK		08/07/2002				74,376	74,376	8,399			0.090
000000-00-0	GUGGENHEIM STRUCTURED REAL ESTATE, INC	NEW YORK	NY	GUGGENHEIM PARTNERS		09/28/2004				1,283,242	1,283,242	83,700			2.800
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	HARTFORD	CT	HIMCO & KEY		01/22/2007		6,035,411		8,310,132	8,310,132			1,860,738	4.000
000000-00-0	NYLIM-GCR FUND I-2002, LP	NEW YORK	NY	NEW YORK LIFE INV		04/15/2004				1,842,838	1,842,838	102,564			4.960
000000-00-0	STARWOOD HOSPITALITY I	GREENWICH	CT	STARTWOOD CAPITAL		01/10/2006				9,167,940	9,167,940	346,165		8,800,000	2.000
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	GREENWICH	CT	STARTWOOD CAPITAL		01/10/2006				15,236,505	15,236,505	126,546		2,000,000	3.750
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated								29,935,860		79,257,608	79,257,608	711,212		27,039,591	XXX
000000-00-0	DB MEZZANINE FUND I	NEW YORK	NY	DEUTSCHE BANK		05/15/2002				930,797	930,797	23,938			8.310
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated										930,797	930,797	23,938			XXX
05558#-10-1	BHC INTERIM FUNDING II	NEW YORK	NY	BHC INTERM FUNDING M	RP5A	05/21/2004		843,750		9,788,045	9,788,045	119,486		5,446,347	8.330
13138#-10-4	CALTIUS MEZZANINE PARTNERS II-A, L.P. (FKA LIBRA)	LOS ANGELES	CA	CALTIUS CAPITAL	RP5A	08/16/2001				989,212	989,212	115,172			2.910
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	CALTIUS CAPITAL	RP5A	09/03/2004				8,430,222	8,430,222	264,192		6,451,228	5.000
58988#-10-0	MERIT MEZZANINE FUND IV	CHICAGO	IL	MERIT CAPITAL PARTNERS	RP5A	01/13/2005		2,259,341		11,182,356	11,182,356	103,299		8,787,912	2.690
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	CHICAGO	IL	PRUDENTAIL ALT GROUP	RP5A	04/28/2005		337,548		6,365,065	6,365,065	78,343		8,286,580	2.000
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated								3,440,639		36,754,901	36,754,901	680,493		28,972,067	XXX
000000-00-0	COP INTERMEDIATE II LP	STAMFORD	CT	AIG GLOBAL INV GRP	3FE	04/18/2007		927,662		9,786,088	9,786,088				40.000
1499999. Joint Venture Interests - Other Fixed Income - Affiliated								927,662		9,786,088	9,786,088				XXX
000000-00-0	1903 EQUITY FUND, LP	BOSTON	MA	GORDON BROTHERS		11/30/2006		55,887		2,190,178	2,190,178			7,636,988	3.020
000000-00-0	AFFINITY ASIA PACIFIC FUND III	SINGAPORE	HK	AFFINITY EQUITY PARTNER		01/29/2007		819,302		1,060,794	1,060,794			19,239,206	0.690
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG HIGHSTAR PARTNERS		05/24/2004		236,329		7,883,810	7,883,810	157,717		555,281	2.580
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG GLOBAL INV		05/25/2007				8,900,168	8,900,168	2,688		17,801,891	0.900
000000-00-0	APA CAPITAL RISQUE II	PARIS	FR	PATRICOF		09/01/1988						(3,118)			1.900
000000-00-0	APAX EUROPEAN BUY - IN FUND	PARIS	EG	APAX PARTNERS		11/22/1989				(1)	(1)	(1)			2.160
000000-00-0	APAX VENTURES III	PARIS	EG	APAX Partners		12/02/1987				18,973	18,973	6,571			0.970
000000-00-0	APAX VENTURES IV	PARIS	EG	APAX PARTNERS		08/21/1990				14,687	14,687				3.170
000000-00-0	APOLLO INVESTMENT FUND VI	IRVINE	CA	APOLLO CAPITAL		05/11/2006		868,908		9,268,370	9,268,370			16,970,560	0.440
000000-00-0	ARCAP HIGH YEILD CMBS FUND II	IRVING	TX	CENTERLINE CAPITAL		06/28/2004				5,081,043	5,081,043	296,401			1.980
03927#-10-0	ARCAP HIGH YIELD CMBS FUND	IRVING	TX	ARCAP REIT, INC		09/05/2002				1,692,375	1,692,375	45,750			4.510
03928#-10-8	ARCLIGHT ENERGY PARTNERS FUND I, LP	BOSTON	MA	ARCLIGHT PARTNERS		10/04/2002				7,173,633	7,173,633	323,647			2.630
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP - ALIC	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		566,609		9,720,502	9,720,502			3,857,778	2.540
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	AUDAX GROUP		11/30/2006		2,021,681		6,368,069	6,368,069	(7,527)		18,278,179	4.290
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	BOSTON	MA	AUDAX GROUP		10/22/2001		72,739		5,328,014	5,328,014				3.410
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	NEW YORK	NY	AVENUE CAPITAL GROUP		07/20/2006		390,000		1,926,543	1,926,543	(35,036)		5,737,740	0.260
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	TORONTO	ON	BIRCH HILL		03/17/2006		444,512		7,824,908	7,824,908	511,524		13,185,235	2.560
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 PTR V-ADD ON	NEW YORK	NY	BLACKSTONE GROUP		04/18/2007		605,208		1,074,677	1,074,677			2,843,610	0.070
000000-00-0	BRAIT IV LP	JOHANNESBURG	SF	BRAIT		12/07/2006		285,737		5,786,766	5,786,766			14,532,428	1.800
000000-00-0	BROOKS HOLDINGS, LLC	DOVER	DE	HANCOCK PARTNERS		04/28/2006				40,146	40,146				0.280
000000-00-0	BROOKS PROVISIONS CO-INVESTORS, LLC	DOVER	DE	HANCOCK PARTNERS		04/28/2006				43,946	43,946				0.500
000000-00-0	CERBERUS INST PARTNERS LP (FKA BLACKACRE)	NEW YORK	NY	BLACKACRE CAPITAL		05/06/2004		1,725,000		8,271,459	8,271,459	761,343		2,422,620	2.000
000000-00-0	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)	NEW YORK	NY	CERBERUS		03/07/2007		2,700,000		6,717,708	6,717,708			8,325,000	0.250
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	NEW YORK	NY	DLJ PARTNERS		11/23/1999		22,336		909,382	909,382	85,089			1.250
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	DOUGHTY HANSON & COM		05/04/2007		228,966		4,327,941	4,327,941			18,476,979	0.560
000000-00-0	DX EQUITY (HANCOCK MEZZ)	HOUSTON	TX	HANCOCK MEZZ PARTNER		08/01/2006				1,008,498	1,008,498				4.000
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	TORONTO	ON	EDGESTONE		04/18/2006		2,047,431		4,179,854	4,179,854			6,198,963	1.530
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	TORONTO	ON	EDGESTONE		04/18/2006		2,060,206		4,046,872	4,046,872	(40,528)		5,124,422	1.530
000000-00-0	ELEVATION PARTNERS, LP	MENLO PARK	CA	ELEVATION ASSOC		12/13/2004		1,010,542		5,774,642	5,774,642	(45,016)		9,743,131	0.900
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY, ALBERTA	AB	ENERVEST MGMT		06/22/2007		121,000		7,006,523	7,006,523			16,927,230	2.420
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT		11/10/2006		106,783		4,273,774	4,273,774			12,929,414	0.150
000000-00-0	ETHOS PE FUND V	ILLOVO JOHANNESBURG	SF	ETHOS EQUITY LTD.		10/20/2006		2,222,500		3,853,446	3,853,446			5,109,837	2.340
000000-00-0	FIMI OPPORTUNITY FUND II	TEL AVIV	IS	FIMI OPPORTUNITY LTD		10/11/2005		327,492		2,905,726	2,905,726	151,579		5,927,757	2.760
000000-00-0	FOREST RESOURCES, LLC	DOVER	DE	HANCOCK PARTNERS		05/05/2006				80,696	80,696				2.200
000000-00-0	FRANCISCO PARTNERS II, LP	MENLO PARK	CA	FRANCISCO PARTNERS		07/10/2006		1,884,000		6,521,298	6,521,298	(14,477)		8,870,500	0.790
000000-00-0	GLOBAL PRIVATE EQUITY II	BOSTON	MA	ADVENT GROUP		04/08/1994				441,681	441,681	(2,958)			1.910
36230#-10-2	GOLDMAN SACHS PARTNERS III, L.P.	NEW YORK	NY	GOLDMAN SACHS PARTNERS		09/25/2003		308,749		4,740,693	4,740,693	244,399			0.740
000000-00-0	GRYPHON PARTNERS III, LP	SAN FRANCISCO	CA	GRYPHON PARTNERS		11/10/2004									1.900

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4												
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit-ment for Additional Investment	Percen-tage of Owner-ship
000000-00-0	GTCR FUND IX	CHICAGO	IL	GTCR GOLDER RAUNER		12/01/2006				1,939,851	1,939,851			22,620,341	0.710
000000-00-0	GTCR FUND VII	CHICAGO	IL	GTCR GOLDER RAUNER		03/27/2000				3,000,639	3,000,639				0.490
000000-00-0	GTCR FUND VII/A	CHICAGO	IL	GTCR GOLDER RAUNER		01/19/2001				1,145,374	1,145,374				0.520
000000-00-0	INTEGRACOLOR LTD CLASS B LTD PTR INTEREST	MESQUITE	TX	HANCOCK MEZZ PARTNER		02/01/2007				208,433	208,433				0.190
000000-00-0	INTERNATIONAL NETWORK FUND	BOSTON	MA	ADVENT GROUP		04/19/2007									0.890
000000-00-0	KOHLBERG INVESTORS V, LP	MOUNT KISCO	NY	KOHLBERG & CO		12/28/2004		11,229		8,960,161	8,960,161	765		3,374,465	2.500
000000-00-0	KOHLBERG INVESTORS VI, LP	MOUNT KISCO	NY	KOHLBERG & CO		06/20/2007				1,171,006	1,171,006			17,628,994	1.880
000000-00-0	KRG CAPITAL FUND III, LP	DENVER	CO	KRG CAPITAL PARTNERS		06/08/2005				6,141,540	6,141,540	(9,611)		5,892,261	2.330
000000-00-0	LATIN AMERICAN DISTRIBUTORS LLC-BROOKS	BRONX	NY	HANCOCK PARTNERS		01/12/2007				2,816	2,816				4.000
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	NEW YORK	NY	LEEDS WELD ASSOC		07/21/2004				7,873,682	7,873,682	(16,548)		2,660,820	2.200
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	NEW YORK	NY	LEHMAN BROS INV MGMT		11/17/2004		341,640		10,068,924	10,068,924	887,680		2,678,485	1.600
000000-00-0	LEXINGTON V, LP	NEW YORK	NY	LEXINGTON PARTNERS		07/01/2003		100,793		5,346,102	5,346,102	143,516			0.500
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	NEW YORK	NY	LINCOLNSHIRE PARTNERS		10/01/2004		62,256		2,923,778	2,923,778	2,861,521		6,495,039	2.600
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	NEW YORK	NY	GOLDBERG LINDSAY & C		08/17/2006		1,460,782		6,687,619	6,687,619			13,630,173	0.550
000000-00-0	MARQUETTE TRANSPORTATION CO. CO-INVESTMENT	PADUCAH	KY	KRG CAPITAL PARTNERS		03/19/2007				10,200,000	10,200,000				2.550
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	NEW YORK	NY	MATLIN P GLOBAL ADVISOR		07/30/2007		1,501,580		1,501,580	1,501,580			13,500,000	0.430
000000-00-0	MT HOLDINGS LLC	NEW YORK	NY	HANCOCK MEZZ PARTNER		03/02/2007				44,122	44,122				4.000
000000-00-0	MULTIAD SVCS INC SERIES A PREFERRED	CHICAGO	IL	HANCOCK PARTNERS		11/07/2006				379,174	379,174				4.000
000000-00-0	NC ENERGY SERVICES (US) LP	ALBERTA	AB	HANCOCK PARTNERS		10/31/2006				670,188	670,188				3.000
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	FORT WORTH	TX	OAK HILL PARTNERS		12/28/2004		1,260,103		13,375,164	13,375,164	378,464		5,095,215	1.030
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	OAK HILL PARTNERS		12/19/2003				6,054,630	6,054,630			2,438,984	1.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	NEW YORK	NY	ODYSSEY PARTNERS		08/27/2004		11,293		12,368,451	12,368,451	(79,345)		8,807,923	2.000
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	ST PETER POINT	GR	PARTNERS GROUP MGMT		06/27/2006		1,348,238		4,179,595	4,179,595			10,765,070	3.630
70712#-10-8	PENINSULA FUND IV	DETROIT	MI	PENINSULA PARTNERS		09/30/2005		316,250		4,322,501	4,322,501	35,658		7,187,500	3.460
000000-00-0	PROVIDENCE EQUITY PARTNERS VI - AIC	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		03/16/2007		2,964,225		6,499,764	6,499,764			19,600,236	0.150
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	NEW YORK	NY	QUADRANGLE GROUP		02/28/2006		905,767		7,656,440	7,656,440	(2,027)		11,659,895	1.220
000000-00-0	REALOGY CORP CO-INV	NEW YORK	NY	APPOLO MANAGEMENT		04/04/2007				11,600,000	11,600,000				1.430
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	NEW YORK	NY	SENTINEL PARTNERS		05/20/2005		1,560,024		3,900,588	3,900,588	891,027		5,625,547	2.500
000000-00-0	STERLING CAPITAL PARTNERS II, LP	BALTIMORE	MD	STERLING PARTNERS		08/18/2005		1,409,274		11,163,761	11,163,761	1,485,402		5,295,031	2.930
000000-00-0	STERLING CAPITAL PARTNERS III	BALTIMORE	MD	STERLING PARTNERS		08/13/2007		1,748,608		1,748,608	1,748,608			13,351,392	2.010
000000-00-0	TENASKA POWER FUND, LP	OMAHA	NE	TENASKA, INC		03/25/2005		903,580		10,283,689	10,283,689	(399,687)		1,633,371	2.660
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	EG	TFCP III		11/02/2006		5,702,936		6,255,268	6,255,268			22,366,084	0.340
000000-00-0	TPG V	FORT WORTH	TX	TEXAS PACIFIC GROUP		06/27/2006		1,050,331		4,307,662	4,307,662			7,393,435	0.160
000000-00-0	VISTA GROUP HOLDINGS (HNCK REDEEMABLE LLC)	NEENAH	WI	HANCOCK MEZZ PARTNER		08/22/2006				210,746	210,746				4.200
000000-00-0	VISTA GROUP HOLDINGS CLASS A UNITS	NEENAH	WI	HANCOCK MEZZ PARTNER		08/22/2006				541,036	541,036				4.200
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	NEW YORK	NY	WARBURG PINCUS		07/26/2005		883,500		13,079,531	13,079,531			6,146,500	0.310
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	WAYZATA	MN	WAYZATA PARTNERS		02/17/2006		1,655,062		13,212,910	13,212,910	612,091		559,462	1.020
000000-00-0	WILLIS STEIN & PARTNERS III	CHICAGO	IL	WILLIS STEINS		01/16/2001									0.300
000000-00-0	WIND POINT PARTNERS VI, LP	SOUTHFIELD	MI	WIND POINT PARTNERS		02/15/2006		224,364		3,751,795	3,751,795	443,639		8,013,493	2.700
1599999. Joint Venture Interests - Common Stock - Unaffiliated								47,410,528		366,811,948	366,811,948	10,129,535		448,427,598	XXX
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	BRAZOS PARTNERS		03/17/2006		623,500		7,804,118	7,804,118	(20,381)		8,726,405	4.910
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	DALLAS	TX	CRESCENT/MACH I		05/15/2002				2,631,689	2,631,689				11.110
000000-00-0	EXCELLERE CAPITAL FUND LP - AIC	DENVER	CO	EXCELLERE PARTNERS		03/27/2007		900,709		1,116,132	1,116,132			16,283,868	4.680
000000-00-0	GRYPHON PARTNERS III CO-INVESTMENT	SAN FRANCISCO	CA	GRYPHON PARTNERS		12/03/2004									8.070
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	SIMSBURY	CT	LANDMARK PARTNERS		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	TX	LEHMAN BRO INVT MGMT		06/27/2005		480,000		6,233,273	6,233,273	182,375		5,520,000	16.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	NEW YORK	NY	LEXINGTON PARTNERS		06/25/2004		945,449		4,668,094	4,668,094	7,143		7,824,068	6.010
000000-00-0	SUMMER STREET CAPITAL II LP	BUFFALO	NY	SUMMER STREET CAP PT		05/01/2007				1,350,000	1,350,000			12,150,000	7.520
000000-00-0	TCW/CRESCENT MEZZANINE TRUST	LOS ANGELES	CA	TCW/CRESCENT MEZ		09/03/1996				2,944,547	2,944,547	523,789			27.250
000000-00-0	TPF GENCO CO-INVESTMENT FUND, LP	OMAHA	NB	TENASKA, INC		12/13/2006				10,192,757	10,192,757				7.410
1699999. Joint Venture Interests - Common Stock - Affiliated								3,174,351		47,983,653	47,983,653	2,553,510		53,004,051	XXX
000000-00-0	ASLAN REALTY PARTNERS III	CHICAGO	IL	TRANSWESTERN INV		12/20/2005		1,700,000		6,548,399	6,548,399			3,250,000	2.000
000000-00-0	BABSON MEZZANINE REALTY INVESTORS LP	SPRINGFIELD	MA	BABSON CAPITAL MGR		08/31/2006		564,440		3,237,535	3,237,535			6,762,465	3.700
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	BOSTON	MA	BEACON PARTNERS		06/22/2006		906,750		7,461,775	7,461,775	10,453		4,680,000	0.680
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	0.800
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	BLACKSTONE GROUP		01/30/2006		1,145,761		5,248,772	5,248,772			4,559,206	0.080
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	BLACKSTONE GROUP		04/21/2006		764,974		18,493,062	18,493,062	3,335,826		5,358,089	0.430
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	2.940
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	NEW YORK	NY	BROADWAY PARTNERS		07/31/2006				7,940,023	7,940,023			246,000	2.050
000000-00-0	CABOT PROPERTIES VALUE FUND II	BOSTON	MA	CABOT INDUSTRIALS		11/15/2005		375,500		3,370,780	3,370,780	97,872		5,287,500	1.930
000000-00-0	CB STRATEGIC PARTNERS IV, LP	LOS ANGELES	CA	CB RICHARD ELLIS		12/07/2005		249,477		5,943,031	5,943,031	(94,320)		6,168,765	0.980
000000-00-0	GEM REALTY FUND III	CHICAGO	IL	GEM REALTY CAPITAL		10/26/2005		1,249,500		2,568,574	2,568,574	(61,640)		4,734,054	2.780

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4												
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commit-ment for Additional Investment	Percen-tage of Owner-ship
000000-00-0	JER FUND III	MCLEAN	VA	JER PARTNERS		01/05/2005				6,985,780	6,985,780	251,780		5,990,487	1.870
000000-00-0	JER REAL ESTATE PARTNERS IV LP	MCLEAN	VA	JER PARTNERS		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 PARTNERS		10/24/2005		2,078,250		8,764,574	8,764,574	73,668		2,040,000	2.270
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	SIMSBURY	CT	LANDMARK PARTNERS		07/27/2005		3,147,774		4,863,324	4,863,324	38,051		8,024,821	4.000
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	NEW YORK	NY	LEHMAN BRO INV		08/26/2005		59,892		5,971,017	5,971,017	469,628		1,196,390	0.500
000000-00-0	LION GABLES APARTMENT FUND	NEW YORK	NY	ING CLARION		11/02/2005				17,475,851	17,475,851	158,437			1.860
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	MORGAN STANLEY RE GROUP		01/23/1995		2,796		3,010,211	3,010,211	307,450			1.150
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	MORGAN STANLEY RE GROUP		10/10/2006		1,124,880		7,863,294	7,863,294			7,846,504	1.070
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	NEW YORK	NY	MORGAN STANLEY RE GROUP		07/30/2007		1,127,527		1,127,527	1,127,527			8,872,473	0.160
000000-00-0	NYLIM-GCR FUND II	NEW YORK	NY	NER YORK LIFE INV		10/02/2006		3,493,067		19,664,537	19,664,537				9.520
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	NEW YORK	NY	O'CONNOR GROUP		09/30/2004		1,160,185		7,936,155	7,936,155			3,015,519	2.340
000000-00-0	RLJ URBAN LODGING FUND II, LP	BETHESDA	MD	RLJ CAPITAL PARTNERS		06/12/2006		790,690		9,108,433	9,108,433	275,352		3,454,225	2.200
000000-00-0	RLJ URBAN LODGING FUND, LP	BETHESDA	MD	RLJ CAPITAL PARTNERS		04/29/2005		526,405		2,048,740	2,048,740			154,831	1.670
000000-00-0	ROCKPOINT REAL ESTATE FUND I	DALLAS	TX	ROCKPOINT GROUP		09/28/2004		15,768		3,642,973	3,642,973	406,258			1.380
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	DALLAS	TX	ROCKPOINT GROUP		09/28/2007		72,986		72,986	72,986			24,000,000	0.960
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II, LP	DALLAS	TX	ROCKPOINT GROUP		09/29/2005		503,466		10,228,780	10,228,780	139,077		3,249,407	0.900
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	ROCKWOOD CAPITAL		04/15/2004				4,465,973	4,465,973	1,433,383		782,667	1.960
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	SAN FRANCISCO	CA	ROCKWOOD CAPITAL		10/19/2006		2,714,805		13,279,031	13,279,031			6,519,796	2.330
000000-00-0	VERDE REALTY MASTER LP	EL PASO	TX	VERDE GROUP		04/15/2005		2,369,004		12,929,252	12,929,252				1.400
000000-00-0	WALTON STREET REAL ESTATE FUND V	CHICAGO	IL	WALTON STREET		08/08/2006				14,491,655	14,491,655			4,708,345	1.280
000000-00-0	WESTBROOK REAL ESTATE FUND I	NEW YORK	NY	WESTBROOK PARTNERS		03/29/1995				950,835	950,835	23,726			1.630
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	WESTBROOK PARTNERS		05/05/2006		124,419		12,068,533	12,068,533	1,265,037			2.330
000000-00-0	WESTBROOK REAL ESTATE PARTNERS, LP	NEW YORK	NY	WESTBROOK PARTNERS		10/01/2004		104,808		590,249	590,249	532,393			2.170
1799999. Joint Venture Interests - Real Estate - Unaffiliated								57,850,022		257,594,657	257,594,657	8,662,431		165,823,477	XXX
000000-00-0	MORGAN STANLEY REAL ESTATE FUND I	NEW YORK	NY	MORGAN STANLEY RE GROUP		12/22/1994				201,530	201,530	300			1.000
1899999. Joint Venture Interests - Real Estate - Affiliated										201,530	201,530	300			XXX
000000-00-0	DMP ACQUISITION LLC	DEFIANCE	OH	HANCOCK MEZZ PARTNER		09/28/2006				770,807	770,807				5.450
000000-00-0	INTEGRACOLOR LTD.	MESQUITE	TX	HANCOCK MEZZ PARTNER		02/01/2005				4,576	4,576				0.500
000000-00-0	INTEGRACOLOR LTD CLASS C PRF LTD PTR INT	MESQUITE	TX	HANCOCK MEZZ PARTNER		02/01/2007				624,365	624,365				0.750
000000-00-0	PETERMANN HOLDINGS C-1 UNITS	BOSTON	MA	HANCOCK MEZZ PARTNER		12/22/2004				49,658	49,658				0.380
000000-00-0	PETERMANN HOLDINGS C-2 UNITS	BOSTON	MA	HANCOCK MEZZ PARTNER		12/22/2004				108,494	108,494				0.380
000000-00-0	SAFE HARBOR LP	GRAND CAYMAN	CI	BEACON HILL ASSET MG		03/01/2002	4			860,603	860,603				3.280
000000-00-0	SILVERADO CLASS I UNITS	NAPA	CA	HANCOCK MEZZ PARTNER		03/01/2005				184,050	184,050				0.140
000000-00-0	SILVERADO CLASS II UNITS	NAPA	CA	HANCOCK MEZZ PARTNER		03/01/2005				245,401	245,401				0.150
000000-00-0	SUPRESTA	NEW YORK	NY	HANCOCK MEZZ PARTNER		07/15/2004						30,763			0.080
1999999. Joint Venture Interests - Other - Unaffiliated										2,847,953	2,847,953	30,763			XXX
48954#-AB-7	INTERCOMPANY NOTE-KCIB-2005	CHICAGO	IL	KENNET CAPITAL		08/01/2005				100,000,000	100,000,000				100.000
48954#-AA-9	INTERCOMPANY NOTE-KCIB-2006	CHICAGO	IL	KENNET CAPITAL		06/30/2006				100,000,000	100,000,000				100.000
2499999. Collateral Loans - Affiliated										200,000,000	200,000,000				XXX
000000-00-0	MOGA TAX CREDIT FUND II	NEW YORK	NY	MORGAN STANLEY		12/05/2006				1,914,659	1,914,659	89,087			6.000
000000-00-0	VIRGINIA TCF A/V-1, LLC (WACHOVIA)	CHARLOTTE	NC	WACHOVIA BANK		12/22/2006				1,682,559	1,682,559				15.000
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										3,597,218	3,597,218	89,087			XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC	NEW YORK	NY	CSFB		12/12/2006				550,116	550,116	25,724			11.760
000000-00-0	WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC	CHARLOTTE	NC	WACHOVIA BANK		10/31/2006				506,796	506,796	3,465			5.000
3499999. State Low Income Housing Tax Credit - Affiliated										1,056,912	1,056,912	29,189			XXX
00935Q-10-2	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	EXCHANGE		07/30/2003				589,727	589,727				0.000
00935S-10-8	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	EXCHANGE		07/30/2003				442,458	442,458				0.000
00935T-10-6	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	EXCHANGE		07/30/2003				442,682	442,682				
3599999. All Other Low Income Housing Tax Credit - Unaffiliated										1,474,868	1,474,868				XXX
3999999. Total - Unaffiliated								138,637,049		744,741,935	744,741,935	20,214,433		670,262,733	XXX
4099999. Total - Affiliated								4,102,013		263,556,198	263,556,198	2,696,024		53,004,051	XXX
4199999 - Totals								142,739,062		1,008,298,132	1,008,298,132	22,910,457		723,266,784	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	ARESS MORTGAGE	IRVING	TX	ARCAP REIT, INC	05/31/2006	4,323,708			424,667	424,667				
000000-00-0	CAPMARK STRUCTURED RE PARTNERS LP	HORSHAM	PA	Capmark Financial	12/13/2006	3,074,894			132,952	132,952				
000000-00-0	DB REALTY MEZZ FUND II	NEW YORK	NY	Deutsche Bank	08/07/2002	461,297			188,944	188,944				43,838
000000-00-0	DB REALTY PARALLEL FUND II LLC	NEW YORK	NY	DEUTSCHE BANK	08/07/2002	118,719			61,731	61,731				40,064
000000-00-0	GUGGENHEIM STRUCTURED REAL ESTATE INC	NEW YORK	NY	Guggenheim Prtrs	09/28/2004	3,143,543			79,320	79,320				83,700
000000-00-0	HARTFORD MEZZANINE INVESTORS I LLC	HARTFORD	CT	HIMCO & Key	01/22/2007				630,046	630,046				
000000-00-0	NYLIM-GCR FUND I-2002 LP	NEW YORK	NY	New York Life Inv	04/15/2004	2,880,421			123,967	123,967				112,965
000000-00-0	STARWOOD HOSPITALITY I	GREENWICH	CT	Starwood Capital	01/10/2006	5,910,962			2,223,509	2,223,509				(128,696)
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated						19,913,544			3,865,135	3,865,135				151,871
000000-00-0	COP INTERMEDIATE II LP	STAMFORD	CT	H/2 Secured Credit P	06/19/2007				105,175	105,175				
000000-00-0	DB MEZZANINE FUND I	NEW YORK	NY	Deutsche Bank	05/15/2002	2,084,033			872,093	872,093				23,938
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated						2,084,033			977,268	977,268				23,938
05558#-10-1	BHC INTERIM FUNDING II	NEW YORK	NY	BHC Interm Funding M	05/21/2004	8,748,116			728,079	728,079				160,597
13138@-10-6	CALTIUS PARTNERS III	LOS ANGELES	CA	Caltius Capital	09/03/2004	9,005,815			415,000	415,000				59,498
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated						17,753,931			1,143,079	1,143,079				220,095
000000-00-0	AIG HIGHSTAR CAPITAL II	NEW YORK	NY	AIG Highstar Prtnrs	05/24/2004	7,941,360			1,748,544	1,748,544				(89,137)
000000-00-0	AIG HIGHSTAR CAPITAL III	NEW YORK	NY	AIG Global Investmen	05/25/2007				5,115,245	5,115,245				2,688
000000-00-0	APA CAPITAL RISQUE II	PARIS	FR	Patricof & Co Ventur	09/01/1988	12,360			6,333	6,333				
000000-00-0	APAX CR III	PARIS	FR	APAX PARTNERS	08/20/1990									(20,805)
000000-00-0	APOLLO INVESTMENT FUND VI	IRVINE	CA	Apollo Capital	05/11/2006	4,548,621			1,163,896	1,163,896				
000000-00-0	ARCAP HIGH YEILD CMBS FUND II	IRVING	TX	Centerline Capital	06/28/2004	5,958,525			2,808,544	2,808,544				83,275
000000-00-0	ARCAP HIGH YIELD CMBS FUND	IRVING	TX	ARCAP REIT INC	09/05/2002				70,832	70,832				45,750
000000-00-0	AUDAX MEZZANINE FUND II	BOSTON	MA	Audax Group	11/30/2006	4,094,930			802,004	802,004				(7,527)
000000-00-0	AUDAX MEZZANINE FUND L.P.	BOSTON	MA	Audax Group	10/22/2001	8,968,735			3,077,643	3,077,643				
000000-00-0	BIRCH HILL EQUITY PARTNERS III LP	TORONTO	ON	Birch Hill Equity Pa	03/17/2006	6,092,666			118,265	118,265				511,524
000000-00-0	DLJ INVESTMENT PARTNERS II L.P.	NEW YORK	NY	DLJ Partners	11/23/1999	1,855,205			593,960	593,960				61,547
000000-00-0	DOUGHTY HANSON & CO V	LONDON	EG	Doughty Hanson & Com	05/04/2007				2,857	2,857				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone	04/18/2006	936,246			227,497	227,497				
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III LP	TORONTO	ON	EdgeStone	04/18/2006	943,453			332,346	332,346				(43,414)
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	CALGARY	ALBERTA	EnerVest Management	06/22/2007				266,247	266,247				
000000-00-0	EQT V FUND	STOCKHOLM	SW	EQT	11/10/2006	415,442			(16,682)	(16,682)				
000000-00-0	ETHOS PE FUND V	ILLOVO	JOHANNESBURG	Ethos Equity Ltd.	10/20/2006	1,002,033			810,321	810,321				
000000-00-0	GOLDMAN SACHS PARTNERS III L.P.	NEW YORK	NY	Goldman Sachs Prtnrs	09/25/2003	4,916,050			428,515	428,515				192,631
000000-00-0	GRYPHON PARTNERS III LP	SAN FRANCISCO	CA	Gryphon Partners	11/10/2004									(445,999)
000000-00-0	GTCR FUND VII	CHICAGO	IL	GTCR Golder Rauner	03/27/2000	4,937,433			312,417	312,417				
000000-00-0	GTCR FUND VII/A	CHICAGO	IL	GTCR Golder Rauner	01/19/2001	471,015			66,326	66,326				
000000-00-0	INTERNATIONAL NETWORK FUND	BOSTON	MA	ADVENT GROUP	04/18/1998									34,198
000000-00-0	KOHLBERG INVESTORS V LP	MOUNT KISCO	NY	Kohlberg & Co	12/28/2004	7,212,421			1,520,987	1,520,987				765
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III LP	NEW YORK	NY	Lehman Bros Inv Mgmt	11/17/2004	10,230,797			1,435,788	1,435,788				(54,418)
000000-00-0	LEXINGTON V LP	NEW YORK	NY	Lexington Prtnrs	07/01/2003	6,245,569			807,936	807,936				(941,964)
000000-00-0	OAK HILL CAPITAL PARTNERS II LP	FORT WORTH	TX	Oak Hill Prtnrs	12/28/2004	8,106,404			1,016,222	1,016,222				378,463
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	FORT WORTH	TX	Oak Hill Prtnrs	12/19/2003	6,609,816			1,014,238	1,014,238				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 -B	ST PETER POINT	GR	PARTNERS GROUP MGMT	06/27/2006	2,219,950			694,761	694,761				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II LP	NEW YORK	NY	Quadrangle Group	02/28/2006	5,416,108			486,265	486,265				548,125
000000-00-0	SENTINEL CAPITAL PARTNERS III LP	NEW YORK	NY	Sentinel Prtnrs	05/20/2005	3,138,832			1,250,506	1,250,506				287,263
000000-00-0	TENASKA POWER FUND LP	OMAHA	NE	Tenaska Inc.	03/25/2005	10,037,687			394,285	394,285				(399,687)
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	LONDON	GR	TFCP III	11/02/2006	507,013			79,022	79,022				
000000-00-0	WILLIS STEIN & PARTNERS III	CHICAGO	IL	WILLIS STEIN & PARTNERS	01/16/2001									(343,507)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX LP	NEW YORK	NY	Warburg Pincus	07/26/2005	8,376,982			343,734	343,734				84,976
1599999. Joint Venture Interests - Common Stock - Unaffiliated						121,195,653			26,978,853	26,978,853				(115,253)
000000-00-0	BRAZOS EQUITY FUND II	IRVINE	CA	Brazos Partners	03/17/2006	5,465,676			153,909	153,909				(20,381)
000000-00-0	GRYPHON PARTNERS III CO-INVESTMENT	SAN FRANCISCO	CA	Gryphon Partners	12/03/2004									(50,920)
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	2,966,647			198,897	198,897				99,430
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	OMAHA	NE	TENASKA INC	12/13/2006	10,000,000			407,243	407,243				
1699999. Joint Venture Interests - Common Stock - Affiliated						33,721,634			3,380,737	3,380,737				447,381
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	NEW YORK	NY	Blackstone Group	01/30/2006	3,299,852			7,944	7,944				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	NEW YORK	NY	Blackstone Group	04/21/2006	6,932,849			1,613,219	1,613,219				63,009
000000-00-0	JER FUND III	MCLEAN	VA	JER REALTY	01/05/2005	8,372,417			827,930	827,930				83,495
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	LEHMAN BROTHERS REAL ESTATE PARTNERS II LP	NEW YORK	NY	Lehman Bros Inv Mgmt	08/26/2005	2,494,045			324,984	324,984				132,532

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V	NEW YORK	NY	Morgan Stanley RE GP	10/10/2006	2,595,168			309,924	309,924				
000000-00-0	RLJ URBAN LODGING FUND II LP	BETHESDA	MD	RLJ Cptl Prtnrs	06/12/2006	7,908,209			307,522	307,522				275,352
000000-00-0	RLJ URBAN LODGING FUND LP	BETHESDA	MD	RLJ Cptl Prtnrs	04/29/2005	1,717,899			101,484	101,484				
000000-00-0	ROCKPOINT REAL ESTATE PARTNERS II LP	DALLAS	TX	Rockpoint Group	09/29/2005	6,503,740			689,841	689,841				39,403
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	SAN FRANCISCO	CA	Rockwood Capital	04/15/2004	6,260,922			195,650	195,650				193,386
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	NEW YORK	NY	Westbrook Prtnrs	05/05/2006	1,845,031			1,329,185	1,329,185				102,441
000000-00-0	WESTBROOK REAL ESTATE PARTNERS LP	NEW YORK	NY	Westbrook Prtnrs	10/01/2004	1,698,323			989,896	989,896				56,644
1799999. Joint Venture Interests - Real Estate - Unaffiliated						49,628,455			8,931,481	8,931,481				946,262
000000-00-0	SUPRESTA (HANCOCK MEZZ)	NEW YORK	NY	HANCOCK MEZZ PARTNER	07/15/2004	53,136			83,900	83,900				30,764
1999999. Joint Venture Interests - Other - Unaffiliated						53,136			83,900	83,900				30,764
000000-00-0	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	DIRECT	07/30/2003	715,852			41,189	41,189				
000000-00-0	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	DIRECT	07/30/2003	568,578			41,187	41,187				
000000-00-0	US AIRWAYS LIQUIDATING TRUST	WILMINGTON	DE	DIRECT	07/30/2003	568,802			41,187	41,187				
3599999. All Other Low Income Housing Tax Credit - Unaffiliated						1,853,231			123,563	123,563				
3999999. Total - Unaffiliated						210,397,950			41,126,012	41,126,012				1,233,739
4099999. Total - Affiliated						35,805,667			4,358,005	4,358,005				471,319
4199999 - Totals						246,203,617			45,484,017	45,484,017				1,705,058

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-PT-9	US TREASURY N/B 02/15/2037		07/12/2007	GREENWICH CAPITAL MARKETS, INC.		6,482,344	7,000,000	134,365	1
912828-GS-3	US TREASURY N/B 05/15/2017		07/05/2007	GREENWICH CAPITAL MARKETS, INC.		5,717,344	6,000,000	38,152	1
912828-GW-4	US TREASURY N/B 06/30/2012		07/19/2007	MERRILL LYNCH CAPITAL MARKETS		3,986,562	4,000,000	10,598	1
0399999. Bonds - U.S. Governments						16,186,250	17,000,000	183,115	XXX
105756-BK-5	FED REPUBLIC OF BRAZIL 01/20/2037	F	07/26/2007	MERRILL LYNCH CAPITAL MARKETS		6,141,000	6,000,000	11,875	3FE
695847-AC-7	ISLAMIC REP OF PAKISTAN 06/01/2017	F	07/02/2007	GREENWICH CAPITAL MARKETS, INC.		963,750	1,000,000	6,684	4FE
P8055K-VJ-1	REPUBLIC OF ARGENTINA 10/03/2015	F	09/28/2007	SALOMON SMITH BARNEY		1,654,000	2,000,000		4FE
P8055K-VW-2	REPUBLIC OF ARGENTINA 09/12/2013	F	08/20/2007	UNION BANK OF SWITZERLAND		2,463,583	3,000,000	93,917	4FE
P8055K-WB-7	REPUBLIC OF ARGENTINA 04/17/2017	F	08/20/2007	DEUTSCHE BANK SECURITIES		1,451,000	2,000,000	49,000	1FE
195325-AU-9	REPUBLIC OF COLOMBIA 02/25/2020	F	08/09/2007	BARCLAYS BANK		4,308,500	3,000,000	165,479	3FE
195325-BJ-3	REPUBLIC OF COLOMBIA 01/27/2017	F	09/28/2007	MERRILL LYNCH CAPITAL MARKETS		1,087,500	1,000,000	13,521	3FE
195325-BK-0	REPUBLIC OF COLOMBIA 09/18/2037	F	08/09/2007	Various		6,386,800	6,000,000	174,132	3FE
455780-AX-4	REPUBLIC OF INDONESIA 02/17/2037	F	07/27/2007	Various		12,246,300	13,000,000	377,257	3FE
Y20721-AE-9	REPUBLIC OF INDONESIA 10/12/2035	F	07/26/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,325,000	2,000,000	51,000	3FE
715638-AS-1	REPUBLIC OF PERU 07/21/2025	F	08/20/2007	Various		5,406,500	5,000,000	28,379	3FE
715638-AU-6	REPUBLIC OF PERU 03/14/2037	F	08/17/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,924,600	2,000,000	57,494	3FE
718286-AT-4	REPUBLIC OF PHILIPPINES 02/15/2013	F	08/01/2007	MERRILL LYNCH CAPITAL MARKETS		3,305,700	3,000,000	128,250	3FE
718286-AY-3	REPUBLIC OF PHILIPPINES 02/02/2030	F	07/11/2007	GREENWICH CAPITAL MARKETS, INC.		2,592,500	2,000,000	86,556	3FE
Y6972F-AS-9	REPUBLIC OF PHILIPPINES 03/15/2016	D	09/06/2007	MERRILL LYNCH CAPITAL MARKETS		4,022,877	4,109,589	126,319	3FE
X77765-AA-7	REPUBLIC OF SERBIA 11/01/2024	F	07/20/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,897,500	2,000,000	17,500	3FE
836205-AL-8	REPUBLIC OF SOUTH AFRICA 05/30/2022	F	08/03/2007	Various		9,645,550	10,000,000	89,104	2FE
900123-AY-6	REPUBLIC OF TURKEY 03/17/2036	F	07/26/2007	SALOMON SMITH BARNEY		1,870,000	2,000,000	50,799	3FE
900123-BA-7	REPUBLIC OF TURKEY 04/03/2018	F	09/26/2007	SALOMON SMITH BARNEY		5,955,600	6,000,000		3FE
760942-AR-3	REPUBLIC OF URUGUAY 05/17/2017	F	09/07/2007	JEFFERIES & COMPANY, INC.		3,521,250	3,000,000	88,646	4FE
760942-AS-1	REPUBLICA ORIENT URUGUAY 03/21/2036	F	08/09/2007	Various		4,287,500	4,000,000	116,069	3FE
X74344-DM-5	RUSSIA 5 03/31/30 03/31/2030	F	09/06/2007	Various		12,116,662	10,945,000	312,389	2FE
92670L-AD-1	SOCIALIST REP OF VIETNAM 01/15/2016	F	08/01/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		6,127,500	6,000,000	22,344	3FE
Y9374Q-AB-0	SOCIALIST REP OF VIETNAM 03/12/2028	F	07/24/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		815,000	1,000,000	15,000	3FE
X9292Z-AS-3	UKRAINE GOVERNMENT 06/11/2013	F	07/19/2007	UNION BANK OF SWITZERLAND		4,209,600	4,000,000	36,550	3FE
X9292Z-BF-0	UKRAINE GOVERNMENT 10/13/2015	D	07/13/2007	Various		12,941,270	13,781,975	518,665	3FE
91086Q-AR-9	UNITED MEXICAN STATES 01/13/2009	F	09/21/2007	Various		4,028,000	4,000,000	28,953	2FE
91086Q-AS-7	UNITED MEXICAN STATES 09/27/2034	F	09/24/2007	WARBURG DILLION READ LLC		2,706,250	2,500,000	469	2FE
91086Q-AU-2	UNITED MEXICAN STATES 01/15/2017	F	09/24/2007	Various		9,544,750	9,500,000	105,234	2FE
1099999. Bonds - All Other Governments						135,946,042	133,836,564	2,771,585	XXX
505321-AH-2	LA VISTA NE ECON DEV FND CON 10/15/2029		07/13/2007	DAVIDSON, D.A., & CO.		6,440,000	6,440,000		2FE
745145-YU-0	PUERTO RICO COMWLTH PUB IMPT 07/01/2017	F	09/11/2007	MORGAN STANLEY DEAN WITTER		629,244	550,000	6,134	1FE
2499999. Bonds - Political Subdivisions						7,069,244	6,990,000	6,134	XXX
31296N-UA-3	FED HOME LOAN MTG CORP GOLD # 10/01/2033		08/01/2007	SCHEDULED PAY UP		75,758	75,758		1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD # 05/01/2034		07/01/2007	SCHEDULED PAY UP		12,337	12,337		1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD # 07/01/2034		07/01/2007	SCHEDULED PAY UP		44,637	44,637		1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD # 07/01/2034		07/01/2007	SCHEDULED PAY UP		17,218	17,218		1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD # 08/01/2034		07/01/2007	SCHEDULED PAY UP		14,501	14,501		1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD # 06/01/2021		07/01/2007	SCHEDULED PAY UP		499	499		1
31371M-ZA-8	FED NATL MTG ASSOC #256437 10/01/2036		06/26/2007	SALOMON SMITH BARNEY		1,008,945	1,000,000	1,986	1
31371M-2J-5	FED NATL MTG ASSOC #256477 11/01/2036		07/20/2007	BARCLAYS BANK		5,045,704	5,000,001	11,736	1
31371N-D4-4	FED NATL MTG ASSOC #256723 05/01/2037		06/26/2007	SALOMON SMITH BARNEY		201,789	200,000	397	1
31403D-T8-2	FED NATL MTG ASSOC #745875 09/01/2036		06/26/2007	SALOMON SMITH BARNEY		25,426,766	25,201,333	50,053	1
31403D-WH-8	FED NATL MTG ASSOC #745948 10/01/2036		07/20/2007	Various		14,078,343	13,950,000	32,401	1
31403R-PQ-5	FED NATL MTG ASSOC #755631 03/01/2034		07/01/2007	SCHEDULED PAY UP		2,971	2,971		1
31404B-FP-2	FED NATL MTG ASSOC #763474 04/01/2034		07/01/2007	SCHEDULED PAY UP		205	205		1
31404W-RJ-7	FED NATL MTG ASSOC #780889 05/01/2034		09/01/2007	SCHEDULED PAY UP		134,720	134,720		1
31408E-5T-5	FED NATL MTG ASSOC #849658 11/01/2035		07/20/2007	BARCLAYS BANK		5,045,703	5,000,000	11,736	1
31409D-3C-5	FED NATL MTG ASSOC #868495 04/01/2036		06/26/2007	SALOMON SMITH BARNEY		2,017,891	2,000,001	3,972	1
31409G-WE-2	FED NATL MTG ASSOC #871045 01/01/2037		06/26/2007	SALOMON SMITH BARNEY		2,017,890	1,999,999	3,972	1
31409G-YG-5	FED NATL MTG ASSOC #871111 12/01/2036		07/20/2007	BARCLAYS BANK		5,045,703	5,000,000	11,736	1
31409J-DK-3	FED NATL MTG ASSOC #872306 05/01/2036		06/26/2007	SALOMON SMITH BARNEY		908,051	900,000	1,788	1
31410B-ED-2	FED NATL MTG ASSOC #884032 05/01/2036		07/20/2007	BARCLAYS BANK		5,045,704	5,000,001	11,736	1
31410C-RF-1	FED NATL MTG ASSOC #885286 06/01/2036		07/20/2007	BARCLAYS BANK		5,045,703	5,000,000	11,736	1
31410C-5R-9	FED NATL MTG ASSOC #885656 10/01/2036		07/20/2007	BARCLAYS BANK		5,045,704	5,000,001	11,736	1
31410G-CK-7	FED NATL MTG ASSOC #888474 11/01/2036		07/20/2007	BARCLAYS BANK		5,045,704	5,000,001	11,736	1
31410P-AV-5	FED NATL MTG ASSOC #892920 08/01/2036		06/26/2007	SALOMON SMITH BARNEY		612,752	607,319	1,206	1
31410S-CE-5	FED NATL MTG ASSOC #895669 10/01/2036		06/26/2007	SALOMON SMITH BARNEY		442,695	438,770	871	1
31410T-A8-8	FED NATL MTG ASSOC #896531 08/01/2036		07/20/2007	BARCLAYS BANK		13,119,845	13,000,001	30,514	1

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)
31410V-EZ-9	FED NATL MTG ASSOC #898452 10/01/2036		06/26/2007	SALOMON SMITH BARNEY		100,894	100,000	199	1
31410V-2W-9	FED NATL MTG ASSOC #899089 03/01/2037		06/26/2007	SALOMON SMITH BARNEY		504,473	500,000	993	1
31410V-3N-8	FED NATL MTG ASSOC #899105 03/01/2037		06/26/2007	SALOMON SMITH BARNEY		11,180,838	11,967,114	18,283	1
31410V-5L-0	FED NATL MTG ASSOC #899151 04/01/2037		06/26/2007	SALOMON SMITH BARNEY		12,129,817	12,982,829	19,835	1
31410V-7F-1	FED NATL MTG ASSOC #899194 02/01/2037		06/26/2007	SALOMON SMITH BARNEY		2,017,890	1,999,999	3,972	1
31410W-AC-2	FED NATL MTG ASSOC #899203 10/01/2036		07/20/2007	BARCLAYS BANK		5,045,703	5,000,000	11,736	1
31410W-S9-0	FED NATL MTG ASSOC #899744 07/01/2037		06/26/2007	GREENWICH CAPITAL MARKETS, INC.		29,374,808	31,440,550	48,034	1
31411B-EB-5	FED NATL MTG ASSOC #902930 12/01/2036		07/20/2007	BARCLAYS BANK		5,045,703	5,000,000	11,736	1
31411C-MV-0	FED NATL MTG ASSOC #904072 11/01/2036		07/20/2007	BARCLAYS BANK		5,045,703	5,000,000	11,736	1
31411C-PF-2	FED NATL MTG ASSOC #904122 11/01/2036		06/26/2007	SALOMON SMITH BARNEY		1,008,945	999,999	1,986	1
31411E-WP-8	FED NATL MTG ASSOC #906154 01/01/2037		06/26/2007	SALOMON SMITH BARNEY		8,173,877	8,748,693	13,366	1
31411F-5L-4	FED NATL MTG ASSOC #907251 12/01/2036		06/26/2007	SALOMON SMITH BARNEY		201,788	199,999	397	1
31411G-AX-0	FED NATL MTG ASSOC #907322 02/01/2037		06/26/2007	SALOMON SMITH BARNEY		49,883	49,440	98	1
31411G-BS-0	FED NATL MTG ASSOC #907349 04/01/2037		06/26/2007	SALOMON SMITH BARNEY		753,914	747,230	1,484	1
31411G-3G-5	FED NATL MTG ASSOC #908099 12/01/2036		06/26/2007	SALOMON SMITH BARNEY		1,575,194	1,561,229	3,101	1
31411H-BY-5	FED NATL MTG ASSOC #908255 02/01/2037		06/26/2007	SALOMON SMITH BARNEY		43,064	42,682	85	1
31411H-SU-5	FED NATL MTG ASSOC #908731 01/01/2037		06/26/2007	SALOMON SMITH BARNEY		2,017,890	2,000,000	3,972	1
31411H-XT-2	FED NATL MTG ASSOC #908890 02/01/2037		06/26/2007	SALOMON SMITH BARNEY		5,668,774	5,618,515	11,159	1
31411H-Y5-3	FED NATL MTG ASSOC #908932 02/01/2037		07/20/2007	BARCLAYS BANK		5,045,703	5,000,000	11,736	1
31411J-WR-3	FED NATL MTG ASSOC #909756 02/01/2037		06/26/2007	SALOMON SMITH BARNEY		3,026,837	3,000,001	5,958	1
31411J-XY-7	FED NATL MTG ASSOC #909795 02/01/2037		06/26/2007	SALOMON SMITH BARNEY		1,008,945	1,000,000	1,986	1
31411J-3K-0	FED NATL MTG ASSOC #909902 03/01/2037		07/20/2007	BARCLAYS BANK		5,045,704	5,000,001	11,736	1
31411K-BA-0	FED NATL MTG ASSOC #910033 03/01/2037		12/08/2006	UNION BANK OF SWITZERLAND		(2,806)	(2,786)	(5)	1
31411N-WR-4	FED NATL MTG ASSOC #912456 03/01/2037		07/20/2007	BARCLAYS BANK		13,119,988	13,000,142	30,514	1
31411R-AX-6	FED NATL MTG ASSOC #912722 03/01/2037		06/26/2007	SALOMON SMITH BARNEY		11,590,600	12,405,693	18,953	1
31411U-CN-9	FED NATL MTG ASSOC #914577 04/01/2037		06/26/2007	SALOMON SMITH BARNEY		4,540,254	4,500,000	8,938	1
31411U-DL-2	FED NATL MTG ASSOC #914607 03/01/2037		06/26/2007	SALOMON SMITH BARNEY		503,125	498,664	990	1
31411U-TB-7	FED NATL MTG ASSOC #915046 04/01/2037		06/26/2007	SALOMON SMITH BARNEY		11,049,863	11,826,929	18,069	1
31411U-UH-2	FED NATL MTG ASSOC #915084 04/01/2037		07/20/2007	BARCLAYS BANK		5,045,703	5,000,000	11,736	1
31411U-YJ-4	FED NATL MTG ASSOC #915213 04/01/2037		06/26/2007	SALOMON SMITH BARNEY		205,127	203,308	404	1
31411X-XB-6	FED NATL MTG ASSOC #917874 05/01/2037		07/20/2007	BARCLAYS BANK		13,119,845	13,000,001	30,514	1
31411Y-QE-6	FED NATL MTG ASSOC #918553 06/01/2037		06/26/2007	GREENWICH CAPITAL MARKETS, INC.		7,931,411	8,489,177	12,970	1
31411Y-QN-6	FED NATL MTG ASSOC #918561 05/01/2037		12/08/2006	UNION BANK OF SWITZERLAND		2,252	2,236	4	1
31411Y-U5-0	FED NATL MTG ASSOC #918704 06/01/2037		06/26/2007	GREENWICH CAPITAL MARKETS, INC.		10,361,013	11,089,637	16,943	1
31412A-BG-8	FED NATL MTG ASSOC #919039 05/01/2037		06/26/2007	SALOMON SMITH BARNEY		7,447,506	7,381,477	14,660	1
31412A-T9-5	FED NATL MTG ASSOC #919576 06/01/2037		06/26/2007	GREENWICH CAPITAL MARKETS, INC.		12,127,768	12,980,636	19,832	1
31412A-UC-6	FED NATL MTG ASSOC #919579 06/01/2037		06/26/2007	SALOMON SMITH BARNEY		11,110,379	11,891,701	18,168	1
31412A-UY-8	FED NATL MTG ASSOC #919599 06/01/2037		06/26/2007	GREENWICH CAPITAL MARKETS, INC.		28,028,907	30,000,000	45,833	1
31412L-B2-5	FED NATL MTG ASSOC #928057 02/01/2037		06/26/2007	SALOMON SMITH BARNEY		11,971,690	12,813,582	19,576	1
31412L-MY-3	FED NATL MTG ASSOC #928375 06/01/2037		06/26/2007	SALOMON SMITH BARNEY		16,231,925	17,373,411	26,543	1
31412X-V4-3	FED NATL MTG ASSOC #938135 07/01/2037		06/26/2007	SALOMON SMITH BARNEY		302,683	299,999	596	1
31413B-4M-0	FED NATL MTG ASSOC #941028 07/01/2037		07/20/2007	BARCLAYS BANK		13,119,845	13,000,001	30,514	1
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		09/01/2007	SCHEDULED PAY UP		118,080	118,080		1
31339N-2C-9	FHR 2398 ZP 01/15/2032		09/01/2007	SCHEDULED PAY UP		302,907	302,907		1
31339D-YJ-1	FHR 2412 ZC 02/15/2032		09/01/2007	SCHEDULED PAY UP		202,004	202,004		1
31396E-ZB-5	FHR 3062 MZ 03/15/2035		09/01/2007	SCHEDULED PAY UP		143,225	143,225		1
31396H-Z9-3	FHR 3116 ZB 02/15/2036		09/01/2007	SCHEDULED PAY UP		13	13		1
31396V-EQ-7	FNR 2007-32 Z 04/25/2037		09/01/2007	SCHEDULED PAY UP		378,316	378,316		1
3199999. Bonds - Special Revenues						378,475,710	389,456,908	728,653	XXX
037735-CH-8	APPALACHIAN POWER CO 08/15/2012		08/14/2007	BARCLAYS BANK		2,495,500	2,500,000		2FE
15189T-AM-9	CENTERPOINT ENERGY INC 3.7500 05/15/2023		09/24/2007	Various		3,828,624	2,550,000	22,682	2FE
29273R-AB-5	ENERGY TRANSFER PARTNERS 02/01/2015		07/30/2007	VARIOUS		(245,789)			2
521615-AA-2	LEA POWER PARTNERS 2033 06/15/2033		07/18/2007	LEHMAN BROTHERS INC.		32,500,000	32,500,000		2FE
990855-9C-4	LONGVIEW POWER, LLC 06 DELAYE 02/28/2014		09/28/2007	GOLDMAN, SACHS & CO.		700,000	700,000		3FE
990932-9A-5	LSP ACQUISITION SECOND LIEN T 11/01/2014		08/16/2007	J. P. MORGAN SECURITIES, INC.		500,000	500,000		4FE
990932-9B-3	LSP ACQUISITION TRANCHE B TER 05/01/2014		08/16/2007	J. P. MORGAN SECURITIES, INC.		996,875	996,875		4FE
991006-9A-7	MACKINAW POWER HOLDINGS, LLC 06/22/2015		07/02/2007	LEHMAN BROTHERS INC.		1,500,000	1,500,000		3FE
990222-9B-9	THERMAL NORTH AMERICA, INC. T 10/24/2008		07/31/2007	LEHMAN BROTHERS INC.		1,490,625	1,500,000		4FE
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
927804-FC-3	VIRGINIA ELECTRIC POWER 09/15/2017		09/06/2007	LEHMAN BROTHERS INC.		11,455,380	11,500,000		2FE
3899999. Bonds - Public Utilities						57,136,215	56,246,875	22,682	XXX

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)
04541G-EU-2	ABSHE 2003-HE4 M1 08/15/2033		07/13/2007	BARCLAYS BANK		32,294,238	32,263,990	11,024	1FE
003890-AC-4	ACADEMIC FIN CORP SERIES 2005 06/01/2042		08/15/2007	CITIGROUP GLOBAL MARKETS		12,700,000	12,700,000		1FE
00437#-AA-7	ACCUBUILT (HANCOCK MEZZ) 15% 05/17/2012		08/01/2007	SCHEDULED PAY UP		10,576	10,576		5
004421-JH-7	ACE 2004-HE4 M1 12/25/2034		07/13/2007	BANK OF AMERICA		16,508,995	16,519,320	62,480	1FE
00817Y-AE-8	AETNA INC 06/15/2016		08/21/2007	SALOMON SMITH BARNEY		1,509,825	1,500,000	17,250	1FE
00910@-AA-5	AIR EVAC EMS TERM B 03/31/2012		03/23/2007	CIBC WORLD MARKETS		2,000,000	2,000,000		4
00910@-9A-7	AIR EVAC EMS, INC. ADD-ON TER 03/31/2012		05/25/2007	CIBC WOOD GUNDY SECURITIES CORP.		(2,000,000)	(2,000,000)		4Z
00915X-BH-3	AIR PROD & CHEM 10/11/2007		07/30/2007	VARIOUS		(24,433)			1FE
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
041150-CZ-4	ARKANSAS STUDENT LOAN AUTHORI 12/01/2038		09/24/2007	DAIN RAUSCHER INCORPORATED		4,900,000	4,900,000	5,680	1FE
991046-9A-3	ASURION CORPORATION FIRST LIE 07/03/2014		07/13/2007	MERRILL LYNCH CAPITAL MARKETS		2,970,000	3,000,000		4FE
00206R-AD-4	AT&T CORP 09/01/2037		08/28/2007	BANK OF AMERICA		3,484,880	3,500,000		1FE
04684#-AA-9	ATHENA INNOVATIVE SOLUTIONS (05/08/2013		08/01/2007	SCHEDULED PAY UP		6,749	6,749		5*
991063-9A-8	ATLAS PIPELINE PARTNERS TERM 07/27/2014		09/18/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,995,000	2,000,000		4FE
05366#-AC-7	AVIATION CAPITAL GROUP CORP 3 08/08/2010		07/20/2007	MERRILL LYNCH CAPITAL MARKETS		10,000,000	10,000,000		2FE
05366#-AD-5	AVIATION CAPITAL GROUP CORP 5 08/08/2012		07/20/2007	MERRILL LYNCH CAPITAL MARKETS		20,000,000	20,000,000		2FE
05950V-AE-0	BACM 2006-6, A4 10/10/2045		07/31/2007	GOLDMAN, SACHS & CO.		21,087,343	22,000,000	6,546	1FE
059497-AX-5	BACM 2007-1, A4 01/15/2049		07/31/2007	BANK OF AMERICA		52,957,814	55,000,000	125,676	1FE
059511-AE-5	BACM 2007-2, A4 04/10/2049		07/31/2007	BANK OF AMERICA		24,604,493	25,000,000	7,901	1FE
059512-AL-7	BACM 2007-3, AJ 06/10/2049		07/18/2007	BANK OF AMERICA		24,280,380	25,000,000	101,354	1FE
059512-AJ-2	BACM 2007-3, AM 06/10/2049		07/18/2007	BANK OF AMERICA		24,429,340	25,000,000	101,354	1FE
060505-DH-4	BANK OF AMERICA CORP 09/01/2017		08/20/2007	BANK OF AMERICA		4,988,750	5,000,000		1FE
064207-GX-5	BANK OF OKLAHOMA 08/15/2007		07/30/2007	VARIOUS		(5,703)			2FE
06646R-AB-3	BANKNORTH GROUP INC 05/01/2008		07/26/2007	VARIOUS		(9,375)			1FE
067806-E*-6	BARNES GROUP SR NTS 11/12/2007		07/30/2007	VARIOUS		57,589			2
070101-AF-7	BASIN ELECTRIC POWER 06/10/2030		08/01/2007	OPPENHEIMER & CO., INC.		15,000,000	15,000,000		1FE
09247X-AC-5	BLACKROCK INC 09/15/2017		09/12/2007	SALOMON SMITH BARNEY		4,959,800	5,000,000		1FE
09247X-AB-7	BLACKROCK INC 2.625000% 02/15 02/15/2035		08/06/2007	MORGAN STANLEY DEAN WITTER		1,557,290	1,000,000	12,688	1FE
103304-BD-2	BOYD GAMING CORP 04/15/2014		07/19/2007	MORGAN STANLEY DEAN WITTER		2,188,125	2,250,000	41,766	4FE
10623P-DJ-6	BRAZOS HIGHER ED AUTHORITY - 12/01/2042		08/08/2007	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000	44,167	1FE
10623P-DE-7	BRAZOS HIGHER ED AUTHORITY - 12/01/2042		09/07/2007	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000		1FE
10623P-CM-0	BRAZOS S.P.C. 07/01/2038		08/09/2007	BANK OF AMERICA		600,000	600,000		1FE
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUT 12/01/2036		08/15/2007	CITIGROUP GLOBAL MARKETS		4,100,000	4,100,000		1FE
11442#-AA-7	BROOKS PROVISIONS, LLC (HANCO 04/28/2013		06/30/2007	SCHEDULED PAY UP		4,494	4,494		5
116663-AA-3	BRUCE MANSFIELD UNIT 1 2 06/01/2034		07/10/2007	MORGAN STANLEY DEAN WITTER		12,000,000	12,000,000		2FE
07388Y-AE-2	BSCMS 2007-PW16, A4 06/11/2040		07/24/2007	BEAR STEARNS SECURITIES CORP.		49,316,405	50,000,000	213,134	1FE
991055-9A-4	BUCYRUS INTERNATIONAL TERM B 05/04/2014		07/17/2007	LEHMAN BROTHERS INC.		1,000,000	1,000,000		3FE
14040H-AR-6	CAPITAL ONE FINANCIAL CO 09/15/2017		08/28/2007	SALOMON SMITH BARNEY		1,495,740	1,500,000		2FE
140661-AE-9	CAPMARK FINANCIAL GROUP 05/10/2012		07/12/2007	J. P. MORGAN SECURITIES, INC.		3,409,595	3,500,000	38,269	2FE
12489W-QG-2	CBASS 2005-CB8 AF5 12/25/2035		07/18/2007	SALOMON SMITH BARNEY		18,261,570	19,007,000	65,662	1FE
16678R-AC-1	CCMFC 2003-3A B1 07/25/2034		08/01/2007	DIRECT			5,422		1FE
16678R-AV-9	CCMFC 2004-1A V1 01/25/2035		08/01/2007	DIRECT			30,521		1FE
16678R-BW-6	CCMFC 2004-3 B1 08/25/2035		08/01/2007	DIRECT			42,794		1FE
16678R-CE-5	CCMFC 2004-4A B1 10/25/2035		08/01/2007	DIRECT			80,547		1FE
16678R-BT-3	CCMFC 2004-A B1 03/25/2035		08/01/2007	DIRECT			52,033		1FE
16678R-CM-7	CCMFC 2004-B B1 10/25/2035		08/01/2007	DIRECT			90,481		1FE
12513X-AE-2	CD 2006-CD2, A4 01/15/2046		08/01/2007	GREENWICH CAPITAL MARKETS, INC.		7,970,251	8,233,000	6,131	1FE
991706-9B-0	CENTENNIAL CELLULAR TERM LOAN 02/09/2011		09/04/2007	MORGAN STANLEY DEAN WITTER		2,932,500	3,000,000		3FE
881685-BJ-9	CHEVRONTEXACO CORP 01/15/2009		07/30/2007	VARIOUS		34,101			1FE
995481-9D-2	CHS COMMUNITY HEALTH SYS. INC 07/25/2014		08/08/2007	Various		24,754,151	24,799,536		3FE
990992-9A-9	CITADEL BROADCASTING CORP. TE 06/12/2014		08/03/2007	J. P. MORGAN SECURITIES, INC.		9,797,500	10,000,000		3FE
990088-9B-4	CITATION CORP. PIK TERM LOAN 04/06/2013		06/29/2007	SCHEDULED PAY UP		20,374	20,374		5Z
172967-DU-2	CITIGROUP INC 09/29/2011		08/23/2007	SALOMON SMITH BARNEY		2,961,000	3,000,000	63,325	1FE
172967-EC-1	CITIGROUP INC 05/29/2037		07/26/2007	WARBURG DILLION READ LLC		1,170,063	1,250,000	12,648	1FE
172967-EH-0	CITIGROUP INC 08/15/2017		08/08/2007	SALOMON SMITH BARNEY		4,483,980	4,500,000		1FE
194262-BF-7	COLLEGE LOAN CORPORATION TRUS 03/01/2042		08/28/2007	OPPENHEIMER & CO., INC.		10,000,000	10,000,000	1,644	1FE
196777-KU-9	COLLEGEINVEST 1999IV (11-1-99 06/01/2040		08/01/2007	DAIN RAUSCHER INCORPORATED		5,000,000	5,000,000		1FE
20030N-AG-6	COMCAST CORP 06/15/2016		07/19/2007	MERRILL LYNCH CAPITAL MARKETS		10,960,538	11,965,000	64,162	2FE
20030N-AV-3	COMCAST CORP 08/15/2037		08/20/2007	GOLDMAN, SACHS & CO.		6,486,350	6,500,000		2FE
20047E-AE-2	COMM 2006-C8, A4 12/10/2046		08/01/2007	UNION BANK OF SWITZERLAND		28,618,359	30,000,000	22,108	1FE
20047R-AE-3	COMM 2007-C9, A4 12/10/2049		08/06/2007	DEUTSCHE BANK SECURITIES		49,337,835	50,000,000	108,532	1FE
202795-HS-2	COMMONWEALTH EDISON 09/15/2017		09/04/2007	MORGAN STANLEY DEAN WITTER		2,492,950	2,500,000		2FE
12543D-AD-2	COMMUNITY HEALTH SYSTEMS 07/15/2015		07/27/2007	Various		4,846,250	5,000,000	6,903	4FE

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)
222372-AL-8	COUNTRYWIDE FINL CORP 1.86000 04/15/2037		08/30/2007	Various		6,864,875	7,600,000	11,367	2FE
990823-9B-4	COVANTA ENERGY CORPORATION FU 02/09/2014		06/29/2007	SCHEDULED PAY UP		2,600	2,600		3FE
222862-AH-7	COVENTRY HEALTH CARE INC 08/15/2014		08/22/2007	GOLDMAN, SACHS & CO.		2,489,375	2,500,000		3FE
990968-9A-9	CRISTAL INORGANIC CHEMICALS U 05/15/2014		05/17/2007	HSBC SECURITIES, INC.		1,005,000	1,000,000		3FE
22545M-AD-9	CSMC 2006-C4, A3 09/15/2039		07/24/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		48,304,690	50,000,000	197,419	1FE
225440-AE-9	CSMC 2007-C3, A4 06/15/2039		08/03/2007	GREENWICH CAPITAL MARKETS, INC.		19,675,782	20,000,000	22,257	1FE
126408-GL-1	CSX CORP 03/15/2013		09/04/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		9,974,100	10,000,000		2FE
23307*-AC-6	DC ARENA LP 11/30/2023		05/21/2007	EXCHANGE		19,000,000	19,000,000	583,015	2FE
991008-9A-3	DOLLAR THRIFTY AUTOMOTIVE GRO 06/15/2014		07/02/2007	DEUTSCHE BANK SECURITIES		1,000,000	1,000,000		4FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04 06/30/2011		08/31/2007	SCHEDULED PAY UP		92,999	92,999		3FE
26441Y-AB-3	DUKE - WEEKS REALTY LP NOTES 08/01/2007		07/30/2007	VARIOUS		29,333			2FE
27876G-BE-7	ECHOSTAR DBS CORP 02/01/2016		07/31/2007	MORGAN STANLEY DEAN WITTER		3,802,500	4,000,000	1,583	3FE
280907-BM-7	ED LOANS SERIES C 12/01/2036		08/28/2007	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000		1FE
280850-AE-8	EDINVEST 06/01/2041		07/06/2007	CITIGROUP GLOBAL MARKETS		300,000	300,000		1FE
28148N-AL-7	EDSOUTH 06/01/2032		09/05/2007	DAIN RAUSCHER INCORPORATED		6,950,000	6,950,000		1FE
28140U-AD-7	EDUCATION FUNDING CAPITAL TRU 12/15/2032		07/17/2007	DAIN RAUSCHER INCORPORATED		5,050,000	5,050,000		1FE
28140V-AD-5	EDUCATION FUNDING CAPITAL TRU 06/15/2043		07/06/2007	CITIGROUP GLOBAL MARKETS		100,000	100,000		1FE
28140V-AE-3	EDUCATION FUNDING CAPITAL TRU 06/15/2043		08/10/2007	CITIGROUP GLOBAL MARKETS		7,500,000	7,500,000		1FE
281397-AD-1	EDUCATION LOAN ASSET-BACKED T 02/01/2043		07/27/2007	OPPENHEIMER & CO., INC.		11,500,000	11,500,000		1FE
281397-AJ-8	EDUCATION LOAN ASSET-BACKED T 02/01/2043		07/24/2007	OPPENHEIMER & CO., INC.		14,250,000	14,250,000		1FE
281397-AL-3	EDUCATION LOAN ASSET-BACKED T 08/01/2041		08/28/2007	OPPENHEIMER & CO., INC.		11,500,000	11,500,000		1FE
280907-AF-3	EDUCATION LOANS 06/01/2020		07/31/2007	DAIN RAUSCHER INCORPORATED		200,000	200,000		1FE
280907-AG-1	EDUCATION LOANS 06/01/2020		08/24/2007	DAIN RAUSCHER INCORPORATED		42,800,000	42,800,000	105,418	1FE
28140J-9A-0	EDUCATION MANAGEMENT LLC TERM 06/01/2013		09/17/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		2,279,237	2,371,118		4FE
281487-AA-6	EDUCATIONAL FUNDING SERVICES 06/01/2042		08/15/2007	CITIGROUP GLOBAL MARKETS		15,250,000	15,250,000		1FE
532457-BB-3	ELI LILLY & CO 03/15/2017		07/11/2007	BARCLAYS BANK		956,860	1,000,000	17,622	1FE
29379V-AA-1	ENTERPRISE PRODUCTS OPER 09/15/2017		08/27/2007	SALOMON SMITH BARNEY		3,498,355	3,500,000		2FE
89838@-ZY-8	ESTATE OF JAMES CAMPBELL 09/30/2013		03/30/2007	Various		(35,000,000)	(35,000,000)	(41,889)	1Z
89838@-AD-1	ESTATE OF JAMES CAMPBELL SERI 09/30/2013		03/30/2007	Various		35,000,000	35,000,000	41,889	1
30161M-AE-3	EXELON GENERATION CO LLC 10/01/2017		09/25/2007	SALOMON SMITH BARNEY		1,496,340	1,500,000		1FE
31428N-AE-8	FEDERATED STUDENT FINANCE COR 06/01/2040		08/14/2007	DAIN RAUSCHER INCORPORATED		2,000,000	2,000,000		1FE
338032-AX-3	FISHER SCIENTIFIC INTL 3.2500 03/01/2024		07/19/2007	Various		1,453,197	1,000,000	12,865	2FE
338915-AJ-0	FLEET FINL GROUP 03/15/2008		07/30/2007	VARIOUS		(116,482)			1FE
341099-CH-0	FLORIDA POWER CORP 09/15/2037		09/13/2007	BANK OF AMERICA		1,498,020	1,500,000		1FE
337367-AC-0	FULBA 1998-C2, B 11/18/2035		07/30/2007	VARIOUS		(676,169)			1FE
04316#-AA-5	GALLAGHER (ARTHUR J.) & CO. 7 08/03/2014		07/20/2007	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000		4Z
36293Y-AD-7	GAMESTOP CORP 10/01/2012		08/01/2007	RBC DOMINION SECURITIES		3,744,575	3,695,000	101,709	3FE
20173Q-AE-1	GCCFC 2007-GG9, A4 03/10/2039		07/24/2007	GOLDMAN, SACHS & CO.		72,170,898	75,000,000	264,639	1FE
36159X-AE-0	GECMC 2007-C1, A4 12/10/2049		07/18/2007	DEUTSCHE BANK SECURITIES		48,431,640	50,000,000	169,369	1FE
370334-BE-3	GENERAL MILLS INC 09/10/2012		08/24/2007	SALOMON SMITH BARNEY		3,494,470	3,500,000		2FE
370334-BC-7	GENERAL MILLS INC 5.250000% 0 04/11/2037		07/10/2007	MORGAN STANLEY DEAN WITTER		476,000	476,000	139	2FE
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIE 12/20/2012		08/08/2007	MERRILL LYNCH CAPITAL MARKETS		1,952,500	2,000,000		3FE
375558-AH-6	GILEAD SCIENCES INC .625000% 05/01/2013		08/14/2007	MORGAN STANLEY DEAN WITTER		566,698	500,000	920	2
38500X-AC-6	GKKRE 2007-1A, A3 08/15/2056		07/26/2007	WACHOVIA SECURITIES		25,000,000	25,000,000		1FE
36156H-AG-3	GMAC EDUCATION LOAN FUNDING T 09/01/2040		08/21/2007	DAIN RAUSCHER INCORPORATED		1,500,000	1,500,000		1FE
991018-9B-0	GOLDEN NUGGET, INC. 2ND LIEN 12/31/2014		09/18/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,500,000	1,500,000		5FE
991018-9A-2	GOLDEN NUGGET, INC. FIRST LIE 06/30/2014		09/18/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		636,364	636,364		4FE
38136G-AE-1	GOLDEN TREE LOAN OPPORTUNITIE 08/18/2022		06/29/2007	DEUTSCHE BANK SECURITIES		15,000,000	15,000,000		1FE
38136G-AF-8	GOLDEN TREE LOAN OPPORTUNITIE 08/18/2022		06/29/2007	DEUTSCHE BANK SECURITIES		15,000,000	15,000,000		1FE
38141G-FD-1	GOLDMAN SACHS GROUP INC 10/01/2037		09/26/2007	GOLDMAN, SACHS & CO.		2,486,325	2,500,000		1Z
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM 05/03/2012		08/07/2007	GREENWICH NATWEST		2,848,563	2,975,000		3FE
391164-AB-6	GREAT PLAINS ENERGY INC 09/15/2017		09/20/2007	J. P. MORGAN SECURITIES, INC.		9,948,400	10,000,000		2FE
991050-9A-5	HARGRAY COMMUNICATIONS GROUP 06/27/2014		07/09/2007	BANK OF AMERICA		2,000,000	2,000,000		4FE
41659L-AS-0	HARTFORD LIFE INSTITUTIONAL F 08/16/2017		08/02/2007	J. P. MORGAN SECURITIES, INC.		50,000,000	50,000,000		1FE
418056-AP-2	HASBRO INC 09/15/2017		09/12/2007	SALOMON SMITH BARNEY		7,475,325	7,500,000		2FE
418056-AN-7	HASBRO INC 2.750000% 12/01/20 12/01/2021		07/23/2007	DEUTSCHE BANK CAPITAL CORP.		1,070,588	750,000	3,151	2FE
990983-9A-8	HAWAIIAN TELECOM COMM. TERM C 06/01/2014		07/02/2007	LEHMAN BROTHERS INC.		1,500,000	1,500,000		4FE
404132-AB-8	HCC INSURANCE HOLDINGS 1.3000 04/01/2023		08/09/2007	CITIGROUP GLOBAL MARKETS		1,546,649	1,300,000	6,063	1FE
428040-BZ-1	HERTZ CORPORATION 01/01/2014		07/31/2007	SALOMON SMITH BARNEY		3,000,000	3,000,000	23,667	4FE
428236-AC-7	HEWLETT-PACKARD CO 0% 10/14/2 10/14/2017		08/08/2007	MCMAHAN SECURITIES CO LP		1,560,000	2,000,000		1FE
429827-AB-4	HIGHER EDUCATION FUNDING 01/01/2044		07/18/2007	OPPENHEIMER & CO., INC.		2,000,000	2,000,000		1FE
429827-AC-2	HIGHER EDUCATION FUNDING 01/01/2044		07/24/2007	OPPENHEIMER & CO., INC.		650,000	650,000		1FE
429827-AF-5	HIGHER EDUCATION FUNDING 01/01/2044		09/19/2007	OPPENHEIMER & CO., INC.		3,500,000	3,500,000	4,910	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)
429827-AJ-7	HIGHER EDUCATION FUNDING 01/01/2044		07/25/2007	OPPENHEIMER & CO., INC.		13,400,000	13,400,000		1FE
44108E-AW-8	HOST MARRIOTT LP 08/15/2012		07/27/2007	BARCLAYS BANK		2,080,125	2,150,000	69,397	3FE
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6 06/13/2014		08/30/2007	MORGAN STANLEY DEAN WITTER		115,033	115,033		4FE
991022-9B-2	HUB INTL. (US SUB) TERM B 06/13/2014		07/05/2007	MORGAN STANLEY DEAN WITTER		1,633,987	1,633,987		4FE
459200-GJ-4	IBM CORP 09/14/2017		09/11/2007	BARCLAYS BANK		4,484,430	4,500,000		1FE
459902-AP-7	INTL GAME TECHNOLOGY 2.600000 12/15/2036		07/26/2007	MCMAHAN SECURITIES CO LP		555,953	575,000	1,910	2FE
464592-9F-3	ISLE OF CAPRI CASINOS, INC. D 11/30/2013		08/24/2007	CREDIT SUISSE FIRST BOSTON		1,647,059	1,647,059		3FE
464592-9E-6	ISLE OF CAPRI CASINOS, INC. T 11/25/2013		08/09/2007	CREDIT SUISSE FIRST BOSTON		4,117,647	4,117,647		3FE
990382-9B-1	ISP CHEMCO INC NEW TERM LOAN 06/04/2014		07/11/2007	J. P. MORGAN SECURITIES, INC.		4,000,000	4,000,000		3FE
244217-BK-0	JOHN DEERE CAPITAL CORP 01/15/2013		07/11/2007	SALOMON SMITH BARNEY		2,917,710	3,000,000	425	1FE
478160-AN-4	JOHNSON & JOHNSON 08/15/2037		08/13/2007	GOLDMAN, SACHS & CO.		6,964,160	7,000,000		1FE
478160-AQ-7	JOHNSON & JOHNSON 08/15/2017		08/13/2007	J. P. MORGAN SECURITIES, INC.		18,500,000	18,500,000		1FE
46631V-AA-9	JPM CHASE CAPITAL XXV 10/01/2037		09/21/2007	J. P. MORGAN SECURITIES, INC.		3,479,560	3,500,000		1FE
46625M-P3-7	JPMCC 2003-CB7, B 01/12/2038		07/30/2007	VARIOUS		(6,368)			1FE
46629P-AC-2	JPMCC 2006-LDP9, A3 05/15/2047		07/20/2007	J. P. MORGAN SECURITIES, INC.		47,810,545	50,000,000	177,867	1FE
46629Y-AC-3	JPMCC 2007-CB18, A4 06/12/2047		07/18/2007	J. P. MORGAN SECURITIES, INC.		48,062,500	50,000,000	166,222	1FE
46630V-AD-4	JPMCC 2007-CB19, A4 02/12/2049		07/25/2007	Various		40,527,852	41,000,000	175,765	1FE
491303-HY-2	KENTUCKY HIGHER EDUCATION 05/01/2027		08/21/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,650,000	2,650,000		1FE
49130N-AK-5	KENTUCKY HIGHER EDUCATION 05/01/2031		08/16/2007	CITIGROUP GLOBAL MARKETS		20,450,000	20,450,000		1FE
49130N-AN-9	KENTUCKY HIGHER EDUCATION 05/01/2032		09/28/2007	CITIGROUP GLOBAL MARKETS		3,400,000	3,400,000		1FE
494550-AX-4	KINDER MORGAN ENER PART 09/15/2012		08/23/2007	LEHMAN BROTHERS INC.		1,498,515	1,500,000		2FE
990977-9A-0	KINDER MORGAN INC. TERM B 05/30/2014		07/09/2007	CITICORP SECURITIES		1,500,000	1,500,000		3FE
49906#-AA-6	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		07/30/2007	SCHEDULED PAY UP		4,661	4,661		5
49906#-AB-4	KNIGHTS APPAREL (HANCOCK MEZZ 07/30/2010		07/30/2007	SCHEDULED PAY UP		3,110	3,110		5
50075N-AR-5	KRAFT FOODS INC 08/11/2037		08/08/2007	GOLDMAN, SACHS & CO.		14,818,500	15,000,000		2FE
50075N-AS-3	KRAFT FOODS INC 08/11/2017		08/08/2007	DEUTSCHE BANK SECURITIES		7,953,120	8,000,000		2FE
501044-CG-4	KROGER CO. 08/15/2017		09/24/2007	J. P. MORGAN SECURITIES, INC.		3,012,705	3,000,000	12,267	2FE
502413-AJ-6	L-3 COMMUNICATIONS CORP 06/15/2012		07/27/2007	MORGAN STANLEY DEAN WITTER		2,779,000	2,800,000	27,281	3FE
502413-AL-1	L-3 COMMUNICATIONS CORP 07/15/2013		07/27/2007	WARBURG DILLION READ LLC		1,564,000	1,700,000	4,628	3FE
50177A-AE-9	LBCMT 2007-C3, A4 07/15/2044		07/19/2007	LEHMAN BROTHERS INC.		50,210,105	50,000,000	127,789	1FE
50180J-AD-7	LBUBS 2007-C2, A3 02/15/2040		08/01/2007	DEUTSCHE BANK SECURITIES		19,275,000	20,000,000	75,417	1FE
52517P-2K-6	LEHMAN BROTHERS HOLDINGS 05/25/2010		08/30/2007	LEHMAN BROTHERS INC.		19,222,400	20,000,000	25,089	1FE
52517P-N9-8	LEHMAN BROTHERS HOLDINGS 11/16/2009		09/10/2007	LEHMAN BROTHERS INC.		19,326,000	20,000,000	87,578	1FE
530718-AF-2	LIBERTY MEDIA CORP .750000% 0 03/30/2023		08/28/2007	LEHMAN BROTHERS INC.		226,172	200,000	625	3FE
546398-HM-3	LOUISIANA PUBLIC FAC AUTH 12/01/2034		09/28/2007	CITIGROUP GLOBAL MARKETS		5,600,000	5,600,000		1FE
548661-CN-5	LOWE'S COMPANIES INC 09/15/2017		09/06/2007	WACHOVIA SECURITIES		1,498,770	1,500,000		1FE
548661-CP-0	LOWE'S COMPANIES INC 09/15/2037		09/06/2007	MERRILL LYNCH CAPITAL MARKETS		6,473,155	6,500,000		1FE
548661-CG-0	LOWE'S COMPANIES INC .861000% 10/19/2021		08/13/2007	Various		1,197,000	1,200,000		1FE
990659-9A-4	LYONDELL CHEMICAL COMPANY TER 08/16/2013		07/31/2007	CITICORP SECURITIES		2,932,594	2,992,443		3FE
57643L-BY-1	MABS 2003-WMC2 M1 08/25/2033		07/16/2007	BARCLAYS BANK		31,901,689	31,901,689	135,476	1FE
565849-AD-8	MARATHON OIL CORP 10/01/2017		09/20/2007	BANK OF AMERICA		1,489,980	1,500,000		2FE
565849-AE-6	MARATHON OIL CORP 10/01/2037		09/20/2007	J. P. MORGAN SECURITIES, INC.		4,990,200	5,000,000		2FE
57037@-AA-3	MARK ANDY INC 13% SR SUB NOTE 09/15/2013		09/15/2007	SCHEDULED PAY UP		4,344	4,344		4
59018Y-J3-6	MERRILL LYNCH & CO 08/15/2012		08/08/2007	MERRILL LYNCH CAPITAL MARKETS		8,987,400	9,000,000		1FE
59018Y-J6-9	MERRILL LYNCH & CO 08/28/2017		08/22/2007	MERRILL LYNCH CAPITAL MARKETS		3,494,890	3,500,000		1FE
590188-W4-6	MERRILL LYNCH & CO 0% 03/13/2 03/13/2032		09/12/2007	KBC FINANCIAL PRODUCTS USA INC		2,776,296	2,400,000		1FE
59156R-AJ-7	METLIFE INC 06/15/2034		08/22/2007	BARCLAYS BANK		1,973,220	2,000,000	25,500	1FE
552953-AL-5	MGM MIRAGE INC 09/01/2012		08/29/2007	LEHMAN BROTHERS INC.		2,940,000	3,000,000	1,688	3FE
605354-ER-6	MISSISSIPPI HIGHER ED ASSISTA 09/01/2034		08/14/2007	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1FE
606072-GD-2	MISSOURI HIGHER ED 06/01/2031		09/04/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		5,950,000	5,950,000		1FE
606072-GT-7	MISSOURI HIGHER ED 07/01/2032		07/19/2007	BANK OF AMERICA		3,600,000	3,600,000		1FE
55312V-AD-0	MLCFC 2006-4, A3 12/12/2049		08/01/2007	Various		30,187,064	31,965,000	82,065	1FE
55313K-AE-1	MLCFC 2007-7, A4 06/12/2050		07/24/2007	MERRILL LYNCH CAPITAL MARKETS		34,428,517	35,000,000	145,342	1FE
608328-AT-7	MOHEGAN TRIBAL GAMING 02/15/2013		08/07/2007	BANK OF AMERICA		1,887,500	2,000,000	59,549	4FE
612130-GV-0	MONTANA HIGHER EDUCATION CORP 12/01/2033		09/27/2007	CITIGROUP GLOBAL MARKETS		6,650,000	6,650,000		1FE
612130-GY-4	MONTANA HIGHER EDUCATION CORP 12/01/2034		09/27/2007	CITIGROUP GLOBAL MARKETS		23,300,000	23,300,000		1FE
617446-HC-6	MORGAN ST DEAN WITTER 04/01/2012		07/12/2007	MERRILL LYNCH CAPITAL MARKETS		3,603,040	3,500,000	68,017	1FE
617446-C2-3	MORGAN STANLEY 01/09/2017		08/30/2007	MORGAN STANLEY DEAN WITTER		1,678,618	1,750,000	14,836	1FE
617446-V7-1	MORGAN STANLEY 08/28/2017		08/23/2007	MORGAN STANLEY DEAN WITTER		1,497,795	1,500,000		1FE
61751N-AF-9	MSC 2007-HQ11, A4 02/12/2044		07/24/2007	MORGAN STANLEY DEAN WITTER		29,986,127	31,200,000	122,739	1FE
61754K-AF-2	MSC 2007-IQ14, A4 04/15/2049		07/18/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		48,937,500	50,000,000	173,922	1FE
61754J-AF-5	MSC 2007-T27, A4 06/11/2042		08/01/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		24,576,173	25,000,000	20,153	1FE
61754J-AH-1	MSC 2007-T27, AJ 06/11/2042		07/19/2007	MORGAN STANLEY DEAN WITTER		43,839,032	45,000,000	210,395	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)
55406*-AA-2	MULTIAD SVC INC 14.5% SR SUB 11/07/2014		07/31/2007	SCHEDULED PAY UP		6,281	6,281		5*
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		09/19/2007	Various		1,446,944	1,500,000	4,191	1FE
644616-AA-2	NEW HAMPSHIRE HIGHER EDUCATIO 12/01/2031		09/04/2007	OPPENHEIMER & CO., INC.		4,150,000	4,150,000		1FE
651639-AF-3	NEWMONT MINING CORP 1.250000% 07/15/2014		08/13/2007	J. P. MORGAN SECURITIES, INC.		6,770,872	6,500,000	3,958	2FE
651639-AG-1	NEWMONT MINING CORP 1.625000% 07/15/2017		09/05/2007	Various		5,999,642	5,750,000	7,459	2FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A 08/16/2009		06/29/2007	SCHEDULED PAY UP		19,036	19,036		6
675919-AE-4	OCTAGON INVESTMENT PARTNERS X 08/25/2021		06/28/2007	CITICORP SECURITIES		17,000,000	17,000,000		1FE
681919-AT-3	OMNICOM GROUP 0% 07/01/2038 07/01/2038		09/24/2007	KBC FINANCIAL PRODUCTS USA INC		1,067,530	1,000,000		1FE
68268N-AD-5	ONEOK PARTNERS LP 10/15/2037		09/25/2007	WACHOVIA SECURITIES		6,479,915	6,500,000		2FE
68371P-9A-2	OPEN SOLUTIONS INC. TERM LOAN 01/23/2014		06/20/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		376,481	376,481		3FE
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST 06/01/2036		09/20/2007	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000		1FE
698476-DC-9	PANHANDLE TEX SERIES A-3 10/01/2031		09/18/2007	CITIGROUP GLOBAL MARKETS		800,000	800,000		1FE
704549-AE-4	PEABODY ENERGY CORP 11/01/2016		09/14/2007	BANK OF AMERICA		3,105,000	3,000,000	84,813	3FE
70556J-AA-7	PEGASUS AVIATION LEASE SERIES 03/25/2029		09/24/2007	DIRECT			4,347		5FE
709163-DD-8	PENNSYLVANIA HIGHER ED ASSIST 09/01/2042		08/09/2007	CITIGROUP GLOBAL MARKETS		1,350,000	1,350,000		1FE
709163-EX-3	PENNSYLVANIA HIGHER ED ASSIST 12/01/2045		08/24/2007	DAIN RAUSCHER INCORPORATED		4,700,000	4,700,000		1FE
709163-FY-0	PENNSYLVANIA HIGHER ED ASSIST 06/01/2046		08/28/2007	OPPENHEIMER & CO., INC.		8,725,000	8,725,000	1,454	1FE
71722T-AF-1	PENNSYLVANIA HIGHER EDUCATION 04/25/2044		08/02/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		3,000,000	3,000,000		1FE
71343P-AE-1	PEPSIAMERICAS INC 07/31/2012		07/11/2007	SALOMON SMITH BARNEY		2,493,125	2,500,000		1FE
69337R-AC-3	PHHMC 2007-5 A3 08/18/2037		08/02/2007	W.J. MAYER & COMPANY		6,156,694	6,399,670	30,950	1FE
69337R-AD-1	PHHMC 2007-5 A4 08/18/2037		08/02/2007	W.J. MAYER & COMPANY		3,796,608	4,000,000	19,345	1FE
72447X-AC-1	PITNEY BOWES INC 09/15/2017		09/06/2007	BANK OF AMERICA		13,338,405	13,500,000		1FE
74161H-AD-4	PRIMA 2006-CR1A, C 12/28/2048		07/19/2007	MERRILL LYNCH CAPITAL MARKETS		20,746,828	22,271,000		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		07/18/2007	CITIGROUP GLOBAL MARKETS		1,013,230	1,000,000	3,371	1FE
69366A-AB-6	PSS WORLD MEDICAL INC 2.25000 03/15/2024		07/20/2007	BANK OF AMERICA SECURITIES LLC		546,250	500,000	4,063	4FE
74981M-AG-4	RACE POINT IV CLO CLASS B 08/01/2021		06/19/2007	LEHMAN BROTHERS INC.		11,000,000	11,000,000		1FE
74981M-AJ-8	RACE POINT IV CLO CLASS C 08/01/2021		06/19/2007	LEHMAN BROTHERS INC.		9,000,000	9,000,000		1FE
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOT 08/23/2017		07/25/2007	BANK OF AMERICA		33,000,000	33,000,000		2Z
990750-9B-9	RENTAL SERVICES CORPORATION T 11/30/2013		09/12/2007	DEUTSCHE BANK SECURITIES		1,913,746	2,030,500		4FE
990985-9A-3	RITE AID CORP. TRANCHE 2 TERM 06/04/2014		07/09/2007	CITICORP SECURITIES		2,500,000	2,500,000		3FE
990777-9B-2	RIVERDEEP INTERACTIVE LEARNIN 12/20/2013		05/30/2007	CREDIT SUISSE FIRST BOSTON		(1,000,000)	(1,000,000)		4Z
990777-9A-4	RIVERDEEP INTERACTIVE LEARNIN 12/20/2013		05/17/2007	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000		4FE
991053-9A-9	RIVIERA HOLDINGS CORP. TERM L 06/08/2014		08/08/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		500,000	500,000		4FE
749685-AK-9	RPM INTERNATIONAL INC. 1.3890 05/13/2033		08/09/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		576,991	1,000,000	3,511	2FE
78108L-AA-8	RTP STUDENT LOAN TRUST II 08/01/2047		08/30/2007	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000		1FE
78108L-AB-6	RTP STUDENT LOAN TRUST II 08/01/2047		08/30/2007	DAIN RAUSCHER INCORPORATED		10,000,000	10,000,000		1FE
991005-9A-9	SAFENET INC. FIRST LIEN TERM 04/12/2014		07/06/2007	DEUTSCHE BANK SECURITIES		1,250,000	1,250,000		4FE
786514-BP-3	SAFEWAY INC 08/15/2017		08/13/2007	BANK OF AMERICA		3,497,970	3,500,000		2FE
80004C-AC-5	SANDISK CORP 1.000000% 05/15/ 05/15/2013		09/05/2007	KBC FINANCIAL PRODUCTS USA INC		947,160	1,000,000	3,194	3FE
806605-AH-4	SCHERING-PLOUGH 09/15/2037		09/12/2007	GOLDMAN, SACHS & CO.		1,490,850	1,500,000		2FE
806605-AJ-0	SCHERING-PLOUGH 09/15/2017		09/12/2007	GOLDMAN, SACHS & CO.		1,492,665	1,500,000		2FE
81211K-AG-5	SEALED AIR CORP 3.000000% 06/ 06/30/2033		07/26/2007	KBC FINANCIAL PRODUCTS USA INC		1,005,520	1,000,000	2,500	2FE
816300-AB-3	SELECTIVE INS GROUP 1.615500% 09/24/2032		08/01/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,221,700	6,000,000	35,541	2FE
816752-AA-7	SEMINOLE HARD ROCK ENT 03/15/2014		08/08/2007	MERRILL LYNCH CAPITAL MARKETS		1,975,000	2,000,000	25,327	4FE
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DEL 03/05/2014		08/22/2007	MERRILL LYNCH CAPITAL MARKETS		194,332	194,332		3FE
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
82642#-AD-0	SIERRA PACIFIC INDUSTRIES SER 11/02/2007		07/30/2007	VARIOUS		23,036			2
83001W-9A-4	SIX FLAGS THEME PARKS INC. IN 04/30/2015		07/06/2007	J. P. MORGAN SECURITIES, INC.		4,000,000	4,000,000		4FE
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION 12/01/2034		09/07/2007	CITIGROUP GLOBAL MARKETS		6,600,000	6,600,000		1FE
991020-9A-8	SPIRIT FINANCE CORP. TERM LOA 08/01/2013		08/15/2007	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000		4FE
790849-AC-7	ST JUDE MEDICAL INC 1.220000% 12/15/2008		07/19/2007	Various		2,562,005	2,500,000	3,253	2FE
790849-AD-5	ST JUDE MEDICAL INC 1.220000% 12/15/2008		09/18/2007	KBC FINANCIAL PRODUCTS USA INC		1,026,780	1,000,000	3,253	2FE
790148-B*-0	ST. JOE CO. 7.37% SR NTS 02/07/2012		07/27/2007	VARIOUS		(50,000)			2
991056-9A-2	STALLION OILFIELD SERVICES TE 08/01/2012		08/10/2007	CREDIT SUISSE FIRST BOSTON		980,000	1,000,000		5FE
855244-AC-3	STARBUCKS CORP 08/15/2017		08/20/2007	GOLDMAN, SACHS & CO.		11,478,265	11,500,000		2FE
85590A-AK-0	STARWOOD HOTELS & RESORT 02/15/2013		09/06/2007	J. P. MORGAN SECURITIES, INC.		1,498,320	1,500,000		2FE
86386M-AD-6	STUDENT LOAN CONSOLIDATION CE 03/01/2042		08/31/2007	OPPENHEIMER & CO., INC.		5,000,000	5,000,000		1FE
990957-9A-2	SWIFT TRANSPORTATION CO TERM 05/10/2014		05/17/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,992,500	2,000,000		4FE
882384-AA-8	TEXAS EASTERN TRANSMISSI 09/15/2017		09/06/2007	BARCLAYS BANK		1,493,970	1,500,000		2FE
46361#-AF-9	THE IRVINE COMPANY 2007 10-YE 12/01/2017		06/01/2007	DIRECT		17,500,000	17,500,000		1FE
872540-AL-3	TJX COMPANIES INC 0% 02/13/20 02/13/2021		08/24/2007	Various		3,013,451	3,150,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
991054-9A-7	TRILOGY INTERNATIONAL PARTNER 06/29/2012		07/20/2007	DEUTSCHE BANK SECURITIES		2,000,000	2,000,000		4FE
907818-CY-2	UNION PACIFIC CORP 01/31/2013		08/21/2007	BANK OF AMERICA		3,494,610	3,500,000		2FE
907834-AH-8	UNION PACIFIC RES GROUP 04/15/2009		07/30/2007	VARIOUS		(194,004)			2FE
90783X-AA-9	UNION PACIFIC RR CO 07-3 01/02/2031		07/19/2007	MORGAN STANLEY DEAN WITTER		9,000,000	9,000,000		1FE
902973-AT-3	US BANCORP 3.605630% 02/06/20 02/06/2037		09/21/2007	Various		6,445,938	6,500,000	13,738	1FE
90333W-AA-6	US BANK NA MINNESOTA 08/01/2011		07/11/2007	SALOMON SMITH BARNEY		3,084,930	3,000,000	87,656	1FE
91730E-AB-1	US EDUCATION LOAN TRUST III 06/01/2039		07/25/2007	DAIN RAUSCHER INCORPORATED		2,600,000	2,600,000		1FE
991841-9C-3	US SHIPPING PARTNERS L.P. TER 08/06/2012		06/29/2007	Various		386,113	386,113		4FE
903293-AS-7	USG CORP 01/15/2018		09/24/2007	BANK OF AMERICA		1,496,280	1,500,000		3FE
917546-FD-0	UTAH ST BRD REGENTS STUDENT L 11/01/2038		07/25/2007	OPPENHEIMER & CO., INC.		1,550,000	1,550,000		1FE
917546-GG-2	UTAH ST BRD REGENTS STUDENT L 11/01/2045		08/24/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		12,725,000	12,725,000		1FE
917546-GJ-6	UTAH ST BRD REGENTS STUDENT L 05/01/2046		09/20/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		6,050,000	6,050,000		1FE
92276M-AH-8	VENTAS REALTY LP/CAP CRP 10/15/2014		07/27/2007	MERRILL LYNCH CAPITAL MARKETS		2,618,000	2,800,000	54,619	3FE
990956-9A-4	VERINT SYSTEMS INC. TERM LOAN 05/25/2014		07/31/2007	LEHMAN BROTHERS INC.		3,980,000	4,000,000		4FE
92428C-EW-0	VERMONT STUDENT ASSISTANCE 12/15/2038		08/02/2007	OPPENHEIMER & CO., INC.		7,450,000	7,450,000		1FE
991076-9A-0	VERTRUE, INC. FIRST LIEN TERM 08/16/2014		08/30/2007	LEHMAN BROTHERS INC.		970,000	1,000,000		4FE
92555U-AA-7	VIANT HOLDINGS INC 07/15/2017		06/25/2007	EXCHANGE		4,557,000	4,557,000		5FE
92857W-AE-0	VODAFONE GROUP PLC 07/15/2018		07/11/2007	BANK OF AMERICA		13,066,950	15,000,000	1,927	1FE
931142-CJ-0	WAL-MART STORES INC 02/15/2018		08/17/2007	GOLDMAN, SACHS & CO.		9,982,300	10,000,000		1FE
931142-CK-7	WAL-MART STORES INC 08/15/2037		08/17/2007	GOLDMAN, SACHS & CO.		29,977,200	30,000,000		1FE
92978M-AE-6	WBCMT 2006-C28, A4 10/15/2048		07/24/2007	WACHOVIA SECURITIES		48,626,955	50,000,000	201,211	1FE
92978Q-AD-9	WBCMT 2007-C30, APB 12/15/2043		07/31/2007	WACHOVIA SECURITIES		24,175,783	25,000,000	7,353	1FE
92978T-AE-1	WBCMT 2007-C31, A4 04/15/2047		07/31/2007	GREENWICH CAPITAL MARKETS, INC.		14,479,101	15,000,000	4,591	1FE
94973V-AM-9	WELLPOINT INC 06/15/2017		07/24/2007	WACHOVIA SECURITIES		1,487,115	1,500,000	11,995	2FE
990837-9A-6	WESTERN REFINING, INC. TERM L 05/30/2014		02/12/2007	BANK OF AMERICA		392,857	392,857		4FE
96946R-AB-1	WILLIAMS COS 10/01/2010		07/26/2007	MORGAN STANLEY DEAN WITTER		2,030,000	2,000,000	11,858	3FE
97381W-AC-8	WINDSTREAM CORP 08/01/2013		07/27/2007	MERRILL LYNCH CAPITAL MARKETS		2,487,500	2,500,000		3FE
97381W-AD-6	WINDSTREAM CORP 08/01/2016		07/10/2007	DEUTSCHE BANK SECURITIES		2,095,000	2,000,000	77,625	3FE
983024-AD-2	WYETH 2.390000% 01/15/2024 01/15/2024		08/20/2007	MCMAHAN SECURITIES CO LP		642,000	600,000	3,176	1FE
98385X-AM-8	XTO ENERGY INC 08/01/2037		08/21/2007	LEHMAN BROTHERS INC.		1,502,685	1,500,000	9,844	2FE
990817-9A-8	YANKEE CANDLE CO., INC. TERM 02/06/2014		08/08/2007	MERRILL LYNCH CAPITAL MARKETS		1,935,000	2,000,000		3FE
136375-BP-6	CANADIAN NATL RAILWAY 11/15/2017	T	09/19/2007	SALOMON SMITH BARNEY		996,830	1,000,000		1FE
136375-BQ-4	CANADIAN NATL RAILWAY 11/15/2037	T	09/19/2007	J. P. MORGAN SECURITIES, INC.		2,493,575	2,500,000		1FE
C5222#-AE-4	MULLEN GROUP SERIES E SERIES 09/27/2017	T	05/02/2007	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000		2Z
046353-AB-4	ASTRAZENECA PLC 09/15/2017	F	09/05/2007	J. P. MORGAN SECURITIES, INC.		3,497,620	3,500,000		1FE
046353-AD-0	ASTRAZENECA PLC 09/15/2037	F	09/05/2007	SALOMON SMITH BARNEY		16,430,370	16,500,000		1FE
06738G-UZ-1	BARCLAYS BANK PLC 09/12/2012	F	09/06/2007	BARCLAYS BANK		4,990,700	5,000,000		1FE
Q2759#-AE-7	CONSOLIDATED PRESS (2000 ISSU 11/15/2012	F	07/18/2007	BARCLAYS BANK		4,416,800	4,000,000	112,060	2
G2614#-AB-9	DCC PLC (2007 TRANSACTION) 20 07/11/2019	F	06/11/2007	GREENWICH NATWEST		15,000,000	15,000,000		1Z
25152C-MN-3	DEUTSCHE BANK AG LONDON 09/01/2017	F	08/22/2007	DEUTSCHE BANK SECURITIES		2,487,375	2,500,000		1FE
991043-9A-0	EDWARDS (CAYMAN ISLANDS II) L 05/31/2014	F	07/20/2007	DEUTSCHE BANK SECURITIES		5,000,000	5,000,000		4FE
991043-9B-8	EDWARDS (CAYMAN ISLANDS II) L 11/30/2014	F	07/20/2007	DEUTSCHE BANK SECURITIES		1,000,000	1,000,000		4FE
29268B-AB-7	ENEL FINANCE INTERNATION 09/15/2017	F	09/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,497,165	1,500,000		1FE
29268B-AC-5	ENEL FINANCE INTERNATION 09/15/2037	F	09/13/2007	DEUTSCHE BANK SECURITIES		4,488,075	4,500,000		1FE
D2736#-AB-5	FRITZ DRAXLMAIER GMBH & CO, S 04/07/2009	F	07/16/2007	VARIOUS		(18,750)			3
Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO 07/25/2019	F	06/22/2007	DEUTSCHE BANK SECURITIES		30,000,000	30,000,000		1Z
404280-AH-2	HSBC HOLDINGS PLC 09/15/2037	F	09/05/2007	HSBC SECURITIES, INC.		3,990,520	4,000,000		1FE
56068T-AC-1	MAJAPAHIT HOLDING BV 06/28/2017	F	07/24/2007	GREENWICH CAPITAL MARKETS, INC.		6,765,900	7,000,000	32,424	4FE
Q8530#-AB-6	ONESTEEL LTD SER B SENIOR NOT 06/12/2013	F	08/29/2007	EXCHANGE		15,073,478	15,000,000		2
Q8530#-AD-2	ONESTEEL LTD SER D SR NTS 07/30/2011	F	08/29/2007	EXCHANGE		13,049,404	13,000,000	(45,333)	2
R6778@-AA-4	ORKLA ASA (NORWAY) 10'S 09/18/2017	F	06/21/2007	ABN AMRO SECURITIES (USA) INC.		10,000,000	10,000,000		1Z
R6778@-AB-2	ORKLA ASA (NORWAY) 12'S 09/18/2019	F	06/21/2007	ABN AMRO SECURITIES (USA) INC.		30,000,000	30,000,000		1Z
706451-AE-1	PEMEX PROJ FDG MASTER TR 02/01/2009	F	08/13/2007	UNION BANK OF SWITZERLAND		5,165,000	5,000,000	16,406	2FE
040114-GL-8	REPUBLIC OF ARGENTINA 12/31/2033	F	08/15/2007	Various		21,711,425	23,660,178	67,855	4FE
X74344-DL-7	RUSSIAN FEDERATION 03/31/2010	F	07/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,078,257	2,000,055	45,376	2FE
78440P-AC-2	SK TELECOM 07/20/2027	F	07/13/2007	MERRILL LYNCH CAPITAL MARKETS		8,892,090	9,000,000		1FE
Q8530#-ZZ-6	SMORGON STEEL GROUP LTD. SER. 07/30/2011	F	08/28/2007	VARIOUS		(13,000)			2
S8059@-AB-7	STANDARD BANK GROUP LTD (SOUT 07/31/2017	F	06/21/2007	BANK OF AMERICA		35,000,000	35,000,000		2Z
853250-AB-4	STANDARD CHARTERED BANK 09/26/2017	F	09/21/2007	J. P. MORGAN SECURITIES, INC.		1,995,620	2,000,000		1FE
G7734@-AD-1	SVG CAPITAL - 2007 DEAL 7 YEA 07/18/2014	F	05/02/2007	GREENWICH NATWEST		25,000,000	25,000,000		2Z
G4580*-AA-1	TATA CHEMICALS LTD. (INDIA) S 09/12/2017	F	07/27/2007	BANK OF AMERICA		11,000,000	11,000,000		2Z
902133-AA-5	TYCO ELECTRONICS GROUP S 10/01/2012	F	09/20/2007	GOLDMAN, SACHS & CO.		5,997,360	6,000,000		2FE
902133-AB-3	TYCO ELECTRONICS GROUP S 10/01/2037	F	09/20/2007	GOLDMAN, SACHS & CO.		6,470,360	6,500,000		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
902133-AC-1	TYCO ELECTRONICS GROUP S 10/01/2017	F	09/20/2007	WARBURG DILLION READ LLC		1,494,975	1,500,000		2FE
92857W-AP-5	VODAFONE GROUP PLC 02/27/2017	F	08/17/2007	WARBURG DILLION READ LLC		3,344,110	3,500,000	95,703	1FE
D9860*-AE-6	ZOLLNER ELEKTRONIK AG SENIOR 06/30/2019	F	07/27/2007	DRESDNER KLEINWORT WASSERSTEIN		20,000,000	20,000,000		1Z
4599999. Bonds - Industrial and Miscellaneous						2,666,547,909	2,709,941,726	5,753,645	XXX
6099997. Total - Bonds - Part 3						3,261,361,369	3,313,472,073	9,465,814	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
6099999. Total - Bonds						3,261,361,369	3,313,472,073	9,465,814	XXX
939322-84-8	WASHINGTON MUT CAP TR I		08/28/2007	CREDIT SUISSE FIRST BOSTON CORPORATION	10,200.000	499,800	0.00		RP2LFE
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						499,800	XXX		XXX
29250R-AK-2	ENBRIDGE ENERGY PARTNERS		09/24/2007	MERRILL LYNCH CAPITAL MARKETS	1,000,000.000	998,220	0.00		RP4UZ*
302570-AY-2	FPL GROUP CAPITAL INC		09/10/2007	WACHOVIA SECURITIES	1,500,000.000	1,496,625	0.00		RP2UZ*
651195-30-7	NEWELL FINANCIAL TRUST I		07/26/2007	CITIGROUP GLOBAL MARKETS	20,000.000	962,500	0.00		RP2LFE
666807-30-0	NORTHROP GRUMMAN CORP		07/25/2007	DEUTSCHE BANK CAPITAL CORP.	10,000.000	1,460,750	0.00		RP2LFE
743315-AM-5	PROGRESSIVE CORP		08/06/2007	SALOMON SMITH BARNEY	1,500,000.000	1,448,295	0.00	13,400	RP2UZ*
806605-70-5	SCHERING-PLOUGH		08/09/2007	GOLDMAN, SACHS & CO.	10,000.000	2,500,000	0.00		P2LFE
86800X-AA-6	SUNTRUST PREFERRED CAP I		08/06/2007	Various	3,000,000.000	2,919,075	0.00	26,339	P2UZ*
06739G-AD-1	BARCLAYS BANK PLC	F	09/20/2007	BARCLAYS BANK	1,500,000.000	1,500,000	0.00		P1UZ*
225448-AA-7	CREDIT SUISSE GUERNSEY	F	07/25/2007	DEUTSCHE BANK SECURITIES	1,500,000.000	1,435,155	0.00	18,313	P2UZ*
233048-AA-5	DBS BANK LTD/SINGAPORE	F	07/30/2007	VARIOUS	0.000	(638,672)	0.00		RP1UZ*
780097-AS-0	ROYAL BK SCOTLND GRP PLC	F	09/26/2007	MERRILL LYNCH CAPITAL MARKETS	1,500,000.000	1,500,000	0.00		P1UZ*
780097-AU-5	ROYAL BK SCOTLND GRP PLC	F	09/26/2007	MERRILL LYNCH CAPITAL MARKETS	1,500,000.000	1,500,000	0.00		P2UZ*
83364L-AB-5	SOCIETE GENERALE	F	07/30/2007	VARIOUS	0.000	1,012,712	0.00		RP2UZ*
911271-AB-0	UNITED OVERSEAS BANK LTD	F	07/30/2007	VARIOUS	0.000	(510,938)	0.00		RP1UZ*
6399999. Preferred Stocks - Industrial and Miscellaneous						17,583,723	XXX	58,051	XXX
6599997. Total - Preferred Stocks - Part 3						18,083,523	XXX	58,051	XXX
6599998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
6599999. Total - Preferred Stocks						18,083,523	XXX	58,051	XXX
759351-10-9	REINSURANCE GROUP AMERICA INC		07/23/2007	LAZARD FRERES & COMPANY	31,300.000	1,812,396			L
78486Q-10-1	SVB FINANCIAL GROUP		09/27/2007	KBC FINANCIAL PRODUCTS USA INC	14,000.000	664,860			L
6799999. Common Stocks - Banks, Trust and Insurance Companies						2,477,256	XXX		XXX
156700-10-6	CENTURYTEL INC		07/17/2007	MCMAHAN SECURITIES CO LP	61,800.000	2,981,232			L
413875-10-5	HARRIS CORP.		08/22/2007	CONVERSION	13,272.000	300,000			L
428236-10-3	HEWLETT PACKARD		08/16/2007	MCMAHAN SECURITIES CO LP	15,000.000	675,680			L
449388-10-3	INTERCONNECT DEVICES INC COMMON STK(HANC		05/11/2007	HANCOCK MEZZ PARTNER	94,543.980	9,454			L
G90078-10-9	TRANSOCEAN INC.	F	08/17/2007	Various	16,500.000	1,683,097			L
6899999. Common Stocks - Industrial and Miscellaneous						5,649,463	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		09/13/2007	DIRECT	12,393,211.780	12,393,212			L
7199999. Money Market Mutual Funds						12,393,212	XXX		XXX
7299997. Total - Common Stocks - Part 3						20,519,931	XXX		XXX
7299998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
7299999. Total - Common Stocks						20,519,931	XXX		XXX
7399999. Total - Preferred and Common Stocks						38,603,453	XXX	58,051	XXX
7499999 - Totals						3,299,964,823	XXX	9,523,865	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209V-6W-9	GOVT NATL MTG ASSN #483385		09/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2029	1
362050-3H-7	GOVT NATL MTG ASSOC I # 22400		09/01/2007	SCHEDULED REDEMPTION		868	868	811	859		9		9		868				52	06/15/2008	1
362051-GE-8	GOVT NATL MTG ASSOC I # 22697		07/01/2007	SCHEDULED REDEMPTION		2,191	2,191	2,049	2,163		27		27		2,191				97	06/15/2008	1
362051-GT-5	GOVT NATL MTG ASSOC I # 22710		09/01/2007	SCHEDULED REDEMPTION		1,069	1,069	1,000	1,060		9		9		1,069				64	09/15/2008	1
362053-CS-7	GOVT NATL MTG ASSOC I # 24381		09/01/2007	SCHEDULED REDEMPTION		3,307	3,307	3,093	3,290		17		17		3,307				198	06/15/2008	1
362053-P9-5	GOVT NATL MTG ASSOC I # 24748		09/01/2007	SCHEDULED REDEMPTION		2,218	2,218	2,074	2,182		36		36		2,218				127	04/15/2008	1
362075-FF-5	GOVT NATL MTG ASSOC I # 44266		09/01/2007	SCHEDULED REDEMPTION		92	92	93	93		(1)		(1)		92				9	01/15/2011	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		09/01/2007	SCHEDULED REDEMPTION		251	251	243	245		6		6		251				25	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		09/01/2007	SCHEDULED REDEMPTION		83	83	85	84		(1)		(1)		83				8	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		09/01/2007	SCHEDULED REDEMPTION		201	201	199	200		2		2		201				20	06/15/2011	1
362055-M5-1	GOVT NATL MTG ASSOC I #026480		09/01/2007	SCHEDULED REDEMPTION		203	203	209	205		(3)		(3)		203				13	09/15/2008	1
362058-ZS-1	GOVT NATL MTG ASSOC I #029553		09/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2009	1
362060-BT-1	GOVT NATL MTG ASSOC I #030650		09/01/2007	SCHEDULED REDEMPTION		277	277	305	289		(12)		(12)		277				19	08/15/2009	1
362060-RG-2	GOVT NATL MTG ASSOC I #031087		09/01/2007	SCHEDULED REDEMPTION		466	466	514	491		(25)		(25)		466				30	06/15/2009	1
362062-5G-2	GOVT NATL MTG ASSOC I #033247		09/01/2007	SCHEDULED REDEMPTION		297	297	328	313		(16)		(16)		297				20	08/15/2009	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		09/01/2007	SCHEDULED REDEMPTION		830	830	930	902		(72)		(72)		830				60	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		09/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					10/15/2013	1
36214Q-2E-7	GOVT NATL MTG ASSOC I #113373		07/01/2007	SCHEDULED REDEMPTION		324	324	329	327		(3)		(3)		324				24	08/15/2014	1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385		09/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9				1	07/15/2014	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		09/01/2007	SCHEDULED REDEMPTION		160	160	199	192		(31)		(31)		160				12	02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		09/01/2007	SCHEDULED REDEMPTION		39	39	42	42		(2)		(2)		39				3	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		09/01/2007	SCHEDULED REDEMPTION		283	283	308	305		(22)		(22)		283				16	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		09/01/2007	SCHEDULED REDEMPTION		77	77	87	85		(8)		(8)		77				6	05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		09/01/2007	SCHEDULED REDEMPTION		11,173	11,173	11,608	11,509		(336)		(336)		11,173				744	09/15/2016	1
36216K-Z8-5	GOVT NATL MTG ASSOC I #167367		09/01/2007	SCHEDULED REDEMPTION		141	141	146	151		(10)		(10)		141				9	12/15/2019	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		09/01/2007	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		09/01/2007	SCHEDULED REDEMPTION		49	49	58	57		(9)		(9)		49				4	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		09/01/2007	SCHEDULED REDEMPTION		18	18	20	20		(2)		(2)		18				1	09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		09/01/2007	SCHEDULED REDEMPTION		14,860	14,860	16,269	16,125		(1,266)		(1,266)		14,860				837	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		09/01/2007	SCHEDULED REDEMPTION		114	114	119	119		(5)		(5)		114				7	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		09/01/2007	SCHEDULED REDEMPTION		134	134	140	139		(5)		(5)		134				10	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		09/01/2007	SCHEDULED REDEMPTION		731	731	721	721		10		10		731				34	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		09/01/2007	SCHEDULED REDEMPTION		1,003	1,003	1,042	1,036		(33)		(33)		1,003				65	03/15/2017	1
36217E-2W-1	GOVT NATL MTG ASSOC I #191689		09/01/2007	SCHEDULED REDEMPTION		7,652	7,652	8,435	8,364		(712)		(712)		7,652				485	06/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		09/01/2007	SCHEDULED REDEMPTION		38	38	43	43		(5)		(5)		38				3	09/15/2017	1
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		09/01/2007	SCHEDULED REDEMPTION		26	26	26	26						26				1	02/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		09/01/2007	SCHEDULED REDEMPTION		15	15	17	17		(2)		(2)		15				1	07/15/2017	1
36217K-MR-6	GOVT NATL MTG ASSOC I #195768		09/01/2007	SCHEDULED REDEMPTION		96	96	99	97		(1)		(1)		96				7	01/15/2017	1
36217L-KY-1	GOVT NATL MTG ASSOC I #196611		07/01/2007	SCHEDULED REDEMPTION		3,726	3,726	3,619	3,635		90		90		3,726				194	12/15/2016	1
36217M-C7-7	GOVT NATL MTG ASSOC I #197294		09/01/2007	SCHEDULED REDEMPTION		64	64	71	70		(6)		(6)		64				4	01/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		09/01/2007	SCHEDULED REDEMPTION		588	588	643	637		(50)		(50)		588				34	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		09/01/2007	SCHEDULED REDEMPTION		736	736	806	799		(63)		(63)		736				43	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		09/01/2007	SCHEDULED REDEMPTION		794	794	869	862		(68)		(68)		794				46	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		09/01/2007	SCHEDULED REDEMPTION		360	360	357	358		3		3		360				22	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		09/01/2007	SCHEDULED REDEMPTION		244	244	267	265		(21)		(21)		244				14	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		09/01/2007	SCHEDULED REDEMPTION		767	767	840	833		(65)		(65)		767				44	05/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		09/01/2007	SCHEDULED REDEMPTION		673	673	737	730		(57)		(57)		673				39	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		09/01/2007	SCHEDULED REDEMPTION		133	133	154	158		(25)		(25)		133				9	12/15/2017	1
36218K-UL-9	GOVT NATL MTG ASSOC I #224787		09/01/2007	SCHEDULED REDEMPTION		459	459	502	501		(41)		(41)		459				27	03/15/2023	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		09/01/2007	SCHEDULED REDEMPTION		174	174	203	207		(33)		(33)		174				12	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		09/01/2007	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				3	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		09/01/2007	SCHEDULED REDEMPTION		25	25	27	28		(2)		(2)		25				2	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		09/01/2007	SCHEDULED REDEMPTION		334	334	368	365		(31)		(31)		334				20	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		09/01/2007	SCHEDULED REDEMPTION		24	24	26	26		(2)		(2)		24				1	11/15/2021	1
36218T-B9-8	GOVT NATL MTG ASSOC I #231464		09/01/2007	SCHEDULED REDEMPTION		137	137	132	134		2		2		137				10	03/15/2019	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		09/01/2007	SCHEDULED REDEMPTION		223	223	246	245		(21)		(21)		223				14	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		09/01/2007	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	08/15/2018	1
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		09/01/2007	SCHEDULED REDEMPTION		21	21	23	23		(2)		(2)		21				1	08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		09/01/2007	SCHEDULED REDEMPTION		70	70	77	77		(7)		(7)		70				4	11/15/2022	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)
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		09/01/2007	SCHEDULED REDEMPTION		357	357	390	389		(32)		(32)		357				21	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		09/01/2007	SCHEDULED REDEMPTION		148	148	188	183		(35)		(35)		148				11	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		09/01/2007	SCHEDULED REDEMPTION		188	188	196	193		(6)		(6)		188				13	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		09/01/2007	SCHEDULED REDEMPTION		3,664	3,664	3,528	3,507		157		157		3,664				204	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		09/01/2007	SCHEDULED REDEMPTION		55	55	58	58		(2)		(2)		55				4	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		09/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		09/01/2007	SCHEDULED REDEMPTION		127	127	147	146		(19)		(19)		127				9	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		09/01/2007	SCHEDULED REDEMPTION		930	930	1,149	1,123		(193)		(193)		930				60	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		09/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		09/01/2007	SCHEDULED REDEMPTION		32	32	31	31		1		1		32				2	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		09/01/2007	SCHEDULED REDEMPTION		61	61	67	67		(6)		(6)		61				4	04/15/2021	1
362200-JU-2	GOVT NATL MTG ASSOC I #292875		09/01/2007	SCHEDULED REDEMPTION		75	75	73	74		1		1		75				5	08/15/2020	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		09/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10				1	08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		09/01/2007	SCHEDULED REDEMPTION		382	382	408	407		(25)		(25)		382				19	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		09/01/2007	SCHEDULED REDEMPTION		71	71	74	74		(4)		(4)		71				5	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		09/01/2007	SCHEDULED REDEMPTION		69	69	72	71		(3)		(3)		69				5	04/15/2021	1
36223B-NF-3	GOVT NATL MTG ASSOC I #302890		09/01/2007	SCHEDULED REDEMPTION		36	36	40	39		(3)		(3)		36				2	05/15/2021	1
36223M-PD-2	GOVT NATL MTG ASSOC I #311920		09/01/2007	SCHEDULED REDEMPTION		83	83	82	83						83				5	09/15/2021	1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099		09/01/2007	SCHEDULED REDEMPTION		137	137	145	146		(8)		(8)		137				8	10/15/2022	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		09/01/2007	SCHEDULED REDEMPTION		4,799	4,799	5,248	5,229		(429)		(429)		4,799				287	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		09/01/2007	SCHEDULED REDEMPTION		535	535	588	586		(51)		(51)		535				33	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		09/01/2007	SCHEDULED REDEMPTION		201	201	206	205		(4)		(4)		201				12	03/15/2022	1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831		09/01/2007	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	10/15/2022	1
36224F-GG-9	GOVT NATL MTG ASSOC I #326999		09/01/2007	SCHEDULED REDEMPTION		1,590	1,590	1,493	1,571		20		20		1,590				80	05/15/2008	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		09/01/2007	SCHEDULED REDEMPTION		268	268	293	292		(24)		(24)		268				16	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		09/01/2007	SCHEDULED REDEMPTION		222	222	242	242		(20)		(20)		222				13	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		09/01/2007	SCHEDULED REDEMPTION		88	88	95	95		(7)		(7)		88				5	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		09/01/2007	SCHEDULED REDEMPTION		73	73	80	80		(7)		(7)		73				4	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		09/01/2007	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10				1	08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		09/01/2007	SCHEDULED REDEMPTION		50	50	55	55		(5)		(5)		50				3	09/15/2022	1
36224Q-NR-3	GOVT NATL MTG ASSOC I #335300		09/01/2007	SCHEDULED REDEMPTION		1,182	1,182	1,128	1,162		21		21		1,182				60	03/15/2009	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		09/01/2007	SCHEDULED REDEMPTION		480	480	525	523		(43)		(43)		480				27	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		09/01/2007	SCHEDULED REDEMPTION		165	165	180	179		(15)		(15)		165				10	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		09/01/2007	SCHEDULED REDEMPTION		872	872	954	950		(78)		(78)		872				50	05/15/2023	1
36224S-NQ-1	GOVT NATL MTG ASSOC I #337099		09/01/2007	SCHEDULED REDEMPTION		190	190	178	185		5		5		190				10	05/15/2009	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		09/01/2007	SCHEDULED REDEMPTION		268	268	267	267		1		1		268				15	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		09/01/2007	SCHEDULED REDEMPTION		850	850	929	926		(76)		(76)		850				49	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		09/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9				1	02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		09/01/2007	SCHEDULED REDEMPTION		247	247	246	246		1		1		247				13	04/15/2023	1
36224X-HV-6	GOVT NATL MTG ASSOC I #341444		09/01/2007	SCHEDULED REDEMPTION		1,018	1,018	963	1,014		4		4		1,018				47	12/15/2007	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		09/01/2007	SCHEDULED REDEMPTION		28,362	28,362	25,450	24,706		3,656		3,656		28,362				1,355	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		09/01/2007	SCHEDULED REDEMPTION		180	180	180	180		(1)		(1)		180				9	06/15/2023	1
36203E-DD-7	GOVT NATL MTG ASSOC I #346700		09/01/2007	SCHEDULED REDEMPTION		2,112	2,112	2,023	2,083		29		29		2,112				105	08/15/2008	1
36203E-GY-8	GOVT NATL MTG ASSOC I #346815		09/01/2007	SCHEDULED REDEMPTION		4,140	4,140	3,970	4,085		55		55		4,140				209	10/15/2008	1
36203F-YW-9	GOVT NATL MTG ASSOC I #348225		09/01/2007	SCHEDULED REDEMPTION		93	93	88	91		2		2		93				4	09/15/2008	1
36203K-TY-0	GOVT NATL MTG ASSOC I #351667		09/01/2007	SCHEDULED REDEMPTION		1,416	1,416	1,339	1,392		24		24		1,416				63	07/15/2008	1
36203L-5H-1	GOVT NATL MTG ASSOC I #352848		09/01/2007	SCHEDULED REDEMPTION		2,264	2,264	2,079	2,197		67		67		2,264				99	02/15/2009	1
36203M-D9-8	GOVT NATL MTG ASSOC I #353028		09/01/2007	SCHEDULED REDEMPTION		261	261	247	256		6		6		261				13	06/15/2009	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		09/01/2007	SCHEDULED REDEMPTION		519	519	567	565		(47)		(47)		519				30	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		09/01/2007	SCHEDULED REDEMPTION		1,686	1,686	1,621	1,624		63		63		1,686				87	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		09/01/2007	SCHEDULED REDEMPTION		934	934	1,022	1,019		(84)		(84)		934				51	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		09/01/2007	SCHEDULED REDEMPTION		33,358	33,358	29,949	29,783		3,575		3,575		33,358				1,742	11/15/2023	1
36203P-AD-5	GOVT NATL MTG ASSOC I #354704		09/01/2007	SCHEDULED REDEMPTION		1,684	1,684	1,592	1,654		30		30		1,684				84	11/15/2008	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		09/01/2007	SCHEDULED REDEMPTION		3,066	3,066	3,123	3,121		(55)		(55)		3,066				154	01/15/2024	1
36203P-A9-4	GOVT NATL MTG ASSOC I #354732		09/01/2007	SCHEDULED REDEMPTION		927	927	851	901		26		26		927				39	01/15/2009	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2007	SCHEDULED REDEMPTION		6,884	6,884	6,778	6,770		114		114		6,884				331	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		09/01/2007	SCHEDULED REDEMPTION		24,371	24,371	21,911	21,820		2,551		2,551		24,371				1,268	02/15/2024	1
36203P-DC-4	GOVT NATL MTG ASSOC I #354799		09/01/2007	SCHEDULED REDEMPTION		1,515	1,515	1,378	1,463		52		52		1,515				65	04/15/2009	1
36203P-PN-7	GOVT NATL MTG ASSOC I #355129		09/01/2007	SCHEDULED REDEMPTION		1,836	1,836	1,695	1,785		51		51		1,836				80	04/15/2009	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36203Q-BL-4	GOVT NATL MTG ASSOC I #355643		09/01/2007	SCHEDULED REDEMPTION		608	608	577	599		9		9		608				31	07/15/2008	1
36203Q-E4-9	GOVT NATL MTG ASSOC I #355755		09/01/2007	SCHEDULED REDEMPTION		587	587	549	575		12		12		587				30	08/15/2008	1
36203R-AW-9	GOVT NATL MTG ASSOC I #356521		09/01/2007	SCHEDULED REDEMPTION		554	554	505	542		11		11		554				24	12/15/2008	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		09/01/2007	SCHEDULED REDEMPTION		672	672	718	716		(44)		(44)		672				34	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		09/01/2007	SCHEDULED REDEMPTION		6,508	6,508	7,116	7,094		(586)		(586)		6,508				348	09/15/2023	1
36203U-UL-4	GOVT NATL MTG ASSOC I #359787		09/01/2007	SCHEDULED REDEMPTION		235	235	219	230		4		4		235				12	07/15/2008	1
36203U-WV-0	GOVT NATL MTG ASSOC I #359860		09/01/2007	SCHEDULED REDEMPTION		668	668	631	659		9		9		668				30	07/15/2008	1
36203V-3J-7	GOVT NATL MTG ASSOC I #360901		09/01/2007	SCHEDULED REDEMPTION		67	67	63	66		1		1		67				3	08/15/2008	1
36203W-C6-3	GOVT NATL MTG ASSOC I #361093		09/01/2007	SCHEDULED REDEMPTION		631	631	608	623		8		8		631				32	11/15/2008	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		09/01/2007	SCHEDULED REDEMPTION		4,380	4,380	4,216	4,240		139		139		4,380				237	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		09/01/2007	SCHEDULED REDEMPTION		13,403	13,403	13,837	13,756		(353)		(353)		13,403				687	01/15/2024	1
36203X-LP-9	GOVT NATL MTG ASSOC I #362234		09/01/2007	SCHEDULED REDEMPTION		3,978	3,978	3,789	3,904		74		74		3,978				205	03/15/2009	1
36203X-R3-2	GOVT NATL MTG ASSOC I #362406		09/01/2007	SCHEDULED REDEMPTION		581	581	532	561		20		20		581				25	05/15/2009	1
36203X-UC-8	GOVT NATL MTG ASSOC I #362479		09/01/2007	SCHEDULED REDEMPTION		1,131	1,131	1,075	1,114		17		17		1,131				57	10/15/2008	1
36203Y-QE-7	GOVT NATL MTG ASSOC I #363253		09/01/2007	SCHEDULED REDEMPTION		1,504	1,504	1,441	1,483		20		20		1,504				76	09/15/2008	1
36203Y-Z3-1	GOVT NATL MTG ASSOC I #363562		09/01/2007	SCHEDULED REDEMPTION		2,026	2,026	1,915	1,991		35		35		2,026				102	10/15/2008	1
36204B-EJ-8	GOVT NATL MTG ASSOC I #364737		09/01/2007	SCHEDULED REDEMPTION		565	565	518	553		12		12		565				25	10/15/2008	1
36204C-LW-9	GOVT NATL MTG ASSOC I #365841		09/01/2007	SCHEDULED REDEMPTION		194	194	182	190		3		3		194				10	09/15/2008	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		09/01/2007	SCHEDULED REDEMPTION		61,574	61,574	65,785	65,618		(4,044)		(4,044)		61,574				3,231	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		09/01/2007	SCHEDULED REDEMPTION		5,617	5,617	5,528	5,522		96		96		5,617				264	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		09/01/2007	SCHEDULED REDEMPTION		131	131	118	118		13		13		131				7	02/15/2024	1
36204G-LB-6	GOVT NATL MTG ASSOC I #369422		09/01/2007	SCHEDULED REDEMPTION		2,231	2,231	2,105	2,185		47		47		2,231				113	02/15/2009	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		09/01/2007	SCHEDULED REDEMPTION		357	357	366	365		(9)		(9)		357				22	09/15/2024	1
36204H-LR-9	GOVT NATL MTG ASSOC I #370336		09/01/2007	SCHEDULED REDEMPTION		826	826	838	838		(12)		(12)		826				39	04/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		09/01/2007	SCHEDULED REDEMPTION		6,407	6,407	5,859	5,778		629		629		6,407				347	10/15/2023	1
36204H-NZ-9	GOVT NATL MTG ASSOC I #370408		09/01/2007	SCHEDULED REDEMPTION		802	802	740	779		23		23		802				35	03/15/2009	1
36204H-5Z-9	GOVT NATL MTG ASSOC I #370864		09/01/2007	SCHEDULED REDEMPTION		2,562	2,562	2,382	2,503		59		59		2,562				130	10/15/2008	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		09/01/2007	SCHEDULED REDEMPTION		4,606	4,606	4,921	4,907		(301)		(301)		4,606				239	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		09/01/2007	SCHEDULED REDEMPTION		5,502	5,502	5,601	5,592		(90)		(90)		5,502				260	01/15/2024	1
36204J-PZ-3	GOVT NATL MTG ASSOC I #371340		09/01/2007	SCHEDULED REDEMPTION		493	493	466	487		6		6		493				25	09/15/2008	1
36204J-4V-5	GOVT NATL MTG ASSOC I #371736		09/01/2007	SCHEDULED REDEMPTION		694	694	660	682		13		13		694				35	04/15/2009	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		09/01/2007	SCHEDULED REDEMPTION		3,120	3,120	2,869	2,877		243		243		3,120				158	04/15/2024	1
36204J-6D-3	GOVT NATL MTG ASSOC I #371768		09/01/2007	SCHEDULED REDEMPTION		204	204	194	200		4		4		204				10	05/15/2009	1
36204M-YF-0	GOVT NATL MTG ASSOC I #374310		09/01/2007	SCHEDULED REDEMPTION		1,740	1,740	1,585	1,690		50		50		1,740				77	01/15/2009	1
36204N-SR-9	GOVT NATL MTG ASSOC I #375028		09/01/2007	SCHEDULED REDEMPTION		2,090	2,090	1,912	2,015		75		75		2,090				92	04/15/2009	1
36204N-S5-7	GOVT NATL MTG ASSOC I #375040		09/01/2007	SCHEDULED REDEMPTION		2,346	2,346	2,258	2,309		37		37		2,346				113	06/15/2009	1
36204P-H9-6	GOVT NATL MTG ASSOC I #375656		09/01/2007	SCHEDULED REDEMPTION		925	925	852	900		26		26		925				41	12/15/2008	1
36204P-T6-9	GOVT NATL MTG ASSOC I #375973		09/01/2007	SCHEDULED REDEMPTION		556	556	528	545		11		11		556				28	02/15/2009	1
36204P-U9-1	GOVT NATL MTG ASSOC I #376008		09/01/2007	SCHEDULED REDEMPTION		658	658	618	643		15		15		658				33	03/15/2009	1
36204Q-A9-1	GOVT NATL MTG ASSOC I #376332		09/01/2007	SCHEDULED REDEMPTION		386	386	363	379		7		7		386				19	02/15/2009	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		09/01/2007	SCHEDULED REDEMPTION		21,075	21,075	20,595	20,625		450		450		21,075				995	02/15/2024	1
36204Q-HD-5	GOVT NATL MTG ASSOC I #376528		09/01/2007	SCHEDULED REDEMPTION		324	324	306	317		7		7		324				16	05/15/2009	1
36204Q-J6-8	GOVT NATL MTG ASSOC I #376585		09/01/2007	SCHEDULED REDEMPTION		1,139	1,139	1,028	1,096		44		44		1,139				49	07/15/2009	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		09/01/2007	SCHEDULED REDEMPTION		169	169	172	172		(3)		(3)		169				8	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		09/01/2007	SCHEDULED REDEMPTION		105	105	108	108		(2)		(2)		105				7	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		09/01/2007	SCHEDULED REDEMPTION		776	776	779	781		(5)		(5)		776				44	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		09/01/2007	SCHEDULED REDEMPTION		46,515	46,515	47,401	47,409		(894)		(894)		46,515				2,427	01/15/2024	1
36204V-US-6	GOVT NATL MTG ASSOC I #381393		09/01/2007	SCHEDULED REDEMPTION		799	799	741	779		20		20		799				35	01/15/2009	1
36204W-CJ-4	GOVT NATL MTG ASSOC I #381773		09/01/2007	SCHEDULED REDEMPTION		257	257	245	252		5		5		257				13	04/15/2009	1
36204W-PP-6	GOVT NATL MTG ASSOC I #382130		09/01/2007	SCHEDULED REDEMPTION		156	156	149	154		2		2		156				8	01/15/2009	1
36204W-WY-9	GOVT NATL MTG ASSOC I #382363		09/01/2007	SCHEDULED REDEMPTION		366	366	343	357		8		8		366				19	01/15/2009	1
36204X-MR-3	GOVT NATL MTG ASSOC I #382968		09/01/2007	SCHEDULED REDEMPTION		879	879	808	854		25		25		879				38	03/15/2009	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		09/01/2007	SCHEDULED REDEMPTION		271	271	243	248		23		23		271				14	05/15/2024	1
36204Y-CK-7	GOVT NATL MTG ASSOC I #383574		09/01/2007	SCHEDULED REDEMPTION		2,126	2,126	2,009	2,080		46		46		2,126				105	03/15/2009	1
36204Y-JU-8	GOVT NATL MTG ASSOC I #383775		09/01/2007	SCHEDULED REDEMPTION		242	242	227	236		6		6		242				12	01/15/2009	1
36205A-4Z-4	GOVT NATL MTG ASSOC I #385240		09/01/2007	SCHEDULED REDEMPTION		2,166	2,166	2,004	2,106		61		61		2,166				89	04/15/2009	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		09/01/2007	SCHEDULED REDEMPTION		257	257	266	267		(10)		(10)		257				17	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		09/01/2007	SCHEDULED REDEMPTION		53,124	53,124	52,292	52,397		727		727		53,124				2,514	02/15/2024	1
36205E-5K-8	GOVT NATL MTG ASSOC I #388850		09/01/2007	SCHEDULED REDEMPTION		362	362	340	355		7		7		362				18	01/15/2009	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36205G-E8-0	GOVT NATL MTG ASSOC I #389959		09/01/2007	SCHEDULED REDEMPTION		3,904	3,904	3,699	3,834		70		70		3,904				199	04/15/2009	1
36205J-RF-4	GOVT NATL MTG ASSOC I #392086		09/01/2007	SCHEDULED REDEMPTION		679	679	621	657		23		23		679				29	04/15/2009	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		09/01/2007	SCHEDULED REDEMPTION		19	19	19	19						19				1	05/15/2024	1
36205K-HC-9	GOVT NATL MTG ASSOC I #392727		09/01/2007	SCHEDULED REDEMPTION		60	60	67	66		(6)		(6)		60				4	11/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		09/01/2007	SCHEDULED REDEMPTION		3,447	3,447	3,565	3,588		(141)		(141)		3,447				217	01/15/2025	1
36205M-BN-7	GOVT NATL MTG ASSOC I #394345		09/01/2007	SCHEDULED REDEMPTION		1,006	1,006	940	977		30		30		1,006				51	06/15/2009	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		09/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2030	1
36205Q-F3-8	GOVT NATL MTG ASSOC I #397186		09/01/2007	SCHEDULED REDEMPTION		614	614	587	603		12		12		614				31	06/15/2009	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		09/01/2007	SCHEDULED REDEMPTION		4,093	4,093	4,093	4,068		26		26		4,093				199	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		09/01/2007	SCHEDULED REDEMPTION		151	151	155	156		(4)		(4)		151				9	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		09/01/2007	SCHEDULED REDEMPTION		150	150	155	156		(6)		(6)		150				10	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		09/01/2007	SCHEDULED REDEMPTION		1,136	1,136	1,249	1,246		(110)		(110)		1,136				72	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		09/01/2007	SCHEDULED REDEMPTION		127	127	128	128		(1)		(1)		127				7	01/15/2026	1
36206C-AL-3	GOVT NATL MTG ASSOC I #406911		09/01/2007	SCHEDULED REDEMPTION		1,707	1,707	1,606	1,663		45		45		1,707				86	10/15/2009	1
36206C-E8-8	GOVT NATL MTG ASSOC I #407059		09/01/2007	SCHEDULED REDEMPTION		612	612	584	600		12		12		612				31	09/15/2009	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		09/01/2007	SCHEDULED REDEMPTION		2,670	2,670	2,925	2,917		(247)		(247)		2,670				159	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		09/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		09/01/2007	SCHEDULED REDEMPTION		178	178	178	179		(1)		(1)		178				10	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		09/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		09/01/2007	SCHEDULED REDEMPTION		163	163	165	165		(2)		(2)		163				9	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		09/01/2007	SCHEDULED REDEMPTION		314	314	314	312		2		2		314				15	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		09/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		09/01/2007	SCHEDULED REDEMPTION		113	113	114	115		(2)		(2)		113				7	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		09/01/2007	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				2	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		09/01/2007	SCHEDULED REDEMPTION		1,455	1,455	1,474	1,480		(25)		(25)		1,455				87	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		09/01/2007	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	10/15/2029	1
36206W-GF-6	GOVT NATL MTG ASSOC I #423298		09/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					03/15/2026	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		09/01/2007	SCHEDULED REDEMPTION		310	310	310	308		2		2		310				15	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		09/01/2007	SCHEDULED REDEMPTION		443	443	444	446		(3)		(3)		443				22	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		09/01/2007	SCHEDULED REDEMPTION		190	190	186	185		5		5		190				10	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		09/01/2007	SCHEDULED REDEMPTION		34	34	34	35						34				2	09/15/2026	1
36207A-JC-7	GOVT NATL MTG ASSOC I #426059		07/01/2007	SCHEDULED REDEMPTION		244	244	245	246		(2)		(2)		244				11	04/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		09/01/2007	SCHEDULED REDEMPTION		19	19	19	19						19				1	06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		09/01/2007	SCHEDULED REDEMPTION		1,983	1,983	1,990	1,995		(12)		(12)		1,983				111	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		09/01/2007	SCHEDULED REDEMPTION		278	278	279	280		(2)		(2)		278				15	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		09/01/2007	SCHEDULED REDEMPTION		6,703	6,703	6,414	6,451		253		253		6,703				293	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		09/01/2007	SCHEDULED REDEMPTION		2,757	2,757	2,864	2,818		(61)		(61)		2,757				149	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		09/01/2007	SCHEDULED REDEMPTION		4,043	4,043	4,200	4,134		(91)		(91)		4,043				219	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		09/01/2007	SCHEDULED REDEMPTION		2,470	2,470	2,566	2,526		(57)		(57)		2,470				134	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		09/01/2007	SCHEDULED REDEMPTION		2,067	2,067	2,066	2,066		1		1		2,067				86	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		09/01/2007	SCHEDULED REDEMPTION		4,251	4,251	4,249	4,249		2		2		4,251				191	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		09/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13				1	07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		09/01/2007	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	08/15/2030	1
36207L-CE-6	GOVT NATL MTG ASSOC I #434869		09/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					09/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		09/01/2007	SCHEDULED REDEMPTION		189	189	194	197		(8)		(8)		189				12	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		09/01/2007	SCHEDULED REDEMPTION		3,086	3,086	3,086	3,068		18		18		3,086				150	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		09/01/2007	SCHEDULED REDEMPTION		247	247	242	242		5		5		247				13	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		09/01/2007	SCHEDULED REDEMPTION		27	27	27	27						27				1	03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		09/01/2007	SCHEDULED REDEMPTION		654	654	670	666		(12)		(12)		654				33	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		09/01/2007	SCHEDULED REDEMPTION		1,018	1,018	1,022	1,025		(7)		(7)		1,018				57	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		09/01/2007	SCHEDULED REDEMPTION		1,494	1,494	1,498	1,498		(5)		(5)		1,494				76	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		09/01/2007	SCHEDULED REDEMPTION		323	323	317	317		6		6		323				16	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		09/01/2007	SCHEDULED REDEMPTION		7,729	7,729	7,627	7,638		91		91		7,729				376	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		09/01/2007	SCHEDULED REDEMPTION		271	271	271	271						271				12	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		09/01/2007	SCHEDULED REDEMPTION		536	536	547	549		(13)		(13)		536				29	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		09/01/2007	SCHEDULED REDEMPTION		27	27	27	28						27				2	07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		09/01/2007	SCHEDULED REDEMPTION		5,865	5,865	6,092	5,980		(115)		(115)		5,865				318	05/15/2013	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		09/01/2007	SCHEDULED REDEMPTION		343	343	336	337		6		6		343				17	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		09/01/2007	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				2	06/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2007	SCHEDULED REDEMPTION		7,069	7,069	7,190	7,161		(92)		(92)		7,069				367	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		09/01/2007	SCHEDULED REDEMPTION		3,305	3,305	3,433	3,390		(85)		(85)		3,305				177	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		09/01/2007	SCHEDULED REDEMPTION		3,108	3,108	3,161	3,147		(39)		(39)		3,108				160	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		09/01/2007	SCHEDULED REDEMPTION		3,574	3,574	3,666	3,667		(93)		(93)		3,574				201	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		09/01/2007	SCHEDULED REDEMPTION		33	33	34	34						33				2	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		09/01/2007	SCHEDULED REDEMPTION		115	115	118	119		(3)		(3)		115				7	10/15/2027	1
36208K-3Y-3	GOVT NATL MTG ASSOC I #453615		09/01/2007	SCHEDULED REDEMPTION		172	172	176	178		(6)		(6)		172				11	08/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		09/01/2007	SCHEDULED REDEMPTION		764	764	748	752		12		12		764				39	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		09/01/2007	SCHEDULED REDEMPTION		540	540	553	553		(13)		(13)		540				28	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		09/01/2007	SCHEDULED REDEMPTION		302	302	297	297		4		4		302				14	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		09/01/2007	SCHEDULED REDEMPTION		792	792	756	760		33		33		792				39	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		09/01/2007	SCHEDULED REDEMPTION		31	31	31	31						31				2	09/15/2027	1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558		09/01/2007	SCHEDULED REDEMPTION		112	112	110	110		2		2		112				6	10/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		09/01/2007	SCHEDULED REDEMPTION		571	571	546	549		22		22		571				27	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		09/01/2007	SCHEDULED REDEMPTION		748	748	777	767		(18)		(18)		748				41	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2007	SCHEDULED REDEMPTION		986	986	937	939		48		48		986				46	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		09/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15				1	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		09/01/2007	SCHEDULED REDEMPTION		414	414	414	414						414				18	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		09/01/2007	SCHEDULED REDEMPTION		288	288	299	296		(8)		(8)		288				16	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		09/01/2007	SCHEDULED REDEMPTION		666	666	637	641		25		25		666				31	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		09/01/2007	SCHEDULED REDEMPTION		4,543	4,543	4,719	4,677		(134)		(134)		4,543				246	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		09/01/2007	SCHEDULED REDEMPTION		1,168	1,168	1,167	1,167		1		1		1,168				51	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		09/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13				1	11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2007	SCHEDULED REDEMPTION		1,563	1,563	1,600	1,594		(31)		(31)		1,563				81	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		09/01/2007	SCHEDULED REDEMPTION		468	468	458	458		10		10		468				23	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		09/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		09/01/2007	SCHEDULED REDEMPTION		649	649	649	645		4		4		649				31	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		09/01/2007	SCHEDULED REDEMPTION		3,857	3,857	3,912	3,911		(53)		(53)		3,857				188	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		09/01/2007	SCHEDULED REDEMPTION		750	750	750	750						750				33	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		09/01/2007	SCHEDULED REDEMPTION		41	41	40	40		1		1		41				2	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		09/01/2007	SCHEDULED REDEMPTION		3,171	3,171	3,129	3,126		45		45		3,171				154	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		09/01/2007	SCHEDULED REDEMPTION		1,473	1,473	1,472	1,472		1		1		1,473				66	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		09/01/2007	SCHEDULED REDEMPTION		3,497	3,497	3,548	3,546		(49)		(49)		3,497				170	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		09/01/2007	SCHEDULED REDEMPTION		2,709	2,709	2,663	2,670		39		39		2,709				131	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		09/01/2007	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				2	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		09/01/2007	SCHEDULED REDEMPTION		1,015	1,015	965	962		53		53		1,015				48	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		09/01/2007	SCHEDULED REDEMPTION		5,027	5,027	4,942	4,959		68		68		5,027				244	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		09/01/2007	SCHEDULED REDEMPTION		73,682	73,682	74,650	74,429		(747)		(747)		73,682				3,442	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		09/01/2007	SCHEDULED REDEMPTION		4,376	4,376	4,303	4,314		62		62		4,376				212	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		09/01/2007	SCHEDULED REDEMPTION		3,184	3,184	3,142	3,143		41		41		3,184				155	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		09/01/2007	SCHEDULED REDEMPTION		210	210	214	215		(5)		(5)		210				11	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		09/01/2007	SCHEDULED REDEMPTION		221	221	214	217		4		4		221				10	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		09/01/2007	SCHEDULED REDEMPTION		6,880	6,880	7,040	7,059		(179)		(179)		6,880				361	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		09/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9				1	02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		09/01/2007	SCHEDULED REDEMPTION		22	22	21	21						22				1	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		09/01/2007	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		09/01/2007	SCHEDULED REDEMPTION		7,884	7,884	7,779	7,769		115		115		7,884				343	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		09/01/2007	SCHEDULED REDEMPTION		255	255	261	261		(6)		(6)		255				14	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		09/01/2007	SCHEDULED REDEMPTION		7	7	8	8						7					07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		09/01/2007	SCHEDULED REDEMPTION		158	158	162	162		(4)		(4)		158				8	11/15/2029	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		09/01/2007	SCHEDULED REDEMPTION		1,721	1,721	1,785	1,761		(40)		(40)		1,721				93	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		09/01/2007	SCHEDULED REDEMPTION		317	317	325	323		(6)		(6)		317				16	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		09/01/2007	SCHEDULED REDEMPTION		190	190	197	195		(5)		(5)		190				10	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		09/01/2007	SCHEDULED REDEMPTION		855	855	818	823		31		31		855				40	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		09/01/2007	SCHEDULED REDEMPTION		4,654	4,654	4,576	4,587		68		68		4,654				210	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		09/01/2007	SCHEDULED REDEMPTION		4,526	4,526	4,450	4,453		73		73		4,526				197	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		09/01/2007	SCHEDULED REDEMPTION		1,807	1,807	1,850	1,838		(31)		(31)		1,807				92	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		09/01/2007	SCHEDULED REDEMPTION		651	651	667	664		(13)		(13)		651				33	05/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		09/01/2007	SCHEDULED REDEMPTION		5,911	5,911	6,100	6,131		(220)		(220)		5,911				296	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		09/01/2007	SCHEDULED REDEMPTION		307	307	312	312		(5)		(5)		307				15	09/15/2028	1
36209Q-D5-1	GOVT NATL MTG ASSOC I #478124		08/01/2007	SCHEDULED REDEMPTION		6,298	6,298	6,322	6,343		(45)		(45)		6,298				314	06/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		09/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		09/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		09/01/2007	SCHEDULED REDEMPTION		4,869	4,869	4,787	4,798		70		70		4,869				237	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		09/01/2007	SCHEDULED REDEMPTION		559	559	549	551		8		8		559				26	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		09/01/2007	SCHEDULED REDEMPTION		175	175	172	173		3		3		175				8	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		09/01/2007	SCHEDULED REDEMPTION		201	201	198	198		3		3		201				9	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		09/01/2007	SCHEDULED REDEMPTION		4,889	4,889	4,973	4,956		(67)		(67)		4,889				230	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		09/01/2007	SCHEDULED REDEMPTION		1,363	1,363	1,392	1,396		(33)		(33)		1,363				76	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		09/01/2007	SCHEDULED REDEMPTION		3,344	3,344	3,288	3,294		50		50		3,344				163	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		09/01/2007	SCHEDULED REDEMPTION		172	172	176	176		(4)		(4)		172				9	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		09/01/2007	SCHEDULED REDEMPTION		71	71	74	74		(3)		(3)		71				4	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		09/01/2007	SCHEDULED REDEMPTION		68	68	63	64		4		4		68				3	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		09/01/2007	SCHEDULED REDEMPTION		25	25	26	26						25				1	07/15/2029	1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808		09/01/2007	SCHEDULED REDEMPTION		33	33	33	33						33				2	06/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		09/01/2007	SCHEDULED REDEMPTION		83	83	88	88		(5)		(5)		83				4	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		09/01/2007	SCHEDULED REDEMPTION		135	135	133	133		2		2		135				6	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		09/01/2007	SCHEDULED REDEMPTION		1,012	1,012	1,034	1,030		(18)		(18)		1,012				51	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		09/01/2007	SCHEDULED REDEMPTION		294	294	289	290		4		4		294				14	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		09/01/2007	SCHEDULED REDEMPTION		3,387	3,387	3,282	3,332		56		56		3,387				145	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		09/01/2007	SCHEDULED REDEMPTION		8,553	8,553	8,751	8,809		(257)		(257)		8,553				449	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		09/01/2007	SCHEDULED REDEMPTION		7,596	7,596	7,495	7,501		95		95		7,596				355	06/15/2029	1
36210H-EJ-7	GOVT NATL MTG ASSOC I #492537		09/01/2007	SCHEDULED REDEMPTION		27	27	27	27						27				1	07/15/2029	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		09/01/2007	SCHEDULED REDEMPTION		224	224	220	220		3		3		224				10	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		09/01/2007	SCHEDULED REDEMPTION		2,112	2,112	2,046	2,073		39		39		2,112				91	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		09/01/2007	SCHEDULED REDEMPTION		7	7	8	8						7					06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		09/01/2007	SCHEDULED REDEMPTION		12,578	12,578	12,837	12,938		(360)		(360)		12,578				707	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		09/01/2007	SCHEDULED REDEMPTION		590	590	582	582		8		8		590				28	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		09/01/2007	SCHEDULED REDEMPTION		603	603	595	594		9		9		603				28	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		09/01/2007	SCHEDULED REDEMPTION		4,702	4,702	4,639	4,640		62		62		4,702				229	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		09/01/2007	SCHEDULED REDEMPTION		13	13	14	14						13				1	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		09/01/2007	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				2	08/15/2029	1
36210M-YL-9	GOVT NATL MTG ASSOC I #496715		09/01/2007	SCHEDULED REDEMPTION		376	376	366	365		11		11		376				18	01/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		09/01/2007	SCHEDULED REDEMPTION		57	57	57	57		1		1		57				3	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		09/01/2007	SCHEDULED REDEMPTION		213	213	218	217		(4)		(4)		213				10	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		09/01/2007	SCHEDULED REDEMPTION		524	524	508	510		14		14		524				23	05/15/2031	1
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936		09/01/2007	SCHEDULED REDEMPTION		37	37	36	36						37				2	02/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		09/01/2007	SCHEDULED REDEMPTION		1,849	1,849	1,786	1,802		47		47		1,849				87	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		09/01/2007	SCHEDULED REDEMPTION		160	160	158	158		2		2		160				8	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		09/01/2007	SCHEDULED REDEMPTION		13	13	14	14						13				1	05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		09/01/2007	SCHEDULED REDEMPTION		86	86	85	85		1		1		86				4	06/15/2029	1
36210U-Q7-1	GOVT NATL MTG ASSOC I #502778		08/01/2007	SCHEDULED REDEMPTION		1,589	1,589	1,640	1,696		(106)		(106)		1,589				79	09/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		09/01/2007	SCHEDULED REDEMPTION		68,891	68,891	69,440	69,303		(412)		(412)		68,891				3,614	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		09/01/2007	SCHEDULED REDEMPTION		175	175	181	181		(6)		(6)		175				9	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		09/01/2007	SCHEDULED REDEMPTION		4,814	4,814	4,649	4,670		144		144		4,814				232	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		09/01/2007	SCHEDULED REDEMPTION		12	12	12	11						12				1	03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		09/01/2007	SCHEDULED REDEMPTION		615	615	607	607		8		8		615				30	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		09/01/2007	SCHEDULED REDEMPTION		109	109	107	107		1		1		109				5	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		09/01/2007	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		09/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15				1	08/15/2029	1
36210W-QR-3	GOVT NATL MTG ASSOC I #504564		09/01/2007	SCHEDULED REDEMPTION		209	209	225	225		(15)		(15)		209				11	09/15/2029	1
36210W-QU-6	GOVT NATL MTG ASSOC I #504567		09/01/2007	SCHEDULED REDEMPTION		91	91	92	93		(2)		(2)		91				5	09/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		09/01/2007	SCHEDULED REDEMPTION		4,708	4,708	4,817	4,819		(111)		(111)		4,708				247	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		09/01/2007	SCHEDULED REDEMPTION		141	141	144	144		(3)		(3)		141				8	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		09/01/2007	SCHEDULED REDEMPTION		139	139	142	142		(3)		(3)		139				8	09/15/2029	1
36210X-5V-5	GOVT NATL MTG ASSOC I #505860		09/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					09/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		09/01/2007	SCHEDULED REDEMPTION		7,552	7,552	7,452	7,449		103		103		7,552				368	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		09/01/2007	SCHEDULED REDEMPTION		2,713	2,713	2,620	2,630		83		83		2,713				128	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		09/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14				1	03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		09/01/2007	SCHEDULED REDEMPTION		15	15	15	15						15				1	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		09/01/2007	SCHEDULED REDEMPTION		2,914	2,914	2,909	2,909		5		5		2,914				136	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		09/01/2007	SCHEDULED REDEMPTION		326	326	316	320		6		6		326				14	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		09/01/2007	SCHEDULED REDEMPTION		21	21	21	21						21				1	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		09/01/2007	SCHEDULED REDEMPTION		10,415	10,415	10,276	10,302		113		113		10,415				507	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		09/01/2007	SCHEDULED REDEMPTION		86	86	91	91		(5)		(5)		86				4	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		09/01/2007	SCHEDULED REDEMPTION		28	28	28	28						28				1	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		09/01/2007	SCHEDULED REDEMPTION		200	200	204	205		(5)		(5)		200				11	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		09/01/2007	SCHEDULED REDEMPTION		853	853	871	878		(25)		(25)		853				47	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		09/01/2007	SCHEDULED REDEMPTION		19,030	19,030	18,777	18,719		310		310		19,030				927	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2007	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		09/01/2007	SCHEDULED REDEMPTION		44	44	46	46		(3)		(3)		44				2	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		09/01/2007	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		09/01/2007	SCHEDULED REDEMPTION		28	28	28	28		(1)		(1)		28				1	06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		09/01/2007	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		09/01/2007	SCHEDULED REDEMPTION		32	32	32	32		(1)		(1)		32				2	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		09/01/2007	SCHEDULED REDEMPTION		17	17	17	17						17				1	06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		09/01/2007	SCHEDULED REDEMPTION		77	77	81	81		(4)		(4)		77				4	07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		09/01/2007	SCHEDULED REDEMPTION		99	99	102	102		(3)		(3)		99				5	07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		09/01/2007	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		09/01/2007	SCHEDULED REDEMPTION		3,998	3,998	4,126	4,142		(144)		(144)		3,998				225	08/15/2029	1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943		09/01/2007	SCHEDULED REDEMPTION		591	591	583	583		9		9		591				28	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		09/01/2007	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	12/15/2029	1
36211N-PY-8	GOVT NATL MTG ASSOC I #518039		09/01/2007	SCHEDULED REDEMPTION		13	13	13	13						13				1	12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		09/01/2007	SCHEDULED REDEMPTION		338	338	344	344		(6)		(6)		338				16	09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		09/01/2007	SCHEDULED REDEMPTION		70	70	72	72		(2)		(2)		70				4	10/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		09/01/2007	SCHEDULED REDEMPTION		73	73	79	79		(5)		(5)		73				4	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		09/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		09/01/2007	SCHEDULED REDEMPTION		88	88	94	94		(6)		(6)		88				5	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		09/01/2007	SCHEDULED REDEMPTION		19	19	19	19						19				1	02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		09/01/2007	SCHEDULED REDEMPTION		106	106	110	110		(4)		(4)		106				6	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		09/01/2007	SCHEDULED REDEMPTION		68	68	72	72		(4)		(4)		68				3	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		09/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		09/01/2007	SCHEDULED REDEMPTION		166	166	176	176		(10)		(10)		166				8	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		09/01/2007	SCHEDULED REDEMPTION		189	189	203	203		(14)		(14)		189				10	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		09/01/2007	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				3	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		09/01/2007	SCHEDULED REDEMPTION		234	234	248	248		(14)		(14)		234				12	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		09/01/2007	SCHEDULED REDEMPTION		835	835	854	851		(15)		(15)		835				51	02/15/2030	1
36211X-RE-8	GOVT NATL MTG ASSOC I #526185		09/01/2007	SCHEDULED REDEMPTION		325	325	337	336		(11)		(11)		325				16	01/15/2030	1
36211X-YN-0	GOVT NATL MTG ASSOC I #526417		09/01/2007	SCHEDULED REDEMPTION		101	101	103	103		(3)		(3)		101				5	07/15/2029	1
36211Y-2L-7	GOVT NATL MTG ASSOC I #527379		09/01/2007	SCHEDULED REDEMPTION		517	517	547	546		(29)		(29)		517				26	09/15/2030	1
36211Y-4S-0	GOVT NATL MTG ASSOC I #527433		08/01/2007	SCHEDULED REDEMPTION		48,499	48,499	50,045	50,454		(1,955)		(1,955)		48,499				2,422	10/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		09/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		09/01/2007	SCHEDULED REDEMPTION		27	27	27	28		(1)		(1)		27				1	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		09/01/2007	SCHEDULED REDEMPTION		2,203	2,203	2,254	2,257		(54)		(54)		2,203				115	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					04/15/2030	1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384		09/01/2007	SCHEDULED REDEMPTION		241	241	239	239		2		2		241				11	04/15/2031	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		09/01/2007	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9				1	09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		09/01/2007	SCHEDULED REDEMPTION		10	10	11	11						10				1	01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		09/01/2007	SCHEDULED REDEMPTION		113	113	117	117		(4)		(4)		113				6	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		09/01/2007	SCHEDULED REDEMPTION		142	142	150	150		(8)		(8)		142				7	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		09/01/2007	SCHEDULED REDEMPTION		119	119	126	126		(7)		(7)		119				6	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		09/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11				1	02/15/2031	1
36212L-U3-3	GOVT NATL MTG ASSOC I #537102		09/01/2007	SCHEDULED REDEMPTION		96	96	103	103		(7)		(7)		96				5	08/15/2030	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2031	1
36212N-LA-3	GOVT NATL MTG ASSOC I #538621		07/01/2007	SCHEDULED REDEMPTION		7,361	7,361	7,791	7,785		(424)		(424)		7,361				300	11/15/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36212G-HT-0	GOVT NATL MTG ASSOC I #540342		09/01/2007	SCHEDULED REDEMPTION		4	4	5	5						4					04/15/2031	1
36212G-YQ-7	GOVT NATL MTG ASSOC I #540819		09/01/2007	SCHEDULED REDEMPTION		169	169	174	174		(6)		(6)		169				9	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		09/01/2007	SCHEDULED REDEMPTION		24	24	26	26		(1)		(1)		24				1	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		09/01/2007	SCHEDULED REDEMPTION		5	5	6	6						5					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		09/01/2007	SCHEDULED REDEMPTION		71	71	73	73		(2)		(2)		71				4	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		09/01/2007	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		09/01/2007	SCHEDULED REDEMPTION		3,983	3,983	4,075	4,063		(80)		(80)		3,983				186	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		09/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		09/01/2007	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		09/01/2007	SCHEDULED REDEMPTION		3,335	3,335	3,438	3,421		(86)		(86)		3,335				150	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		09/01/2007	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		09/01/2007	SCHEDULED REDEMPTION		698	698	691	693		4		4		698				34	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		09/01/2007	SCHEDULED REDEMPTION		68	68	67	67						68				3	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		09/01/2007	SCHEDULED REDEMPTION		83	83	86	87		(4)		(4)		83				5	03/15/2031	1
36213R-G2-7	GOVT NATL MTG ASSOC I #561917		09/01/2007	SCHEDULED REDEMPTION		364	364	352	358		6		6		364				16	06/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		09/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					06/15/2031	1
36200U-G2-5	GOVT NATL MTG ASSOC I #572717		09/01/2007	SCHEDULED REDEMPTION		94,360	94,360	96,816	96,788		(2,427)		(2,427)		94,360				3,677	05/15/2036	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		09/01/2007	SCHEDULED REDEMPTION		52,901	52,901	54,373	54,352		(1,450)		(1,450)		52,901				2,576	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		09/01/2007	SCHEDULED REDEMPTION		953	953	986	979		(26)		(26)		953				48	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		09/01/2007	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	09/15/2032	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		09/01/2007	SCHEDULED REDEMPTION		25,615	25,615	26,281	26,274		(659)		(659)		25,615				1,245	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		09/01/2007	SCHEDULED REDEMPTION		90	90	93	93		(2)		(2)		90				4	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		09/01/2007	SCHEDULED REDEMPTION		37,586	37,586	38,631	38,618		(1,033)		(1,033)		37,586				1,637	12/15/2035	1
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		09/01/2007	SCHEDULED REDEMPTION		92	92	95	95		(3)		(3)		92				4	06/15/2035	1
36292D-QA-3	GOVT NATL MTG ASSOC I #645849		09/01/2007	SCHEDULED REDEMPTION		2,120	2,120	2,179	2,178		(58)		(58)		2,120				100	11/15/2035	1
36292D-RJ-3	GOVT NATL MTG ASSOC I #645889		09/01/2007	SCHEDULED REDEMPTION		4,306	4,306	4,426	4,424		(118)		(118)		4,306				210	02/15/2036	1
36292G-SX-4	GOVT NATL MTG ASSOC I #648634		09/01/2007	SCHEDULED REDEMPTION		2,097	2,097	2,155	2,154		(58)		(58)		2,097				98	11/15/2035	1
36292G-SY-2	GOVT NATL MTG ASSOC I #648635		09/01/2007	SCHEDULED REDEMPTION		22,252	22,252	22,871	22,863		(611)		(611)		22,252				912	11/15/2035	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		09/01/2007	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				2	01/15/2036	1
36292J-Q7-7	GOVT NATL MTG ASSOC I #650378		09/01/2007	SCHEDULED REDEMPTION		782	782	803	803		(21)		(21)		782				37	11/15/2035	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		09/01/2007	SCHEDULED REDEMPTION		1,085	1,085	1,115	1,115		(30)		(30)		1,085				47	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		09/01/2007	SCHEDULED REDEMPTION		48,857	48,857	50,129	50,113		(1,257)		(1,257)		48,857				2,378	03/15/2036	1
36292L-CR-3	GOVT NATL MTG ASSOC I #651780		09/01/2007	SCHEDULED REDEMPTION		34,923	34,923	35,832	35,821		(898)		(898)		34,923				1,701	04/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		09/01/2007	SCHEDULED REDEMPTION		50	50	52	52		(1)		(1)		50				2	05/15/2036	1
36292L-LZ-5	GOVT NATL MTG ASSOC I #652044		09/01/2007	SCHEDULED REDEMPTION		414	414	425	425		(11)		(11)		414				19	03/15/2036	1
36292L-SM-7	GOVT NATL MTG ASSOC I #652224		09/01/2007	SCHEDULED REDEMPTION		1,101	1,101	1,130	1,129		(28)		(28)		1,101				52	02/15/2036	1
36292L-5H-3	GOVT NATL MTG ASSOC I #652548		09/01/2007	SCHEDULED REDEMPTION		4,449	4,449	4,565	4,564		(114)		(114)		4,449				192	05/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		09/01/2007	SCHEDULED REDEMPTION		274	274	281	281		(7)		(7)		274				13	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		09/01/2007	SCHEDULED REDEMPTION		55,225	55,225	56,661	56,646		(1,421)		(1,421)		55,225				2,538	10/15/2036	1
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		09/01/2007	SCHEDULED REDEMPTION		28,442	28,442	29,233	29,226		(784)		(784)		28,442				1,234	12/15/2036	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		09/01/2007	SCHEDULED REDEMPTION		53,152	53,152	51,384	51,993		1,159		1,159		53,152				3,417	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		09/01/2007	SCHEDULED REDEMPTION		12,632	12,632	12,192	12,304		328		328		12,632				855	08/15/2020	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-VL-1	GOVT NATL MTG ASSOC I #780619		09/01/2007	SCHEDULED REDEMPTION		20,607	20,607	20,852	20,796		(189)		(189)		20,607				1,039	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		09/01/2007	SCHEDULED REDEMPTION		240	240	245	245		(5)		(5)		240				12	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		09/01/2007	SCHEDULED REDEMPTION		14,391	14,391	14,949	14,724		(333)		(333)		14,391				783	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		09/01/2007	SCHEDULED REDEMPTION		1,838	1,838	1,876	1,878		(40)		(40)		1,838				100	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		09/01/2007	SCHEDULED REDEMPTION		185	185	191	192		(6)		(6)		185				10	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		09/01/2007	SCHEDULED REDEMPTION		5,948	5,948	5,762	5,847		102		102		5,948				258	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		09/01/2007	SCHEDULED REDEMPTION		1,766	1,766	1,742	1,742		23		23		1,766				84	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		09/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		09/01/2007	SCHEDULED REDEMPTION		37	37	37	38		(1)		(1)		37				3	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		09/01/2007	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				3	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		09/01/2007	SCHEDULED REDEMPTION		103	103	105	104		(1)		(1)		103				8	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		09/01/2007	SCHEDULED REDEMPTION		1,253	1,253	1,281	1,271		(18)		(18)		1,253				95	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		09/01/2007	SCHEDULED REDEMPTION		2,655	2,655	2,675	2,675		(20)		(20)		2,655				198	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		09/01/2007	SCHEDULED REDEMPTION		649	649	665	649						649				49	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		09/01/2007	SCHEDULED REDEMPTION		42	42	40	40		3		3		42				3	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		09/01/2007	SCHEDULED REDEMPTION		5	5	5	5						5					01/20/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		09/01/2007	SCHEDULED REDEMPTION		186	186	174	176		10		10		186				12	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		09/01/2007	SCHEDULED REDEMPTION		77	77	69	68		8		8		77				5	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		09/01/2007	SCHEDULED REDEMPTION		170	170	157	158		11		11		170				11	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		09/01/2007	SCHEDULED REDEMPTION		356	356	331	336		20		20		356				23	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		09/01/2007	SCHEDULED REDEMPTION		3,298	3,298	2,971	3,007		291		291		3,298				209	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		09/01/2007	SCHEDULED REDEMPTION		125	125	117	115		10		10		125				8	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		09/01/2007	SCHEDULED REDEMPTION		76	76	71	70		6		6		76				5	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		09/01/2007	SCHEDULED REDEMPTION		1,201	1,201	1,123	1,155		46		46		1,201				81	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		09/01/2007	SCHEDULED REDEMPTION		586	586	547	570		16		16		586				38	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		09/01/2007	SCHEDULED REDEMPTION		64	64	59	57		7		7		64				4	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		09/01/2007	SCHEDULED REDEMPTION		10,166	10,166	9,471	9,108		1,058		1,058		10,166				685	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		09/01/2007	SCHEDULED REDEMPTION		8,263	8,263	7,715	7,625		638		638		8,263				500	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		09/01/2007	SCHEDULED REDEMPTION		369	369	345	361		8		8		369				24	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		09/01/2007	SCHEDULED REDEMPTION		17	17	19	19		(2)		(2)		17				1	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		09/01/2007	SCHEDULED REDEMPTION		28	28	32	31		(3)		(3)		28				2	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		09/01/2007	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	04/20/2019	1
36202B-VR-3	GOVT NATL MTG ASSOC II #001524		09/01/2007	SCHEDULED REDEMPTION		166	166	186	183		(17)		(17)		166				11	12/20/2020	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		09/01/2007	SCHEDULED REDEMPTION		112	112	116	115		(3)		(3)		112				7	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		09/01/2007	SCHEDULED REDEMPTION		160	160	165	165		(4)		(4)		160				10	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		09/01/2007	SCHEDULED REDEMPTION		40	40	44	44		(4)		(4)		40				2	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		09/01/2007	SCHEDULED REDEMPTION		582	582	583	582						582				44	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		09/01/2007	SCHEDULED REDEMPTION		88	88	81	83		4		4		88				6	09/20/2016	1
63252F-AA-7	NATIONAL ARCHIVES CORP		09/01/2007	SCHEDULED REDEMPTION		195,055	195,055	217,896	208,312		(13,257)		(13,257)		195,055				16,580	09/01/2019	1FE
76116E-EU-0	RESOLUTION TR CORP		07/15/2007	MATURED		2,840,000	2,840,000	799,659	2,717,707		122,293		122,293		2,840,000					07/15/2007	1
83162C-AN-3	SM BUS ADMIN GOVT GTD DEV CO SER 87		07/01/2007	MATURED		21,277	21,277	21,237	21,268		9		9		21,277				2,021	07/01/2007	1
83162C-AP-8	SM BUS ADMIN GOVT GTD DEV CO SER 87		08/01/2007	MATURED		23,768	23,768	23,768	23,768						23,768				2,365	08/01/2007	1
83162C-AY-9	SM BUS ADMIN GOVT GTD DEV PARTN CTF		09/01/2007	SCHEDULED REDEMPTION		27,246	27,246	27,246	27,246						27,246				2,561	03/01/2008	1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		09/01/2007	SCHEDULED REDEMPTION		172,024	172,024	184,582	174,896		(2,872)		(2,872)		172,024				15,431	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		09/01/2007	SCHEDULED REDEMPTION		150,000	150,000	162,563	160,119		(10,119)		(10,119)		150,000				13,935	09/01/2020	1
912833-CS-7	U S TREAS STRIP		08/15/2007	MATURED		6,530,000	6,530,000	1,169,915	6,171,443		358,557		358,557		6,530,000					08/15/2007	1
912810-PT-9	US TREASURY N/B		07/18/2007	Various		10,306,719	11,000,000	10,161,407			460		460		10,161,867		144,852	144,852	215,849	02/15/2037	1
912828-GH-7	US TREASURY N/B		07/03/2007	GREENWICH CAPITAL MARKETS, INC.		5,823,047	6,000,000	5,981,406			269		269		5,981,676		(158,629)	(158,629)	106,554	02/15/2017	1
912828-GS-3	US TREASURY N/B		07/25/2007	Various		30,700,469	32,000,000	30,838,751			10,335		10,335		30,848,689		(148,219)	(148,219)	254,837	05/15/2017	1
912828-GW-4	US TREASURY N/B		07/26/2007	MERRILL LYNCH CAPITAL MARKETS		4,034,375	4,000,000	3,986,562			46		46		3,986,609		47,767	47,767	14,307	06/30/2012	1
0399999. Bonds - U.S. Governments						62,464,509	64,599,899	55,227,067	11,155,528		455,481		455,481		62,578,739		(114,229)	(114,229)	727,985	XXX	XXX
803854-FH-6	SASKATCHEWAN CDA	T	08/20/2007	RBC DOMINION SECURITIES		3,034,440	3,000,000	2,965,819	2,986,202		7,222		7,222		2,993,425		41,015	41,015	200,688	03/15/2008	1FE
P8055K-VW-2	REPUBLIC OF ARGENTINA	F	07/24/2007	Various		5,961,542	6,500,000	6,183,680			4,412		4,412		6,188,092		(226,551)	(226,551)	162,458	09/12/2013	4FE
P8055K-WB-7	REPUBLIC OF ARGENTINA	F	09/28/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,438,167	3,000,000	2,709,000			8,801		8,801		2,717,801		(279,634)	(279,634)		04/17/2017	1FE
105756-BM-1	REPUBLIC OF BRAZIL	F	07/20/2007	MERRILL LYNCH CAPITAL MARKETS		1,968,000	2,000,000	1,976,000			822		822		1,976,822		(8,822)	(8,822)	83,667	01/17/2017	3FE
168863-AP-3	REPUBLIC OF CHILE	F	08/03/2007	BARCLAYS BANK		7,993,750	7,500,000	8,153,670	8,041,378		(56,171)		(56,171)		7,985,207		8,543	8,543	566,536	01/11/2012	1FE
712219-AC-8	PEOPLE'S REP OF CHINA	F	07/02/2007	GREENWICH CAPITAL MARKETS, INC.		7,148,500	5,000,000	7,112,200			(124)		(124)		7,112,076		36,424	36,424	213,750	01/15/2096	1FE
195325-AU-9	REPUBLIC OF COLOMBIA	F	09/19/2007	JEFFERIES & COMPANY, INC.		4,428,750	3,000,000	4,308,500			(7,595)		(7,595)		4,300,905		127,845	127,845	204,646	02/25/2020	3FE
195325-AY-1	REPUBLIC OF COLOMBIA	F	08/17/2007	Various		4,606,000	4,000,000	4,653,200	4,623,269		(68,581)		(68,581)		4,554,688		51,312	51,312	382,222	01/23/2012	3FE
195325-BJ-3	REPUBLIC OF COLOMBIA	F	09/26/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		3,306,000	3,000,000	2,990,730	2,990,986		468		468		2,991,454		314,546	314,546	205,271	01/27/2017	3FE
Y20721-AE-9	REPUBLIC OF INDONESIA	F	09/27/2007	SALOMON SMITH BARNEY		2,370,200	2,000,000	2,325,000			(617)		(617)		2,324,383		45,817	45,817	80,278	10/12/2035	3FE
560904-AF-1	MALAYSIA 7.500 07/15/2011	F	09/06/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		5,425,000	5,000,000	5,463,800			(44,543)		(44,543)		5,419,257		5,743	5,743	245,833	07/15/2011	1FE
91086Q-AK-4	UNITED MEXICAN STATES	F	08/09/2007	Various		5,168,000	5,000,000	5,262,500	5,259,495		(22,972)		(22,972)		5,236,523		(68,523)	(68,523)	343,542	01/16/2013	2FE
91086Q-AR-9	UNITED MEXICAN STATES	F	07/30/2007	UNION BANK OF SWITZERLAND		2,007,000	2,000,000	2,018,000			(289)		(289)		2,017,711		(10,711)	(10,711)	6,733	01/13/2009	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
91086Q-AU-2	UNITED MEXICAN STATES	F	07/18/2007	MERRILL LYNCH CAPITAL MARKETS		6,846,000	7,000,000	6,863,000			742		742		6,863,742		(17,742)	(17,742)	205,625	01/15/2017	2FE
P7794G-AF-9	PERU 4 1/2 03/07/2017	F	09/07/2007	Various		60,000	60,000	55,218	10,667,771		138,143		138,143		185,080		(125,080)	(125,080)	178,406	03/07/2017	3FE
X74344-DM-5	RUSSIA 5 03/31/30	F	09/30/2007	Various		6,833,961	6,209,950	6,964,383			(12,291)		(12,291)		6,952,093		(118,131)	(118,131)	289,643	03/31/2030	2FE
87973K-AA-3	TEMASEK FINANCIAL I LTD	F	08/01/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		4,638,700	5,000,000	4,646,100	4,657,352		18,476		18,476		4,675,828		(37,128)	(37,128)	240,750	09/21/2015	1FE
836205-AG-9	REPUBLIC OF SOUTH AFRICA	F	08/03/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,130,000	2,000,000	2,102,500	2,095,714		(9,339)		(9,339)		2,086,376		43,624	43,624	115,951	04/25/2012	2FE
836205-AL-8	REPUBLIC OF SOUTH AFRICA	F	08/17/2007	Various		7,700,000	8,000,000	7,926,950			242		242		7,927,192		(227,192)	(227,192)	102,486	05/30/2022	2FE
50064F-AB-0	REPUBLIC OF KOREA	F	07/13/2007	GREENWICH CAPITAL MARKETS, INC.		2,049,000	2,000,000	2,057,660			(8,498)		(8,498)		2,049,162		(162)	(162)	45,854	04/15/2008	1FE
900123-AZ-3	REPUBLIC OF TURKEY	F	07/12/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		9,101,250	9,000,000	9,177,000			(6,046)		(6,046)		9,170,955		(69,705)	(69,705)	474,250	09/26/2016	3FE
760942-AR-3	REPUBLIC OF URUGUAY	F	09/11/2007	JEFFERIES & COMPANY, INC.		706,500	600,000	732,750			(5,624)		(5,624)		727,126		(20,626)	(20,626)	45,788	05/17/2017	3FE
1099999. Bonds - All Other Governments						95,920,760	90,869,950	96,647,661	41,322,167		(63,361)		(63,361)		96,455,896		(535,136)	(535,136)	4,394,378	XXX	XXX
05921M-AD-8	BALTIMORE MD CMNTY DEV FING CORP 95		08/15/2007	MATURED		495,000	495,000	493,628	494,855		145		145		495,000				40,590	08/15/2007	1
645918-BT-9	NEW JERSEY ECON BUS EMPLOYMENT 05 A		07/26/2007	CITIGROUP GLOBAL MARKETS		27,856,105	27,720,000	28,432,958	28,355,933		(65,664)		(65,664)		28,290,269		(434,164)	(434,164)	1,185,030	11/01/2015	1FE
295173-LH-9	ERIE CNTY PA G O TAXABLE 2005 C		09/01/2007	CALLED @ 100.00		65,000	65,000	64,899	64,905		(50)		(50)		64,855		145	145	3,413	09/01/2017	1FE
2499999. Bonds - Political Subdivisions						28,416,105	28,280,000	28,991,485	28,915,693		(65,569)		(65,569)		28,850,124		(434,019)	(434,019)	1,229,033	XXX	XXX
313401-EN-7	FED HOME LOAN MTG CORP #160036		09/01/2007	SCHEDULED REDEMPTION		300	300	290	299						300				10	01/01/2008	1
313401-EP-2	FED HOME LOAN MTG CORP #160037		09/01/2007	SCHEDULED REDEMPTION		309	309	300	308		1		1		309				12	01/01/2008	1
313401-EQ-0	FED HOME LOAN MTG CORP #160038		09/01/2007	SCHEDULED REDEMPTION		412	412	398	411		1		1		412				20	02/01/2008	1
313401-GD-7	FED HOME LOAN MTG CORP #160075		09/01/2007	SCHEDULED REDEMPTION		303	303	300	302		1		1		303				22	04/01/2009	1
313401-GW-5	FED HOME LOAN MTG CORP #160092		09/01/2007	SCHEDULED REDEMPTION		54	54	53	54		1		1		54				4	10/01/2009	1
313401-HA-2	FED HOME LOAN MTG CORP #160096		09/01/2007	SCHEDULED REDEMPTION		149	149	156	153		(3)		(3)		149				14	11/01/2009	1
313401-JD-4	FED HOME LOAN MTG CORP #170019		09/01/2007	SCHEDULED REDEMPTION		330	330	319	330						330				10	02/01/2008	1
313401-JP-7	FED HOME LOAN MTG CORP #170027		09/01/2007	SCHEDULED REDEMPTION		137	137	164	148		(11)		(11)		137				15	03/01/2010	1
313401-KD-2	FED HOME LOAN MTG CORP #170039		08/01/2007	SCHEDULED REDEMPTION		27	27	26	26						27				3	11/01/2010	1
313401-MS-7	FED HOME LOAN MTG CORP #170088		09/01/2007	SCHEDULED REDEMPTION		32	32	31	31		1		1		32				3	11/01/2013	1
313401-NB-3	FED HOME LOAN MTG CORP #170095		09/01/2007	SCHEDULED REDEMPTION		106	106	103	103		3		3		106				10	05/01/2014	1
31340M-6U-4	FED HOME LOAN MTG CORP #181783		09/01/2007	SCHEDULED REDEMPTION		183	183	146	183						183				6	12/01/2008	1
31340Q-ZH-2	FED HOME LOAN MTG CORP #184344		09/01/2007	SCHEDULED REDEMPTION		128	128	110	127		1		1		128				6	10/01/2010	1
31340R-AR-5	FED HOME LOAN MTG CORP #184516		09/01/2007	SCHEDULED REDEMPTION		313	313	309	310		3		3		313				23	12/01/2010	1
31340W-5G-4	FED HOME LOAN MTG CORP #189847		09/01/2007	SCHEDULED REDEMPTION		229	229	227	228		1		1		229				17	12/01/2009	1
31341K-W5-3	FED HOME LOAN MTG CORP #258768		09/01/2007	SCHEDULED REDEMPTION		215	215	213	215		1		1		215				16	02/01/2013	1
31343A-WX-2	FED HOME LOAN MTG CORP #270662		09/01/2007	SCHEDULED REDEMPTION		846	846	839	839		7		7		846				62	03/01/2016	1
31343A-6P-8	FED HOME LOAN MTG CORP #270878		09/01/2007	SCHEDULED REDEMPTION		585	585	581	585						585				43	06/01/2010	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		09/01/2007	SCHEDULED REDEMPTION		53	53	59	58		(6)		(6)		53				4	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		09/01/2007	SCHEDULED REDEMPTION		67	67	75	74		(7)		(7)		67				5	07/01/2017	1
31345M-JR-2	FED HOME LOAN MTG CORP #309272		09/01/2007	SCHEDULED REDEMPTION		279	279	258	229		50		50		279				18	12/01/2018	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		09/01/2007	SCHEDULED REDEMPTION		108	108	106	102		6		6		108				8	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		09/01/2007	SCHEDULED REDEMPTION		143	143	141	135		8		8		143				10	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		09/01/2007	SCHEDULED REDEMPTION		11,163	11,163	11,971	11,914		(751)		(751)		11,163				921	06/01/2019	1
31297T-TR-4	FED HOME LOAN MTG CORP #A37760		09/01/2007	SCHEDULED REDEMPTION		2,837	2,837	2,701	2,715		122		122		2,837				102	09/01/2035	1
31297V-LP-1	FED HOME LOAN MTG CORP #A39334		09/01/2007	SCHEDULED REDEMPTION		6,845	6,845	6,517	6,542		302		302		6,845				247	09/01/2035	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		09/01/2007	SCHEDULED REDEMPTION		149,143	149,143	135,108	145,381		3,762		3,762		149,143				8,006	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		09/01/2007	SCHEDULED REDEMPTION		269,462	269,462	250,635	266,194		3,268		3,268		269,462				15,060	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		09/01/2007	SCHEDULED REDEMPTION		154,559	154,559	139,944	149,403		5,156		5,156		154,559				8,358	09/15/2022	1
312914-E4-2	FED HOME LOAN MTG CORP 1471 G		09/01/2007	SCHEDULED REDEMPTION		266,510	266,510	263,096	266,270		241		241		266,510				13,445	03/15/2008	1
312915-DN-8	FED HOME LOAN MTG CORP 1490 PH		09/01/2007	SCHEDULED REDEMPTION		240,020	240,020	229,817	239,105		915		915		240,020				10,818	04/15/2008	1
312915-GS-4	FED HOME LOAN MTG CORP 1499 PH		09/01/2007	SCHEDULED REDEMPTION		462,277	462,277	451,298	462,006		270		270		462,277				19,365	01/15/2023	1
312916-SA-8	FED HOME LOAN MTG CORP 1540 E		09/01/2007	SCHEDULED REDEMPTION		388,016	388,016	386,457	387,986		30		30		388,016				19,191	04/15/2013	1
3133T0-KJ-2	FED HOME LOAN MTG CORP 1564 H		09/01/2007	SCHEDULED REDEMPTION		1,327,807	1,327,807	1,319,216	1,327,398		409		409		1,327,807				62,251	08/15/2008	1
3133T0-6H-2	FED HOME LOAN MTG CORP 1580 P		09/01/2007	SCHEDULED REDEMPTION		90,631	90,631	86,432	90,507		124		124		90,631				4,236	09/15/2008	1
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z		09/01/2007	SCHEDULED REDEMPTION		145,695	145,695	126,302	136,637		9,058		9,058		145,695				7,354	04/15/2024	1
3133T5-LA-9	FED HOME LOAN MTG CORP 1730 Z		09/01/2007	SCHEDULED REDEMPTION		372,454	372,454	292,018	350,521		21,933		21,933		372,454				18,429	05/15/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		09/01/2007	SCHEDULED REDEMPTION		127	127	134	138		(11)		(11)		127				9	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		09/01/2007	SCHEDULED REDEMPTION		230	230	244	250		(20)		(20)		230				15	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		09/01/2007	SCHEDULED REDEMPTION		522	522	536	535		(13)		(13)		522				23	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2007	SCHEDULED REDEMPTION		97	97	99	99		(2)		(2)		97				4	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		09/01/2007	SCHEDULED REDEMPTION		98	98	101	100		(2)		(2)		98				4	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		09/01/2007	SCHEDULED REDEMPTION		2,406	2,406	2,458	2,456		(50)		(50)		2,406				108	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		09/01/2007	SCHEDULED REDEMPTION		79,467	79,467	81,178	80,036		(1,654)		(1,654)		79,467				2,919	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		09/01/2007	SCHEDULED REDEMPTION		346,884	346,884	359,079	355,778		(8,894)		(8,894)		346,884				14,506	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		09/01/2007	SCHEDULED REDEMPTION		33,314	33,314	33,709	33,633		(319)		(319)		33,314				1,324	12/01/2033	1
31296R-G2-8	FED HOME LOAN MTG CORP GOLD #A16517		09/01/2007	SCHEDULED REDEMPTION		18,394	18,394	18,214	18,228		166		166		18,394				679	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		09/01/2007	SCHEDULED REDEMPTION		29,513	29,513	30,158	30,132		(619)		(619)		29,513				1,190	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		09/01/2007	SCHEDULED REDEMPTION		44,306	44,306	45,208	45,163		(858)		(858)		44,306				1,900	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		09/01/2007	SCHEDULED REDEMPTION		3,907	3,907	3,993	3,988		(81)		(81)		3,907				175	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		09/01/2007	SCHEDULED REDEMPTION		12,393	12,393	12,663	12,598		(250)		(250)		12,393				422	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		09/01/2007	SCHEDULED REDEMPTION		5,237	5,237	5,072	5,084		153		153		5,237				175	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		09/01/2007	SCHEDULED REDEMPTION		49,995	49,995	50,977	49,287		(937)		(937)		49,995				1,763	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		09/01/2007	SCHEDULED REDEMPTION		39,226	39,226	40,039	38,871		(777)		(777)		39,226				1,580	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		09/01/2007	SCHEDULED REDEMPTION		46,805	46,805	47,757	47,712		(907)		(907)		46,805				2,101	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		09/01/2007	SCHEDULED REDEMPTION		1,084	1,084	1,108	1,105		(21)		(21)		1,084				46	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		09/01/2007	SCHEDULED REDEMPTION		14,825	14,825	15,148	15,070		(292)		(292)		14,825				510	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		09/01/2007	SCHEDULED REDEMPTION		1,283	1,283	1,311	1,308		(25)		(25)		1,283				56	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		09/01/2007	SCHEDULED REDEMPTION		15,628	15,628	15,969	15,932		(303)		(303)		15,628				673	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		09/01/2007	SCHEDULED REDEMPTION		10,557	10,557	10,454	10,469		88		88		10,557				380	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		09/01/2007	SCHEDULED REDEMPTION		2,649	2,649	2,566	2,575		74		74		2,649				85	03/01/2035	1
31297M-RB-6	FED HOME LOAN MTG CORP GOLD #A32282		09/01/2007	SCHEDULED REDEMPTION		3,517	3,517	3,564	3,556		(40)		(40)		3,517				140	04/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		09/01/2007	SCHEDULED REDEMPTION		590	590	603	601		(11)		(11)		590				26	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		09/01/2007	SCHEDULED REDEMPTION		12,909	12,909	13,085	13,081		(172)		(172)		12,909				517	08/01/2035	1
31297N-LH-7	FED HOME LOAN MTG CORP GOLD #A33028		09/01/2007	SCHEDULED REDEMPTION		25,931	25,931	26,276	26,268		(338)		(338)		25,931				1,066	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		09/01/2007	SCHEDULED REDEMPTION		4,689	4,689	4,792	4,780		(91)		(91)		4,689				201	01/01/2035	1
31297Q-UQ-0	FED HOME LOAN MTG CORP GOLD #A35091		09/01/2007	SCHEDULED REDEMPTION		5,094	5,094	5,171	5,169		(76)		(76)		5,094				200	05/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		09/01/2007	SCHEDULED REDEMPTION		1,439	1,439	1,458	1,458		(18)		(18)		1,439				57	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		09/01/2007	SCHEDULED REDEMPTION		20,238	20,238	20,546	20,539		(302)		(302)		20,238				754	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		09/01/2007	SCHEDULED REDEMPTION		7,652	7,652	7,754	7,752		(99)		(99)		7,652				304	08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		09/01/2007	SCHEDULED REDEMPTION		1,180	1,180	1,193	1,193		(13)		(13)		1,180				48	05/01/2035	1
3128K0-J4-6	FED HOME LOAN MTG CORP GOLD #A40283		09/01/2007	SCHEDULED REDEMPTION		8,920	8,920	9,044	9,032		(112)		(112)		8,920				387	12/01/2035	1
3128K0-J8-7	FED HOME LOAN MTG CORP GOLD #A40287		09/01/2007	SCHEDULED REDEMPTION		4,448	4,448	4,509	4,504		(56)		(56)		4,448				193	12/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		09/01/2007	SCHEDULED REDEMPTION		1,062	1,062	1,074	1,074		(12)		(12)		1,062				42	12/01/2035	1
3128K1-KV-2	FED HOME LOAN MTG CORP GOLD #A41208		09/01/2007	SCHEDULED REDEMPTION		307,247	307,247	311,472	311,063		(3,816)		(3,816)		307,247				12,525	01/01/2036	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		09/01/2007	SCHEDULED REDEMPTION		287	287	291	291		(3)		(3)		287				12	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		09/01/2007	SCHEDULED REDEMPTION		7,307	7,307	7,400	7,398		(91)		(91)		7,307				292	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		09/01/2007	SCHEDULED REDEMPTION		5,193	5,193	5,272	5,270		(77)		(77)		5,193				202	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		09/01/2007	SCHEDULED REDEMPTION		1,341	1,341	1,362	1,361		(20)		(20)		1,341				52	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		09/01/2007	SCHEDULED REDEMPTION		6,430	6,430	6,514	6,512		(82)		(82)		6,430				264	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		09/01/2007	SCHEDULED REDEMPTION		4,144	4,144	4,204	4,203		(59)		(59)		4,144				161	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		09/01/2007	SCHEDULED REDEMPTION		1,234	1,234	1,253	1,253		(18)		(18)		1,234				48	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		09/01/2007	SCHEDULED REDEMPTION		1,705	1,705	1,731	1,731		(25)		(25)		1,705				68	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2007	SCHEDULED REDEMPTION		1,796	1,796	1,824	1,823		(27)		(27)		1,796				71	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		09/01/2007	SCHEDULED REDEMPTION		2,380	2,380	2,407	2,406		(26)		(26)		2,380				90	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		09/01/2007	SCHEDULED REDEMPTION		109	109	110	110		(1)		(1)		109				4	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		09/01/2007	SCHEDULED REDEMPTION		1,148	1,148	1,165	1,165		(17)		(17)		1,148				47	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		09/01/2007	SCHEDULED REDEMPTION		3,422	3,422	3,474	3,473		(51)		(51)		3,422				134	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		09/01/2007	SCHEDULED REDEMPTION		168	168	170	170		(2)		(2)		168				7	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		09/01/2007	SCHEDULED REDEMPTION		477	477	484	484		(7)		(7)		477				19	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		09/01/2007	SCHEDULED REDEMPTION		433	433	438	438		(5)		(5)		433				18	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		09/01/2007	SCHEDULED REDEMPTION		4,447	4,447	4,498	4,497		(49)		(49)		4,447				177	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		09/01/2007	SCHEDULED REDEMPTION		17,164	17,164	17,380	17,376		(212)		(212)		17,164				666	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		09/01/2007	SCHEDULED REDEMPTION		1,007	1,007	1,023	1,022		(15)		(15)		1,007				41	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		09/01/2007	SCHEDULED REDEMPTION		237	237	241	241		(4)		(4)		237				9	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		09/01/2007	SCHEDULED REDEMPTION		108	108	110	110		(2)		(2)		108				4	01/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		09/01/2007	SCHEDULED REDEMPTION		5,166	5,166	5,012	5,019		147		147		5,166				205	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		09/01/2007	SCHEDULED REDEMPTION		2,352	2,352	2,403	2,395		(43)		(43)		2,352				102	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		09/01/2007	SCHEDULED REDEMPTION		18,882	18,882	19,119	19,114		(231)		(231)		18,882				697	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		09/01/2007	SCHEDULED REDEMPTION		6,164	6,164	6,233	6,232		(68)		(68)		6,164				253	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		09/01/2007	SCHEDULED REDEMPTION		2,940	2,940	2,978	2,977		(37)		(37)		2,940				117	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		09/01/2007	SCHEDULED REDEMPTION		8,489	8,489	8,590	8,587		(99)		(99)		8,489				347	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		09/01/2007	SCHEDULED REDEMPTION		503	503	509	508		(6)		(6)		503				20	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		09/01/2007	SCHEDULED REDEMPTION		5,207	5,207	5,284	5,278		(71)		(71)		5,207				204	01/01/2036	1
3128K9-QJ-6	FED HOME LOAN MTG CORP GOLD #A48557		09/01/2007	SCHEDULED REDEMPTION		115,364	115,364	111,687	111,853		3,511		3,511		115,364				4,748	05/01/2036	1
3128K9-QS-6	FED HOME LOAN MTG CORP GOLD #A48565		09/01/2007	SCHEDULED REDEMPTION		197,621	197,621	191,322	191,607		6,015		6,015		197,621				8,140	05/01/2036	1
3128K9-4U-5	FED HOME LOAN MTG CORP GOLD #A48935		09/01/2007	SCHEDULED REDEMPTION		39,317	39,317	38,070	38,127		1,191		1,191		39,317				1,575	05/01/2036	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		09/01/2007	SCHEDULED REDEMPTION		388	388	374	377		11		11		388				11	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		09/01/2007	SCHEDULED REDEMPTION		23,844	23,844	22,997	23,141		703		703		23,844				685	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		09/01/2007	SCHEDULED REDEMPTION		734	734	709	713		21		21		734				21	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		09/01/2007	SCHEDULED REDEMPTION		3,629	3,629	3,507	3,526		103		103		3,629				105	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		09/01/2007	SCHEDULED REDEMPTION		4,603	4,603	4,442	4,467		136		136		4,603				135	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		09/01/2007	SCHEDULED REDEMPTION		7,611	7,611	7,345	7,386		225		225		7,611				219	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		09/01/2007	SCHEDULED REDEMPTION		72	72	81	80		(9)		(9)		72				5	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		09/01/2007	SCHEDULED REDEMPTION		1,536	1,536	1,730	1,708		(188)		(188)		1,536				95	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		09/01/2007	SCHEDULED REDEMPTION		208	208	219	221		(14)		(14)		208				13	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		09/01/2007	SCHEDULED REDEMPTION		5,072	5,072	5,001	5,002		70		70		5,072				240	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		09/01/2007	SCHEDULED REDEMPTION		6,681	6,681	6,752	6,749		(68)		(68)		6,681				340	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		09/01/2007	SCHEDULED REDEMPTION		2,696	2,696	2,744	2,741		(45)		(45)		2,696				135	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		09/01/2007	SCHEDULED REDEMPTION		48	48	49	49						48				2	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		09/01/2007	SCHEDULED REDEMPTION		121	121	122	122		(1)		(1)		121				6	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2007	SCHEDULED REDEMPTION		886	886	920	916		(30)		(30)		886				48	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2007	SCHEDULED REDEMPTION		974	974	1,002	1,004		(30)		(30)		974				54	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		09/01/2007	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				2	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		09/01/2007	SCHEDULED REDEMPTION		61	61	60	60		1		1		61				3	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		09/01/2007	SCHEDULED REDEMPTION		638	638	644	643		(5)		(5)		638				32	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		09/01/2007	SCHEDULED REDEMPTION		61,990	61,990	62,857	62,736		(746)		(746)		61,990				3,166	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2007	SCHEDULED REDEMPTION		17	17	17	17						17				1	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2007	SCHEDULED REDEMPTION		9,174	9,174	9,288	9,267		(93)		(93)		9,174				469	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		09/01/2007	SCHEDULED REDEMPTION		553	553	570	566		(13)		(13)		553				30	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2007	SCHEDULED REDEMPTION		3,706	3,706	3,654	3,665		41		41		3,706				173	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		09/01/2007	SCHEDULED REDEMPTION		1,292	1,292	1,274	1,279		13		13		1,292				61	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		09/01/2007	SCHEDULED REDEMPTION		1,189	1,189	1,202	1,199		(9)		(9)		1,189				59	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		09/01/2007	SCHEDULED REDEMPTION		704	704	722	720		(16)		(16)		704				31	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		09/01/2007	SCHEDULED REDEMPTION		21,612	21,612	21,859	21,851		(239)		(239)		21,612				857	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		09/01/2007	SCHEDULED REDEMPTION		1,777	1,777	1,803	1,716		61		61		1,777				90	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		09/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11				1	11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		09/01/2007	SCHEDULED REDEMPTION		907	907	875	877		29		29		907				35	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2007	SCHEDULED REDEMPTION		141	141	136	136		4		4		141				6	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		09/01/2007	SCHEDULED REDEMPTION		2,182	2,182	2,104	2,119		63		63		2,182				86	11/01/2028	1
31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C21822		09/01/2007	SCHEDULED REDEMPTION		67	67	68	68		(2)		(2)		67				3	02/01/2029	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		09/01/2007	SCHEDULED REDEMPTION		59	59	58	58		1		1		59				3	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		09/01/2007	SCHEDULED REDEMPTION		358	358	333	334		25		25		358				17	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		09/01/2007	SCHEDULED REDEMPTION		1,073	1,073	1,005	1,006		67		67		1,073				50	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		09/01/2007	SCHEDULED REDEMPTION		2,969	2,969	2,795	2,801		167		167		2,969				143	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		09/01/2007	SCHEDULED REDEMPTION		28	28	28	28						28				1	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		09/01/2007	SCHEDULED REDEMPTION		439	439	410	411		29		29		439				21	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		09/01/2007	SCHEDULED REDEMPTION		389	389	364	365		24		24		389				18	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		09/01/2007	SCHEDULED REDEMPTION		938	938	875	878		61		61		938				41	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		09/01/2007	SCHEDULED REDEMPTION		23,602	23,602	22,104	22,139		1,462		1,462		23,602				1,149	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2007	SCHEDULED REDEMPTION		336	336	331	331		5		5		336				16	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		09/01/2007	SCHEDULED REDEMPTION		517	517	510	510		7		7		517				24	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		09/01/2007	SCHEDULED REDEMPTION		208	208	194	194		14		14		208				10	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		09/01/2007	SCHEDULED REDEMPTION		78	78	79	79		(1)		(1)		78				4	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		09/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11				1	07/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		09/01/2007	SCHEDULED REDEMPTION		14	14	13	13						14				1	07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		09/01/2007	SCHEDULED REDEMPTION		1,116	1,116	1,127	1,127		(10)		(10)		1,116				56	08/01/2029	1
31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C31009		07/01/2007	SCHEDULED REDEMPTION		60	60	62	61		(1)		(1)		60				3	09/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		09/01/2007	SCHEDULED REDEMPTION		24	24	24	24						24				1	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		09/01/2007	SCHEDULED REDEMPTION		361	361	370	370		(9)		(9)		361				22	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		09/01/2007	SCHEDULED REDEMPTION		73	73	74	74		(1)		(1)		73				4	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		09/01/2007	SCHEDULED REDEMPTION		9	9	10	10						9				1	10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		09/01/2007	SCHEDULED REDEMPTION		65	65	65	65		(1)		(1)		65				3	11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		09/01/2007	SCHEDULED REDEMPTION		139	139	140	140		(1)		(1)		139				7	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		09/01/2007	SCHEDULED REDEMPTION		37	37	35	35		1		1		37				2	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		09/01/2007	SCHEDULED REDEMPTION		158	158	160	160		(1)		(1)		158				7	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		09/01/2007	SCHEDULED REDEMPTION		12	12	12	12						12				1	01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		09/01/2007	SCHEDULED REDEMPTION		272	272	274	274		(2)		(2)		272				14	02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		09/01/2007	SCHEDULED REDEMPTION		100	100	101	101		(1)		(1)		100				5	02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		09/01/2007	SCHEDULED REDEMPTION		3,394	3,394	3,239	3,257		137		137		3,394				178	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		09/01/2007	SCHEDULED REDEMPTION		252	252	254	254		(2)		(2)		252				13	04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		09/01/2007	SCHEDULED REDEMPTION		8	8	8	9						8				1	04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		09/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		09/01/2007	SCHEDULED REDEMPTION		15	15	15	15		1		1		15				1	04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		09/01/2007	SCHEDULED REDEMPTION		2	2	3	3						2					04/01/2030	1
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127		09/01/2007	SCHEDULED REDEMPTION		201	201	205	205		(3)		(3)		201				10	02/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		09/01/2007	SCHEDULED REDEMPTION		7	7	6	6						7				1	06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		09/01/2007	SCHEDULED REDEMPTION		8,766	8,766	8,643	8,645		121		121		8,766				389	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		09/01/2007	SCHEDULED REDEMPTION		115	115	120	121		(6)		(6)		115				7	07/01/2030	1
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332		09/01/2007	SCHEDULED REDEMPTION		203	203	211	216		(13)		(13)		203				13	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		09/01/2007	SCHEDULED REDEMPTION		21	21	21	21		1		1		21				1	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		09/01/2007	SCHEDULED REDEMPTION		725	725	732	732		(7)		(7)		725				35	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		09/01/2007	SCHEDULED REDEMPTION		184	184	194	194		(10)		(10)		184				9	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		09/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		09/01/2007	SCHEDULED REDEMPTION		62	62	65	65		(3)		(3)		62				3	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		09/01/2007	SCHEDULED REDEMPTION		179	179	182	182		(3)		(3)		179				9	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		09/01/2007	SCHEDULED REDEMPTION		73	73	76	79		(6)		(6)		73				5	01/01/2031	1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078		09/01/2007	SCHEDULED REDEMPTION		1,078	1,078	1,052	1,055		24		24		1,078				46	03/01/2031	1
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383		09/01/2007	SCHEDULED REDEMPTION		1,764	1,764	1,720	1,724		39		39		1,764				76	04/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		09/01/2007	SCHEDULED REDEMPTION		32	32	32	32						32				2	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		09/01/2007	SCHEDULED REDEMPTION		201	201	198	198		3		3		201				10	05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		09/01/2007	SCHEDULED REDEMPTION		227	227	224	224		3		3		227				11	05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		09/01/2007	SCHEDULED REDEMPTION		124	124	126	126		(2)		(2)		124				6	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2007	SCHEDULED REDEMPTION		102	102	100	100		1		1		102				5	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		09/01/2007	SCHEDULED REDEMPTION		531	531	523	524		7		7		531				25	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		09/01/2007	SCHEDULED REDEMPTION		8,167	8,167	8,569	8,556		(389)		(389)		8,167				404	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		09/01/2007	SCHEDULED REDEMPTION		28	28	28	28						28				1	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		09/01/2007	SCHEDULED REDEMPTION		29	29	29	29						29				1	07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		09/01/2007	SCHEDULED REDEMPTION		262	262	277	276		(14)		(14)		262				13	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		09/01/2007	SCHEDULED REDEMPTION		5,690	5,690	5,790	5,786		(97)		(97)		5,690				275	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2007	SCHEDULED REDEMPTION		3,668	3,668	3,617	3,617		51		51		3,668				176	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		09/01/2007	SCHEDULED REDEMPTION		1,368	1,368	1,349	1,351		17		17		1,368				63	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2007	SCHEDULED REDEMPTION		6,680	6,680	6,586	6,591		89		89		6,680				290	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		09/01/2007	SCHEDULED REDEMPTION		21	21	20	20						21				1	09/01/2031	1
31298W-GB-5	FED HOME LOAN MTG CORP GOLD #C59194		09/01/2007	SCHEDULED REDEMPTION		38	38	37	37						38				2	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2007	SCHEDULED REDEMPTION		10	10	10	10						10				1	10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		09/01/2007	SCHEDULED REDEMPTION		92	92	97	97		(5)		(5)		92				5	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		09/01/2007	SCHEDULED REDEMPTION		380	380	374	375		5		5		380				17	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		09/01/2007	SCHEDULED REDEMPTION		1,288	1,288	1,270	1,271		17		17		1,288				63	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		09/01/2007	SCHEDULED REDEMPTION		250	250	246	247		3		3		250				12	10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		09/01/2007	SCHEDULED REDEMPTION		94	94	93	93		1		1		94				4	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		09/01/2007	SCHEDULED REDEMPTION		332	332	327	328		4		4		332				15	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		09/01/2007	SCHEDULED REDEMPTION		10	10	9	9						10				1	01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		09/01/2007	SCHEDULED REDEMPTION		21,145	21,145	22,302	22,204		(1,058)		(1,058)		21,145				1,106	02/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		09/01/2007	SCHEDULED REDEMPTION		2,648	2,648	2,611	2,619		30		30		2,648				115	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		09/01/2007	SCHEDULED REDEMPTION		5,159	5,159	5,087	5,098		61		61		5,159				250	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		09/01/2007	SCHEDULED REDEMPTION		753	753	743	745		8		8		753				35	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		09/01/2007	SCHEDULED REDEMPTION		5,291	5,291	5,342	5,331		(40)		(40)		5,291				266	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		09/01/2007	SCHEDULED REDEMPTION		240	240	242	242		(2)		(2)		240				12	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		09/01/2007	SCHEDULED REDEMPTION		380	380	384	383		(3)		(3)		380				19	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		09/01/2007	SCHEDULED REDEMPTION		11	11	10	10						11				1	06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		09/01/2007	SCHEDULED REDEMPTION		1,191	1,191	1,174	1,178		12		12		1,191				52	06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		09/01/2007	SCHEDULED REDEMPTION		474	474	478	477		(4)		(4)		474				24	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2007	SCHEDULED REDEMPTION		31,307	31,307	32,379	32,066		(758)		(758)		31,307				1,638	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		09/01/2007	SCHEDULED REDEMPTION		631	631	638	636		(5)		(5)		631				32	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		09/01/2007	SCHEDULED REDEMPTION		1,111	1,111	1,096	1,100		12		12		1,111				48	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		09/01/2007	SCHEDULED REDEMPTION		1,244	1,244	1,227	1,227		18		18		1,244				59	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		09/01/2007	SCHEDULED REDEMPTION		145	145	143	144		2		2		145				7	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		09/01/2007	SCHEDULED REDEMPTION		18	18	18	18						18				1	08/01/2032	1
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669		09/01/2007	SCHEDULED REDEMPTION		25	25	25	25						25				1	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		09/01/2007	SCHEDULED REDEMPTION		238	238	234	235		2		2		238				12	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		09/01/2007	SCHEDULED REDEMPTION		30	30	30	30						30				1	08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		09/01/2007	SCHEDULED REDEMPTION		2,478	2,478	2,444	2,444		35		35		2,478				121	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2007	SCHEDULED REDEMPTION		4,842	4,842	4,971	4,955		(113)		(113)		4,842				207	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		09/01/2007	SCHEDULED REDEMPTION		186	186	188	188		(2)		(2)		186				7	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		09/01/2007	SCHEDULED REDEMPTION		491	491	504	501		(11)		(11)		491				21	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		09/01/2007	SCHEDULED REDEMPTION		10,817	10,817	10,297	10,143		675		675		10,817				529	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		09/01/2007	SCHEDULED REDEMPTION		85	85	89	88		(3)		(3)		85				5	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		09/01/2007	SCHEDULED REDEMPTION		1,428	1,428	1,469	1,481		(53)		(53)		1,428				88	09/01/2026	1
31335G-QA-6	FED HOME LOAN MTG CORP GOLD #C80449		09/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		09/01/2007	SCHEDULED REDEMPTION		117,570	117,570	112,289	112,384		5,186		5,186		117,570				5,107	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		09/01/2007	SCHEDULED REDEMPTION		3,277	3,277	3,034	2,966		311		311		3,277				154	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		09/01/2007	SCHEDULED REDEMPTION		33,820	33,820	31,403	30,840		2,981		2,981		33,820				1,478	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		09/01/2007	SCHEDULED REDEMPTION		1,545	1,545	1,435	1,413		132		132		1,545				73	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		09/01/2007	SCHEDULED REDEMPTION		2,303	2,303	2,371	2,371		(68)		(68)		2,303				142	08/01/2026	1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282		09/01/2007	SCHEDULED REDEMPTION		9,195	9,195	9,072	9,149		47		47		9,195				431	03/01/2009	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		09/01/2007	SCHEDULED REDEMPTION		16,719	16,719	16,496	16,601		118		118		16,719				772	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		09/01/2007	SCHEDULED REDEMPTION		51,024	51,024	48,273	49,208		1,816		1,816		51,024				2,205	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		09/01/2007	SCHEDULED REDEMPTION		11,466	11,466	11,359	11,401		65		65		11,466				579	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		09/01/2007	SCHEDULED REDEMPTION		11,963	11,963	11,675	11,813		150		150		11,963				543	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		09/01/2007	SCHEDULED REDEMPTION		30,536	30,536	29,704	30,012		525		525		30,536				1,439	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		09/01/2007	SCHEDULED REDEMPTION		180	180	186	186		(6)		(6)		180				10	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		09/01/2007	SCHEDULED REDEMPTION		2,911	2,911	3,014	2,999		(88)		(88)		2,911				161	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2007	SCHEDULED REDEMPTION		4,529	4,529	4,688	4,665		(136)		(136)		4,529				247	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		09/01/2007	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		09/01/2007	SCHEDULED REDEMPTION		5,827	5,827	5,620	5,657		169		169		5,827				168	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		09/01/2007	SCHEDULED REDEMPTION		11,063	11,063	10,794	10,887		176		176		11,063				519	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		09/01/2007	SCHEDULED REDEMPTION		14,803	14,803	14,442	14,618		185		185		14,803				694	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		09/01/2007	SCHEDULED REDEMPTION		7,992	7,992	7,636	7,809		184		184		7,992				343	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		09/01/2007	SCHEDULED REDEMPTION		1,293	1,293	1,235	1,257		36		36		1,293				56	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2007	SCHEDULED REDEMPTION		42,355	42,355	40,909	41,569		787		787		42,355				1,573	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		09/01/2007	SCHEDULED REDEMPTION		4,358	4,358	4,240	4,280		78		78		4,358				205	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		09/01/2007	SCHEDULED REDEMPTION		972	972	946	955		17		17		972				46	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		09/01/2007	SCHEDULED REDEMPTION		25,198	25,198	24,997	25,066		132		132		25,198				1,297	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2007	SCHEDULED REDEMPTION		2,435	2,435	2,520	2,490		(56)		(56)		2,435				141	02/01/2016	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		09/01/2007	SCHEDULED REDEMPTION		67,900	67,900	68,908	68,686		(787)		(787)		67,900				2,445	09/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		09/01/2007	SCHEDULED REDEMPTION		317	317	331	332		(15)		(15)		317				20	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		09/01/2007	SCHEDULED REDEMPTION		11,769	11,769	12,790	12,688		(919)		(919)		11,769				810	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		09/01/2007	SCHEDULED REDEMPTION		6,261	6,261	6,332	6,331		(70)		(70)		6,261				356	03/01/2027	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2007	SCHEDULED REDEMPTION		4,546	4,546	4,683	4,689		(142)		(142)		4,546				247	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		09/01/2007	SCHEDULED REDEMPTION		468	468	462	462		7		7		468				22	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		09/01/2007	SCHEDULED REDEMPTION		101	101	103	104		(3)		(3)		101				5	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		09/01/2007	SCHEDULED REDEMPTION		30,827	30,827	30,395	30,400		427		427		30,827				1,438	08/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		09/01/2007	SCHEDULED REDEMPTION		2,543	2,543	2,607	2,607		(64)		(64)		2,543				136	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		09/01/2007	SCHEDULED REDEMPTION		794	794	837	836		(42)		(42)		794				39	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		09/01/2007	SCHEDULED REDEMPTION		3,763	3,763	3,734	3,735		28		28		3,763				177	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		09/01/2007	SCHEDULED REDEMPTION		402	402	406	406		(3)		(3)		402				20	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		09/01/2007	SCHEDULED REDEMPTION		3,242	3,242	3,273	3,271		(29)		(29)		3,242				165	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2007	SCHEDULED REDEMPTION		7,804	7,804	7,896	7,889		(85)		(85)		7,804				391	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2007	SCHEDULED REDEMPTION		223,018	223,018	225,912	225,684		(2,666)		(2,666)		223,018				11,200	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2007	SCHEDULED REDEMPTION		19,320	19,320	20,377	20,347		(1,027)		(1,027)		19,320				981	07/01/2032	1
31283H-4Z-5	FED HOME LOAN MTG CORP GOLD #G01740		09/01/2007	SCHEDULED REDEMPTION		29,025	29,025	29,471	29,457		(432)		(432)		29,025				1,149	12/01/2034	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		09/01/2007	SCHEDULED REDEMPTION		27,338	27,338	27,648	27,641		(303)		(303)		27,338				1,084	02/01/2035	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		09/01/2007	SCHEDULED REDEMPTION		26,772	26,772	27,151	27,142		(370)		(370)		26,772				1,061	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		09/01/2007	SCHEDULED REDEMPTION		13,804	13,804	14,014	14,009		(205)		(205)		13,804				548	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2007	SCHEDULED REDEMPTION		25,686	25,686	25,451	25,458		228		228		25,686				923	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		09/01/2007	SCHEDULED REDEMPTION		1,218	1,218	1,232	1,231		(14)		(14)		1,218				48	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		09/01/2007	SCHEDULED REDEMPTION		809	809	818	818		(9)		(9)		809				32	02/01/2036	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		09/01/2007	SCHEDULED REDEMPTION		79,571	79,571	71,477	74,531		5,041		5,041		79,571				2,863	06/01/2014	1
3128MS-B8-2	FED HOME LOAN MTG CORP GOLD #H00063		09/01/2007	SCHEDULED REDEMPTION		3,436	3,436	3,402	3,404		33		33		3,436				138	11/01/2035	1
3128MS-CX-6	FED HOME LOAN MTG CORP GOLD #H00086		09/01/2007	SCHEDULED REDEMPTION		111,099	111,099	109,988	110,045		1,054		1,054		111,099				4,577	12/01/2035	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		09/01/2007	SCHEDULED REDEMPTION		2,352	2,352	2,406	2,402		(50)		(50)		2,352				127	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2007	SCHEDULED REDEMPTION		15,504	15,504	15,250	15,300		205		205		15,504				672	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		09/01/2007	SCHEDULED REDEMPTION		1,858	1,858	1,828	1,833		25		25		1,858				81	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		09/01/2007	SCHEDULED REDEMPTION		330	330	330	330						330				14	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		09/01/2007	SCHEDULED REDEMPTION		18,921	18,921	18,944	18,940		(19)		(19)		18,921				889	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		09/01/2007	SCHEDULED REDEMPTION		10,067	10,067	10,080	10,076		(9)		(9)		10,067				474	03/01/2029	1
31359E-KY-6	FED NATL MTG ASSN 1993-204 PJ		09/01/2007	SCHEDULED REDEMPTION		160,651	160,651	160,702	160,658		(7)		(7)		160,651				7,021	05/25/2023	1
31361D-QN-2	FED NATL MTG ASSOC #028361		09/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					06/01/2016	1
31361H-C8-1	FED NATL MTG ASSOC #031595		09/01/2007	SCHEDULED REDEMPTION		860	860	795	851		9		9		860				54	05/01/2009	1
313610-JH-1	FED NATL MTG ASSOC #046164		09/01/2007	SCHEDULED REDEMPTION		4	4	4	3		1		1		4					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		09/01/2007	SCHEDULED REDEMPTION		56	56	52	53		2		2		56				3	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		09/01/2007	SCHEDULED REDEMPTION		284	284	274	280		4		4		284				17	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		09/01/2007	SCHEDULED REDEMPTION		1,461	1,461	1,603	1,628		(167)		(167)		1,461				90	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		09/01/2007	SCHEDULED REDEMPTION		451	451	451	451						451				30	01/01/2019	1
31362T-BW-2	FED NATL MTG ASSOC #070253		09/01/2007	SCHEDULED REDEMPTION		60	60	63	62		(2)		(2)		60				4	02/01/2017	1
313627-U8-2	FED NATL MTG ASSOC #080707		09/01/2007	SCHEDULED REDEMPTION		753	753	728	748		5		5		753				49	09/01/2019	1
313628-AC-3	FED NATL MTG ASSOC #081003		09/01/2007	SCHEDULED REDEMPTION		80	80	78	79		2		2		80				5	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		09/01/2007	SCHEDULED REDEMPTION		161	161	156	157		4		4		161				10	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		09/01/2007	SCHEDULED REDEMPTION		151	151	146	138		12		12		151				10	09/01/2019	1
313628-NP-0	FED NATL MTG ASSOC #081398		09/01/2007	SCHEDULED REDEMPTION		117	117	113	114		2		2		117				7	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		09/01/2007	SCHEDULED REDEMPTION		53,575	53,575	56,469	56,912		(3,337)		(3,337)		53,575				3,461	10/15/2021	1
313633-HH-5	FED NATL MTG ASSOC #105632		09/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2020	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		09/01/2007	SCHEDULED REDEMPTION		144	144	146	146		(2)		(2)		144				9	12/01/2018	1
31364N-B3-7	FED NATL MTG ASSOC #111758		09/01/2007	SCHEDULED REDEMPTION		112	112	112	112						112				7	07/01/2017	1
31365C-XK-8	FED NATL MTG ASSOC #124082		09/01/2007	SCHEDULED REDEMPTION		3,275	3,275	3,367	3,315		(40)		(40)		3,275				178	06/01/2017	1
31365D-G5-8	FED NATL MTG ASSOC #124520		09/01/2007	SCHEDULED REDEMPTION		7,592	7,592	7,510	7,497		95		95		7,592				395	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		09/01/2007	SCHEDULED REDEMPTION		2,498	2,498	2,471	2,468		30		30		2,498				128	10/01/2022	1
31365D-N6-8	FED NATL MTG ASSOC #124713		09/01/2007	SCHEDULED REDEMPTION		60	60	61	60						60				3	02/01/2008	1
31368H-KA-0	FED NATL MTG ASSOC #190289		09/01/2007	SCHEDULED REDEMPTION		1,135	1,135	1,182	1,180		(45)		(45)		1,135				57	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		09/01/2007	SCHEDULED REDEMPTION		6,009	6,009	6,178	6,122		(113)		(113)		6,009				334	12/01/2012	1
31370J-B6-1	FED NATL MTG ASSOC #232361		09/01/2007	SCHEDULED REDEMPTION		226	226	224	226		1		1		226				10	10/01/2008	1
31371G-EK-2	FED NATL MTG ASSOC #251338		09/01/2007	SCHEDULED REDEMPTION		21,636	21,636	21,775	21,726		(90)		(90)		21,636				994	12/01/2012	1
31371G-YG-9	FED NATL MTG ASSOC #251911		09/01/2007	SCHEDULED REDEMPTION		3,532	3,532	3,420	3,428		105		105		3,532				156	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		09/01/2007	SCHEDULED REDEMPTION		237	237	228	228		9		9		237				12	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		09/01/2007	SCHEDULED REDEMPTION		927	927	897	899		28		28		927				40	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		09/01/2007	SCHEDULED REDEMPTION		7,686	7,686	7,441	7,471		215		215		7,686				329	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		09/01/2007	SCHEDULED REDEMPTION		1,958	1,958	1,943	1,947		10		10		1,958				85	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		09/01/2007	SCHEDULED REDEMPTION		290	290	288	288		2		2		290				12	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		09/01/2007	SCHEDULED REDEMPTION		6,195	6,195	5,997	6,020		175		175		6,195				269	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		09/01/2007	SCHEDULED REDEMPTION		4,046	4,046	3,917	3,925		121		121		4,046				178	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		09/01/2007	SCHEDULED REDEMPTION		4,169	4,169	4,203	4,166		3		3		4,169				227	11/01/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371H-4J-4	FED NATL MTG ASSOC #252925		09/01/2007	SCHEDULED REDEMPTION		576	576	568	568		8		8		576				30	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		09/01/2007	SCHEDULED REDEMPTION		182	182	189	190		(8)		(8)		182				10	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2007	SCHEDULED REDEMPTION		982	982	969	969		14		14		982				54	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		09/01/2007	SCHEDULED REDEMPTION		13,651	13,651	13,787	13,748		(98)		(98)		13,651				770	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		09/01/2007	SCHEDULED REDEMPTION		273	273	279	280		(7)		(7)		273				15	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		09/01/2007	SCHEDULED REDEMPTION		819	819	868	883		(63)		(63)		819				52	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2007	SCHEDULED REDEMPTION		325	325	345	352		(27)		(27)		325				21	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		09/01/2007	SCHEDULED REDEMPTION		348	348	354	351		(4)		(4)		348				18	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		09/01/2007	SCHEDULED REDEMPTION		348	348	356	357		(9)		(9)		348				18	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		09/01/2007	SCHEDULED REDEMPTION		97	97	99	98		(1)		(1)		97				5	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		09/01/2007	SCHEDULED REDEMPTION		2,660	2,660	2,817	2,862		(202)		(202)		2,660				169	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2007	SCHEDULED REDEMPTION		2,936	2,936	2,986	2,964		(28)		(28)		2,936				146	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		09/01/2007	SCHEDULED REDEMPTION		401	401	425	422		(22)		(22)		401				23	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		09/01/2007	SCHEDULED REDEMPTION		809	809	825	809						809				44	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2007	SCHEDULED REDEMPTION		15,478	15,478	15,868	15,891		(413)		(413)		15,478				829	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2007	SCHEDULED REDEMPTION		214	214	222	223		(9)		(9)		214				12	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		09/01/2007	SCHEDULED REDEMPTION		1,232	1,232	1,275	1,268		(35)		(35)		1,232				49	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		09/01/2007	SCHEDULED REDEMPTION		6,581	6,581	6,371	6,386		195		195		6,581				282	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		09/01/2007	SCHEDULED REDEMPTION		2,007	2,007	2,084	2,117		(110)		(110)		2,007				108	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		09/01/2007	SCHEDULED REDEMPTION		27,510	27,510	27,901	27,953		(443)		(443)		27,510				1,379	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		09/01/2007	SCHEDULED REDEMPTION		6,300	6,300	6,099	6,115		185		185		6,300				274	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		09/01/2007	SCHEDULED REDEMPTION		1,484	1,484	1,437	1,441		43		43		1,484				64	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2007	SCHEDULED REDEMPTION		11,856	11,856	12,120	12,129		(273)		(273)		11,856				665	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		09/01/2007	SCHEDULED REDEMPTION		5,626	5,626	5,446	5,467		159		159		5,626				239	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		09/01/2007	SCHEDULED REDEMPTION		4,046	4,046	4,104	4,097		(52)		(52)		4,046				215	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		09/01/2007	SCHEDULED REDEMPTION		10,942	10,942	10,593	10,643		299		299		10,942				472	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		09/01/2007	SCHEDULED REDEMPTION		9,699	9,699	10,181	10,133		(435)		(435)		9,699				421	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		09/01/2007	SCHEDULED REDEMPTION		67	67	71	70		(2)		(2)		67				4	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		09/01/2007	SCHEDULED REDEMPTION		11,471	11,471	11,720	11,677		(206)		(206)		11,471				612	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		09/01/2007	SCHEDULED REDEMPTION		48,078	48,078	50,471	50,269		(2,191)		(2,191)		48,078				2,075	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		09/01/2007	SCHEDULED REDEMPTION		4,188	4,188	4,055	4,078		110		110		4,188				182	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		09/01/2007	SCHEDULED REDEMPTION		7,511	7,511	7,274	7,319		192		192		7,511				324	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		09/01/2007	SCHEDULED REDEMPTION		3,077	3,077	3,146	3,126		(49)		(49)		3,077				166	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2007	SCHEDULED REDEMPTION		2,121	2,121	2,187	2,184		(63)		(63)		2,121				98	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		09/01/2007	SCHEDULED REDEMPTION		4,730	4,730	4,579	4,615		115		115		4,730				208	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2007	SCHEDULED REDEMPTION		4,932	4,932	4,776	4,816		116		116		4,932				211	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		09/01/2007	SCHEDULED REDEMPTION		9,349	9,349	9,051	9,143		206		206		9,349				407	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		09/01/2007	SCHEDULED REDEMPTION		4,886	4,886	4,850	4,851		34		34		4,886				193	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		09/01/2007	SCHEDULED REDEMPTION		10,068	10,068	9,747	9,857		211		211		10,068				434	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		09/01/2007	SCHEDULED REDEMPTION		7,946	7,946	8,157	8,128		(183)		(183)		7,946				287	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		09/01/2007	SCHEDULED REDEMPTION		1,235	1,235	1,222	1,222		13		13		1,235				57	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		09/01/2007	SCHEDULED REDEMPTION		39,565	39,565	39,812	39,809		(244)		(244)		39,565				1,559	03/01/2033	1
31371K-3D-1	FED NATL MTG ASSOC #254696		09/01/2007	SCHEDULED REDEMPTION		498	498	508	507		(9)		(9)		498				20	03/01/2018	1
31371K-5U-1	FED NATL MTG ASSOC #254759		09/01/2007	SCHEDULED REDEMPTION		2,547	2,547	2,583	2,577		(30)		(30)		2,547				82	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		09/01/2007	SCHEDULED REDEMPTION		23,850	23,850	23,760	23,766		84		84		23,850				859	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		09/01/2007	SCHEDULED REDEMPTION		4,791	4,791	4,962	4,954		(163)		(163)		4,791				222	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		09/01/2007	SCHEDULED REDEMPTION		1,606	1,606	1,606	1,606		(1)		(1)		1,606				75	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		09/01/2007	SCHEDULED REDEMPTION		26,354	26,354	24,863	25,132		1,222		1,222		26,354				759	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		09/01/2007	SCHEDULED REDEMPTION		22,763	22,763	23,373	23,329		(565)		(565)		22,763				824	05/01/2019	1
31371L-PL-7	FED NATL MTG ASSOC #255227		09/01/2007	SCHEDULED REDEMPTION		1,618	1,618	1,641	1,638		(20)		(20)		1,618				52	05/01/2019	1
31371L-PP-8	FED NATL MTG ASSOC #255230		07/01/2007	Various		343,668	366,354	352,301	354,101		142		142		354,243		(10,576)	(10,576)	11,151	06/01/2034	1
31371L-2N-8	FED NATL MTG ASSOC #255581		09/01/2007	SCHEDULED REDEMPTION		10,904	10,904	11,223	11,210		(306)		(306)		10,904				465	02/01/2035	1
31371L-2Q-1	FED NATL MTG ASSOC #255583		09/01/2007	SCHEDULED REDEMPTION		4,367	4,367	4,513	4,495		(128)		(128)		4,367				176	01/01/2020	1
31371L-5P-0	FED NATL MTG ASSOC #255654		09/01/2007	SCHEDULED REDEMPTION		4,018	4,018	3,740	3,751		267		267		4,018				125	02/01/2035	1
31371L-6A-2	FED NATL MTG ASSOC #255665		09/01/2007	SCHEDULED REDEMPTION		55,191	55,191	55,633	55,613		(421)		(421)		55,191				1,779	04/01/2020	1
31371L-6E-4	FED NATL MTG ASSOC #255669		09/01/2007	SCHEDULED REDEMPTION		55,055	55,055	50,074	50,192		4,863		4,863		55,055				1,703	02/01/2035	1
31371M-AC-1	FED NATL MTG ASSOC #255703		09/01/2007	SCHEDULED REDEMPTION		8,484	8,484	7,899	7,921		563		563		8,484				271	04/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		09/01/2007	SCHEDULED REDEMPTION		15,213	15,213	15,689	15,674		(462)		(462)		15,213				681	04/01/2035	1
31371M-DJ-3	FED NATL MTG ASSOC #255805		09/01/2007	SCHEDULED REDEMPTION		1,914	1,914	1,936	1,935		(21)		(21)		1,914				62	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)
31371M-F8-5	FED NATL MTG ASSOC #255891		09/01/2007	SCHEDULED REDEMPTION		1,581	1,581	1,623	1,621		(40)		(40)		1,581				57	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		09/01/2007	SCHEDULED REDEMPTION		1,623	1,623	1,659	1,657		(34)		(34)		1,623				63	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2007	SCHEDULED REDEMPTION		263,781	263,781	259,824	260,122		3,658		3,658		263,781				10,554	02/01/2036	1
31371M-SY-4	FED NATL MTG ASSOC #256235		12/13/2006	MORGAN STANLEY DEAN WITTER		48	49	47	47						47		1	1		05/01/2021	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		09/01/2007	SCHEDULED REDEMPTION		21,560	21,560	21,752			(193)		(193)		21,560				234	10/01/2036	1
31371M-ZD-2	FED NATL MTG ASSOC #256440		09/01/2007	SCHEDULED REDEMPTION		42,767	42,767	44,060	44,037		(1,270)		(1,270)		42,767				1,824	10/01/2021	1
31371M-2J-5	FED NATL MTG ASSOC #256477		09/01/2007	SCHEDULED REDEMPTION		63,835	63,835	64,418			(583)		(583)		63,835				346	11/01/2036	1
31371N-D4-4	FED NATL MTG ASSOC #256723		09/01/2007	SCHEDULED REDEMPTION		3,906	3,906	3,941			(35)		(35)		3,906				42	05/01/2037	1
31371N-EW-1	FED NATL MTG ASSOC #256749		05/11/2007	BARCLAYS BANK					3,950,738		1,653		1,653						(7,334)	06/01/2037	1
31371V-KQ-9	FED NATL MTG ASSOC #263203		09/01/2007	SCHEDULED REDEMPTION		25,171	25,171	26,424	25,776		(605)		(605)		25,171				1,084	01/01/2009	1
31372L-A7-3	FED NATL MTG ASSOC #275530		09/01/2007	SCHEDULED REDEMPTION		3,493	3,493	3,667	3,592		(98)		(98)		3,493				151	03/01/2009	1
31372P-V2-2	FED NATL MTG ASSOC #278833		09/01/2007	SCHEDULED REDEMPTION		303	303	309	311		(8)		(8)		303				19	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		09/01/2007	SCHEDULED REDEMPTION		188	188	191	193		(5)		(5)		188				12	12/01/2024	1
31372V-6U-5	FED NATL MTG ASSOC #284483		09/01/2007	SCHEDULED REDEMPTION		263,903	263,903	271,252	267,899		(3,997)		(3,997)		263,903				10,493	04/01/2009	1
31373U-LH-8	FED NATL MTG ASSOC #303728		09/01/2007	SCHEDULED REDEMPTION		3,234	3,234	3,209	3,223		11		11		3,234				141	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		09/01/2007	SCHEDULED REDEMPTION		13,811	13,811	13,749	13,780		31		31		13,811				697	03/01/2011	1
31373U-P9-2	FED NATL MTG ASSOC #303848		09/01/2007	SCHEDULED REDEMPTION		8,350	8,350	8,498	8,383		(33)		(33)		8,350				452	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		09/01/2007	SCHEDULED REDEMPTION		3,419	3,419	3,480	3,482		(64)		(64)		3,419				175	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		09/01/2007	SCHEDULED REDEMPTION		4,217	4,217	4,154	4,140		78		78		4,217				221	08/01/2025	1
31374E-Y8-9	FED NATL MTG ASSOC #312235		09/01/2007	SCHEDULED REDEMPTION		84	84	89	89		(4)		(4)		84				5	07/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		09/01/2007	SCHEDULED REDEMPTION		93	93	96	96		(2)		(2)		93				5	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		09/01/2007	SCHEDULED REDEMPTION		196	196	207	205		(10)		(10)		196				12	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		09/01/2007	SCHEDULED REDEMPTION		3,937	3,937	4,133	4,085		(148)		(148)		3,937				170	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		09/01/2007	SCHEDULED REDEMPTION		627	627	617	616		11		11		627				32	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		09/01/2007	SCHEDULED REDEMPTION		2,905	2,905	2,883	2,890		15		15		2,905				125	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		09/01/2007	SCHEDULED REDEMPTION		2,337	2,337	2,379	2,387		(50)		(50)		2,337				121	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		09/01/2007	SCHEDULED REDEMPTION		1,875	1,875	1,890	1,889		(14)		(14)		1,875				110	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		09/01/2007	SCHEDULED REDEMPTION		197	197	201	202		(5)		(5)		197				11	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		09/01/2007	SCHEDULED REDEMPTION		1,569	1,569	1,625	1,621		(53)		(53)		1,569				75	07/01/2029	1
31375E-U9-0	FED NATL MTG ASSOC #332808		09/01/2007	SCHEDULED REDEMPTION		4,356	4,356	4,481	4,364		(7)		(7)		4,356				230	05/01/2009	1
31375M-XC-2	FED NATL MTG ASSOC #339175		09/01/2007	SCHEDULED REDEMPTION		2,214	2,214	2,057	2,087		127		127		2,214				90	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		09/01/2007	SCHEDULED REDEMPTION		719	719	668	678		40		40		719				31	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		09/01/2007	SCHEDULED REDEMPTION		65,650	65,650	68,918	67,641		(1,990)		(1,990)		65,650				2,846	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		09/01/2007	SCHEDULED REDEMPTION		24,966	24,966	25,753	25,217		(251)		(251)		24,966				1,374	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		09/01/2007	SCHEDULED REDEMPTION		27,672	27,672	29,049	28,922		(1,250)		(1,250)		27,672				1,224	05/01/2016	1
31376K-QV-1	FED NATL MTG ASSOC #357868		09/01/2007	SCHEDULED REDEMPTION		86,631	86,631	83,061	83,204		3,427		3,427		86,631				3,152	06/01/2020	1
31376K-SQ-0	FED NATL MTG ASSOC #357927		09/01/2007	SCHEDULED REDEMPTION		1,036	1,036	1,048	1,047		(11)		(11)		1,036				33	07/01/2020	1
31376K-T5-5	FED NATL MTG ASSOC #357972		09/01/2007	SCHEDULED REDEMPTION		695	695	631	633		62		62		695				23	08/01/2035	1
31376T-BV-8	FED NATL MTG ASSOC #364652		09/01/2007	SCHEDULED REDEMPTION		31	31	33	33		(1)		(1)		31				2	01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2007	SCHEDULED REDEMPTION		7,697	7,697	7,638	7,654		43		43		7,697				334	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		09/01/2007	SCHEDULED REDEMPTION		126	126	121	121		5		5		126				6	12/01/2027	1
31378U-NX-6	FED NATL MTG ASSOC #409106		09/01/2007	SCHEDULED REDEMPTION		531	531	520	523		8		8		531				25	12/01/2017	1
31378X-BP-0	FED NATL MTG ASSOC #411446		09/01/2007	SCHEDULED REDEMPTION		17,064	17,064	17,099	17,231		(167)		(167)		17,064				915	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		09/01/2007	SCHEDULED REDEMPTION		1,122	1,122	1,128	1,125		(4)		(4)		1,122				53	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		09/01/2007	SCHEDULED REDEMPTION		357	357	372	372		(14)		(14)		357				16	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		09/01/2007	SCHEDULED REDEMPTION		1,080	1,080	1,098	1,094		(13)		(13)		1,080				43	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		09/01/2007	SCHEDULED REDEMPTION		11,247	11,247	11,310	11,289		(42)		(42)		11,247				545	04/01/2013	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
31379R-MN-5	FED NATL MTG ASSOC #427065		09/01/2007	SCHEDULED REDEMPTION		45	45	48	48		(2)		(2)		45				2	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		09/01/2007	SCHEDULED REDEMPTION		2,106	2,106	2,168	2,159		(52)		(52)		2,106				114	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		09/01/2007	SCHEDULED REDEMPTION		5,543	5,543	5,576	5,565		(21)		(21)		5,543				260	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		09/01/2007	SCHEDULED REDEMPTION		901	901	906	904		(3)		(3)		901				42	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		09/01/2007	SCHEDULED REDEMPTION		1,136	1,136	1,143	1,139		(4)		(4)		1,136				53	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2007	SCHEDULED REDEMPTION		3,409	3,409	3,383	3,392		17		17		3,409				149	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		09/01/2007	SCHEDULED REDEMPTION		1,213	1,213	1,264	1,263		(51)		(51)		1,213				59	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		09/01/2007	SCHEDULED REDEMPTION		4,528	4,528	4,554	4,544		(17)		(17)		4,528				212	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		09/01/2007	SCHEDULED REDEMPTION		360	360	375	375		(14)		(14)		360				18	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		09/01/2007	SCHEDULED REDEMPTION		2,846	2,846	2,863	2,856		(9)		(9)		2,846				134	07/01/2013	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)
31380C-3B-2	FED NATL MTG ASSOC #436494		09/01/2007	SCHEDULED REDEMPTION		1,031	1,031	1,037	1,035		(4)		(4)		1,031				48	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		09/01/2007	SCHEDULED REDEMPTION		6,924	6,924	6,703	6,718		206		206		6,924				303	12/01/2018	1
31380K-N2-2	FED NATL MTG ASSOC #442409		09/01/2007	SCHEDULED REDEMPTION		36	36	35	35		1		1		36				2	11/01/2028	1
31380L-BP-2	FED NATL MTG ASSOC #442946		09/01/2007	SCHEDULED REDEMPTION		733	733	742	740		(7)		(7)		733				34	10/01/2028	1
31380L-BT-4	FED NATL MTG ASSOC #442950		09/01/2007	SCHEDULED REDEMPTION		385	385	390	388		(3)		(3)		385				18	10/01/2028	1
31380L-B5-6	FED NATL MTG ASSOC #442960		09/01/2007	SCHEDULED REDEMPTION		560	560	567	565		(5)		(5)		560				26	10/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		09/01/2007	SCHEDULED REDEMPTION		3,366	3,366	3,357	3,359		7		7		3,366				163	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		09/01/2007	SCHEDULED REDEMPTION		1,359	1,359	1,366	1,365		(6)		(6)		1,359				66	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		09/01/2007	SCHEDULED REDEMPTION		450	450	456	455		(5)		(5)		450				21	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		09/01/2007	SCHEDULED REDEMPTION		266	266	267	267		(1)		(1)		266				12	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		09/01/2007	SCHEDULED REDEMPTION		198	198	190	190		7		7		198				10	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		09/01/2007	SCHEDULED REDEMPTION		1,858	1,858	1,844	1,848		10		10		1,858				80	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		09/01/2007	SCHEDULED REDEMPTION		503	503	528	530		(28)		(28)		503				24	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		09/01/2007	SCHEDULED REDEMPTION		2,622	2,622	2,635	2,634		(12)		(12)		2,622				114	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		09/01/2007	SCHEDULED REDEMPTION		68	68	68	67		1		1		68				3	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		09/01/2007	SCHEDULED REDEMPTION		1,753	1,753	1,642	1,686		67		67		1,753				76	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		09/01/2007	SCHEDULED REDEMPTION		2,085	2,085	2,188	2,174		(89)		(89)		2,085				92	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		09/01/2007	SCHEDULED REDEMPTION		40,123	40,123	40,950	40,681		(558)		(558)		40,123				2,096	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		09/01/2007	SCHEDULED REDEMPTION		371	371	390	389		(18)		(18)		371				17	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		09/01/2007	SCHEDULED REDEMPTION		73	73	73	73						73				3	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		09/01/2007	SCHEDULED REDEMPTION		584	584	579	581		3		3		584				25	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		09/01/2007	SCHEDULED REDEMPTION		17,457	17,457	17,560	17,550		(94)		(94)		17,457				785	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		09/01/2007	SCHEDULED REDEMPTION		294	294	294	294						294				14	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		09/01/2007	SCHEDULED REDEMPTION		1,379	1,379	1,428	1,425		(46)		(46)		1,379				65	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		09/01/2007	SCHEDULED REDEMPTION		416	416	434	434		(17)		(17)		416				20	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		09/01/2007	SCHEDULED REDEMPTION		3,350	3,350	3,353	3,353		(2)		(2)		3,350				163	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		09/01/2007	SCHEDULED REDEMPTION		2,847	2,847	2,666	2,735		112		112		2,847				126	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		09/01/2007	SCHEDULED REDEMPTION		125	125	119	120		5		5		125				6	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		09/01/2007	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				2	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		09/01/2007	SCHEDULED REDEMPTION		494	494	486	486		7		7		494				23	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		09/01/2007	SCHEDULED REDEMPTION		77	77	76	76		1		1		77				4	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		09/01/2007	SCHEDULED REDEMPTION		2,037	2,037	1,959	1,961		76		76		2,037				99	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		09/01/2007	SCHEDULED REDEMPTION		80	80	77	77		3		3		80				4	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		09/01/2007	SCHEDULED REDEMPTION		11,150	11,150	11,499	11,489		(338)		(338)		11,150				452	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		09/01/2007	SCHEDULED REDEMPTION		26	26	25	25		1		1		26				1	08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		09/01/2007	SCHEDULED REDEMPTION		259	259	248	249		10		10		259				12	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		09/01/2007	SCHEDULED REDEMPTION		179	179	178	179		1		1		179				8	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		09/01/2007	SCHEDULED REDEMPTION		353	353	350	351		2		2		353				15	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		09/01/2007	SCHEDULED REDEMPTION		2,381	2,381	2,360	2,366		15		15		2,381				106	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		09/01/2007	SCHEDULED REDEMPTION		177	177	176	176		1		1		177				8	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		09/01/2007	SCHEDULED REDEMPTION		289	289	285	286		3		3		289				16	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		09/01/2007	SCHEDULED REDEMPTION		44	44	43	43						44				2	06/01/2029	1
31383F-XZ-6	FED NATL MTG ASSOC #502096		09/01/2007	SCHEDULED REDEMPTION		51	51	51	51						51				2	08/01/2014	1
31383G-NB-8	FED NATL MTG ASSOC #502686		09/01/2007	SCHEDULED REDEMPTION		7,858	7,858	7,601	7,605		253		253		7,858				345	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		09/01/2007	SCHEDULED REDEMPTION		45	45	43	43		2		2		45				2	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		09/01/2007	SCHEDULED REDEMPTION		348	348	336	337		12		12		348				18	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		09/01/2007	SCHEDULED REDEMPTION		661	661	653	655		6		6		661				36	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		09/01/2007	SCHEDULED REDEMPTION		181	181	174	174		7		7		181				9	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		09/01/2007	SCHEDULED REDEMPTION		67	67	65	65		2		2		67				3	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		09/01/2007	SCHEDULED REDEMPTION		13,274	13,274	13,121	13,135		139		139		13,274				647	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		09/01/2007	SCHEDULED REDEMPTION		1,458	1,458	1,447	1,450		8		8		1,458				63	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		09/01/2007	SCHEDULED REDEMPTION		2,365	2,365	2,345	2,352		13		13		2,365				103	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		09/01/2007	SCHEDULED REDEMPTION		21	21	21	21						21				1	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		09/01/2007	SCHEDULED REDEMPTION		114	114	112	113		1		1		114				6	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		09/01/2007	SCHEDULED REDEMPTION		535	535	530	532		3		3		535				23	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		09/01/2007	SCHEDULED REDEMPTION		12,697	12,697	12,590	12,623		73		73		12,697				520	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		09/01/2007	SCHEDULED REDEMPTION		225	225	223	224		1		1		225				10	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		09/01/2007	SCHEDULED REDEMPTION		155	155	150	150		5		5		155				8	09/01/2029	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)
31383R-4P-4	FED NATL MTG ASSOC #511230		09/01/2007	SCHEDULED REDEMPTION		263	263	254	254		9		9		263				13	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		09/01/2007	SCHEDULED REDEMPTION		86	86	83	83		3		3		86				4	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		09/01/2007	SCHEDULED REDEMPTION		982	982	1,016	1,012		(30)		(30)		982				39	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		09/01/2007	SCHEDULED REDEMPTION		985	985	994	991		(7)		(7)		985				57	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		09/01/2007	SCHEDULED REDEMPTION		42	42	42	42						42				2	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		09/01/2007	SCHEDULED REDEMPTION		33	33	32	32		1		1		33				2	10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		09/01/2007	SCHEDULED REDEMPTION		5	5	5	4						5					10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		09/01/2007	SCHEDULED REDEMPTION		1,706	1,706	1,645	1,645		61		61		1,706				89	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		09/01/2007	SCHEDULED REDEMPTION		376	376	361	361		15		15		376				18	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		09/01/2007	SCHEDULED REDEMPTION		51	51	49	49		2		2		51				3	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		09/01/2007	SCHEDULED REDEMPTION		84	84	84	84						84				5	12/01/2029	1
31384A-LP-1	FED NATL MTG ASSOC #517934		09/01/2007	SCHEDULED REDEMPTION		511	511	520	518		(6)		(6)		511				26	11/01/2015	1
31384B-WX-0	FED NATL MTG ASSOC #519162		09/01/2007	SCHEDULED REDEMPTION		175	175	173	173		2		2		175				9	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		09/01/2007	SCHEDULED REDEMPTION		19	19	19	19		1		1		19				1	10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		09/01/2007	SCHEDULED REDEMPTION		89	89	91	88						89				5	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		09/01/2007	SCHEDULED REDEMPTION		25	25	25	25						25				1	11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		09/01/2007	SCHEDULED REDEMPTION		56	56	56	56		1		1		56				3	11/01/2029	1
31384E-L8-1	FED NATL MTG ASSOC #521551		08/01/2007	SCHEDULED REDEMPTION		1,210	1,210	1,192	1,192		18		18		1,210				60	01/01/2030	1
31384F-FX-0	FED NATL MTG ASSOC #522282		09/01/2007	SCHEDULED REDEMPTION		117	117	120	119		(3)		(3)		117				6	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		09/01/2007	SCHEDULED REDEMPTION		61	61	63	64		(3)		(3)		61				4	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		09/01/2007	SCHEDULED REDEMPTION		59	59	62	63		(4)		(4)		59				3	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		09/01/2007	SCHEDULED REDEMPTION		288	288	290	290		(2)		(2)		288				17	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		09/01/2007	SCHEDULED REDEMPTION		202	202	210	215		(13)		(13)		202				11	05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		09/01/2007	SCHEDULED REDEMPTION		1,077	1,077	1,087	1,085		(8)		(8)		1,077				62	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		09/01/2007	SCHEDULED REDEMPTION		370	370	367	368		2		2		370				16	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		09/01/2007	SCHEDULED REDEMPTION		1,621	1,621	1,631	1,631		(10)		(10)		1,621				94	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		09/01/2007	SCHEDULED REDEMPTION		784	784	788	788		(4)		(4)		784				46	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		09/01/2007	SCHEDULED REDEMPTION		44	44	44	44		1		1		44				3	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		09/01/2007	SCHEDULED REDEMPTION		894	894	903	903		(8)		(8)		894				52	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384P-JZ-9	FED NATL MTG ASSOC #529580		09/01/2007	SCHEDULED REDEMPTION		380	380	383	380						380				21	04/01/2015	1
31384P-QQ-1	FED NATL MTG ASSOC #529763		09/01/2007	SCHEDULED REDEMPTION		8	8	9	8						8				1	02/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		09/01/2007	SCHEDULED REDEMPTION		14	14	14	14						14				1	03/01/2015	1
31384Q-RH-8	FED NATL MTG ASSOC #530688		08/01/2007	SCHEDULED REDEMPTION		1,079	1,079	1,120	1,157		(79)		(79)		1,079				57	04/01/2030	1
31384R-AX-9	FED NATL MTG ASSOC #531122		09/01/2007	SCHEDULED REDEMPTION		30	30	30	29						30				2	02/01/2030	1
31384R-KE-0	FED NATL MTG ASSOC #531393		09/01/2007	SCHEDULED REDEMPTION		405	405	415	415		(10)		(10)		405				20	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		09/01/2007	SCHEDULED REDEMPTION		123	123	124	123						123				7	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		09/01/2007	SCHEDULED REDEMPTION		52	52	53	51						52				3	02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		09/01/2007	SCHEDULED REDEMPTION		5,001	5,001	4,912	4,913		89		89		5,001				250	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		09/01/2007	SCHEDULED REDEMPTION		212	212	216	212						212				12	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		09/01/2007	SCHEDULED REDEMPTION		2,447	2,447	2,489	2,464		(17)		(17)		2,447				124	04/01/2016	1
31384T-AS-6	FED NATL MTG ASSOC #532917		09/01/2007	SCHEDULED REDEMPTION		42	42	43	44		(2)		(2)		42				2	04/01/2030	1
31384T-FN-2	FED NATL MTG ASSOC #533073		09/01/2007	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		09/01/2007	SCHEDULED REDEMPTION		432	432	418	422		10		10		432				22	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		09/01/2007	SCHEDULED REDEMPTION		283	283	286	283						283				15	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		09/01/2007	SCHEDULED REDEMPTION		61	61	62	61						61				3	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		09/01/2007	SCHEDULED REDEMPTION		377	377	384	377						377				20	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2007	SCHEDULED REDEMPTION		650	650	656	655		(5)		(5)		650				38	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		09/01/2007	SCHEDULED REDEMPTION		20	20	21	22		(1)		(1)		20				1	03/01/2030	1
31384U-PG-3	FED NATL MTG ASSOC #534223		09/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		09/01/2007	SCHEDULED REDEMPTION		1,315	1,315	1,369	1,366		(52)		(52)		1,315				67	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		09/01/2007	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				2	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		09/01/2007	SCHEDULED REDEMPTION		1,411	1,411	1,465	1,473		(62)		(62)		1,411				82	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		09/01/2007	SCHEDULED REDEMPTION		2,110	2,110	2,191	2,197		(88)		(88)		2,110				119	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		09/01/2007	SCHEDULED REDEMPTION		1,278	1,278	1,327	1,333		(55)		(55)		1,278				75	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		09/01/2007	SCHEDULED REDEMPTION		423	423	448	450		(27)		(27)		423				26	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		09/01/2007	SCHEDULED REDEMPTION		1,262	1,262	1,248	1,249		14		14		1,262				60	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		09/01/2007	SCHEDULED REDEMPTION		746	746	775	790		(44)		(44)		746				42	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		09/01/2007	SCHEDULED REDEMPTION		3,332	3,332	3,529	3,521		(188)		(188)		3,332				193	07/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384V-Z2-1	FED NATL MTG ASSOC #535461		09/01/2007	SCHEDULED REDEMPTION		629	629	639	635		(6)		(6)		629				32	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2007	SCHEDULED REDEMPTION		32,471	32,471	33,035	32,793		(323)		(323)		32,471				1,661	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2007	SCHEDULED REDEMPTION		1,362	1,362	1,398	1,398		(36)		(36)		1,362				69	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		09/01/2007	SCHEDULED REDEMPTION		1,337	1,337	1,393	1,388		(51)		(51)		1,337				68	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		09/01/2007	SCHEDULED REDEMPTION		1,342	1,342	1,361	1,360		(18)		(18)		1,342				68	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		09/01/2007	SCHEDULED REDEMPTION		4,081	4,081	4,139	4,160		(79)		(79)		4,081				206	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2007	SCHEDULED REDEMPTION		13,468	13,468	13,683	13,611		(143)		(143)		13,468				633	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		09/01/2007	SCHEDULED REDEMPTION		43	43	45	45		(2)		(2)		43				2	05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		09/01/2007	SCHEDULED REDEMPTION		1,321	1,321	1,318	1,318		3		3		1,321				63	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		09/01/2007	SCHEDULED REDEMPTION		1,087	1,087	1,142	1,141		(55)		(55)		1,087				52	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		09/01/2007	SCHEDULED REDEMPTION		54	54	56	56		(3)		(3)		54				3	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		09/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2007	SCHEDULED REDEMPTION		249	249	252	251		(2)		(2)		249				14	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		09/01/2007	SCHEDULED REDEMPTION		465	465	474	465						465				25	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		09/01/2007	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				2	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		09/01/2007	SCHEDULED REDEMPTION		5	5	6	6						5					05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		09/01/2007	SCHEDULED REDEMPTION		25,048	25,048	25,663	25,673		(625)		(625)		25,048				1,406	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		09/01/2007	SCHEDULED REDEMPTION		125	125	130	132		(7)		(7)		125				7	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		09/01/2007	SCHEDULED REDEMPTION		307	307	310	309		(2)		(2)		307				18	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		09/01/2007	SCHEDULED REDEMPTION		1,610	1,610	1,672	1,683		(73)		(73)		1,610				96	05/01/2030	1
31384Y-VQ-6	FED NATL MTG ASSOC #538023		09/01/2007	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		09/01/2007	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	05/01/2030	1
31384Y-6P-6	FED NATL MTG ASSOC #538278		09/01/2007	SCHEDULED REDEMPTION		263	263	270	270		(7)		(7)		263				13	05/01/2015	1
31385A-LE-5	FED NATL MTG ASSOC #538625		09/01/2007	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	06/01/2030	1
31385A-XJ-1	FED NATL MTG ASSOC #538981		09/01/2007	SCHEDULED REDEMPTION		512	512	531	546		(35)		(35)		512				25	06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		09/01/2007	SCHEDULED REDEMPTION		4,685	4,685	4,775	4,686		(1)		(1)		4,685				262	05/01/2015	1
31385C-EK-5	FED NATL MTG ASSOC #540238		09/01/2007	SCHEDULED REDEMPTION		556	556	577	599		(43)		(43)		556				31	07/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2007	SCHEDULED REDEMPTION		2,652	2,652	2,753	2,801		(149)		(149)		2,652				159	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		09/01/2007	SCHEDULED REDEMPTION		27,700	27,700	29,079	28,928		(1,227)		(1,227)		27,700				1,225	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		09/01/2007	SCHEDULED REDEMPTION		1,822	1,822	1,912	1,904		(82)		(82)		1,822				77	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		09/01/2007	SCHEDULED REDEMPTION		5,019	5,019	5,116	5,020		(1)		(1)		5,019				280	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		09/01/2007	SCHEDULED REDEMPTION		134	134	139	142		(9)		(9)		134				8	06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		09/01/2007	SCHEDULED REDEMPTION		696	696	710	696						696				38	06/01/2015	1
31385D-6A-4	FED NATL MTG ASSOC #541865		09/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					07/01/2030	1
31385E-BT-5	FED NATL MTG ASSOC #541950		09/01/2007	SCHEDULED REDEMPTION		91	91	94	97		(6)		(6)		91				5	07/01/2030	1
31385E-VP-1	FED NATL MTG ASSOC #542522		09/01/2007	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				2	07/01/2030	1
31385E-WN-5	FED NATL MTG ASSOC #542553		09/01/2007	SCHEDULED REDEMPTION		7,904	7,904	8,057	7,906		(2)		(2)		7,904				397	07/01/2015	1
31385F-DQ-6	FED NATL MTG ASSOC #542911		09/01/2007	SCHEDULED REDEMPTION		3,729	3,729	3,872	3,919		(190)		(190)		3,729				199	06/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		09/01/2007	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8				1	07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		09/01/2007	SCHEDULED REDEMPTION		164	164	174	174		(9)		(9)		164				10	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		09/01/2007	SCHEDULED REDEMPTION		52	52	54	55		(4)		(4)		52				3	07/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		09/01/2007	SCHEDULED REDEMPTION		1,015	1,015	1,035	1,015						1,015				55	07/01/2015	1
31385F-6Y-7	FED NATL MTG ASSOC #543687		09/01/2007	SCHEDULED REDEMPTION		230	230	232	232		(2)		(2)		230				13	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		09/01/2007	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385G-E8-3	FED NATL MTG ASSOC #543859		09/01/2007	SCHEDULED REDEMPTION		289	289	306	306		(18)		(18)		289				18	07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		09/01/2007	SCHEDULED REDEMPTION		186	186	194	201		(14)		(14)		186				11	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		09/01/2007	SCHEDULED REDEMPTION		1,866	1,866	1,902	1,867		(1)		(1)		1,866				101	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		09/01/2007	SCHEDULED REDEMPTION		18	18	19	20		(1)		(1)		18				1	07/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		09/01/2007	SCHEDULED REDEMPTION		1,748	1,748	1,815	1,778		(30)		(30)		1,748				82	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2007	SCHEDULED REDEMPTION		1,602	1,602	1,643	1,642		(40)		(40)		1,602				88	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		09/01/2007	SCHEDULED REDEMPTION		497	497	504	504		(7)		(7)		497				28	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		09/01/2007	SCHEDULED REDEMPTION		5,843	5,843	6,077	6,047		(204)		(204)		5,843				251	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		09/01/2007	SCHEDULED REDEMPTION		439	439	449	447		(9)		(9)		439				22	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		09/01/2007	SCHEDULED REDEMPTION		120,579	120,579	123,441	123,109		(2,530)		(2,530)		120,579				6,087	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2007	SCHEDULED REDEMPTION		40,160	40,160	42,036	41,856		(1,696)		(1,696)		40,160				1,747	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		09/01/2007	SCHEDULED REDEMPTION		7,557	7,557	7,753	7,744		(187)		(187)		7,557				378	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		09/01/2007	SCHEDULED REDEMPTION		1,566	1,566	1,598	1,597		(31)		(31)		1,566				73	07/01/2032	1
31385J-LC-0	FED NATL MTG ASSOC #545823		09/01/2007	SCHEDULED REDEMPTION		365	365	370	370		(5)		(5)		365				14	08/01/2017	1
31385J-M8-8	FED NATL MTG ASSOC #545883		09/01/2007	SCHEDULED REDEMPTION		306	306	316	315		(10)		(10)		306				12	09/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385J-NG-9	FED NATL MTG ASSOC #545891		09/01/2007	SCHEDULED REDEMPTION		103	103	106	106		(3)		(3)		103				5	07/01/2032	1
31385J-NQ-7	FED NATL MTG ASSOC #545899		09/01/2007	SCHEDULED REDEMPTION		1,218	1,218	1,243	1,240		(21)		(21)		1,218				48	09/01/2017	1
31385J-U7-1	FED NATL MTG ASSOC #546106		09/01/2007	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				2	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		09/01/2007	SCHEDULED REDEMPTION		845	845	858	856		(11)		(11)		845				34	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		09/01/2007	SCHEDULED REDEMPTION		205	205	208	206		(1)		(1)		205				10	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		09/01/2007	SCHEDULED REDEMPTION		91	91	94	94		(2)		(2)		91				5	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		09/01/2007	SCHEDULED REDEMPTION		70	70	72	73		(4)		(4)		70				4	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2007	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		09/01/2007	SCHEDULED REDEMPTION		921	921	939	921						921				50	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		09/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		09/01/2007	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		09/01/2007	SCHEDULED REDEMPTION		7,523	7,523	7,812	8,056		(534)		(534)		7,523				402	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		09/01/2007	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				2	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2007	SCHEDULED REDEMPTION		11	11	11	11						11				1	08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		09/01/2007	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		09/01/2007	SCHEDULED REDEMPTION		1,529	1,529	1,570	1,572		(43)		(43)		1,529				80	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2007	SCHEDULED REDEMPTION		383	383	402	403		(20)		(20)		383				18	11/01/2029	1
31385P-WG-5	FED NATL MTG ASSOC #548847		09/01/2007	SCHEDULED REDEMPTION		106	106	108	107		(1)		(1)		106				5	08/01/2015	1
31385P-WV-2	FED NATL MTG ASSOC #548860		09/01/2007	SCHEDULED REDEMPTION		8,841	8,841	9,181	9,456		(616)		(616)		8,841				527	09/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		09/01/2007	SCHEDULED REDEMPTION		3,211	3,211	3,401	3,381		(170)		(170)		3,211				204	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		09/01/2007	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19				1	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		09/01/2007	SCHEDULED REDEMPTION		1,202	1,202	1,248	1,291		(89)		(89)		1,202				69	08/01/2030	1
31385Q-U3-4	FED NATL MTG ASSOC #549702		09/01/2007	SCHEDULED REDEMPTION		9	9	9	9						9				1	08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		09/01/2007	SCHEDULED REDEMPTION		273	273	283	283		(10)		(10)		273				13	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		09/01/2007	SCHEDULED REDEMPTION		1,935	1,935	1,973	1,936						1,935				105	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		09/01/2007	SCHEDULED REDEMPTION		173	173	180	185		(12)		(12)		173				10	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		09/01/2007	SCHEDULED REDEMPTION		212	212	220	223		(12)		(12)		212				12	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		09/01/2007	SCHEDULED REDEMPTION		631	631	642	637		(6)		(6)		631				32	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		09/01/2007	SCHEDULED REDEMPTION		79	79	80	79						79				4	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		09/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		09/01/2007	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		09/01/2007	SCHEDULED REDEMPTION		1,731	1,731	1,798	1,838		(107)		(107)		1,731				93	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		09/01/2007	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				2	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		09/01/2007	SCHEDULED REDEMPTION		690	690	719	717		(27)		(27)		690				35	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		09/01/2007	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	11/01/2030	1
31385W-S9-1	FED NATL MTG ASSOC #555044		09/01/2007	SCHEDULED REDEMPTION		274,236	274,236	279,903	279,311		(5,075)		(5,075)		274,236				10,951	11/01/2017	1
31385W-UQ-0	FED NATL MTG ASSOC #555091		09/01/2007	SCHEDULED REDEMPTION		166,745	166,745	171,797	171,271		(4,526)		(4,526)		166,745				6,617	12/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		09/01/2007	SCHEDULED REDEMPTION		47,400	47,400	49,738	49,532		(2,132)		(2,132)		47,400				2,049	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		09/01/2007	SCHEDULED REDEMPTION		41,065	41,065	43,109	42,929		(1,864)		(1,864)		41,065				1,777	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		09/01/2007	SCHEDULED REDEMPTION		11,363	11,363	11,928	11,881		(518)		(518)		11,363				491	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		09/01/2007	SCHEDULED REDEMPTION		2,579	2,579	2,683	2,674		(95)		(95)		2,579				112	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		09/01/2007	SCHEDULED REDEMPTION		30,310	30,310	31,177	31,136		(826)		(826)		30,310				1,383	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		09/01/2007	SCHEDULED REDEMPTION		432	432	431	431		1		1		432				20	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2007	SCHEDULED REDEMPTION		229	229	229	229						229				11	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		09/01/2007	SCHEDULED REDEMPTION		138	138	137	137		1		1		138				6	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		09/01/2007	SCHEDULED REDEMPTION		6,206	6,206	6,312	6,257		(51)		(51)		6,206				323	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		09/01/2007	SCHEDULED REDEMPTION		107	107	111	113		(7)		(7)		107				6	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		09/01/2007	SCHEDULED REDEMPTION		31	31	32	31						31				2	09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		09/01/2007	SCHEDULED REDEMPTION		410	410	406	403		7		7		410				19	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2007	SCHEDULED REDEMPTION		74	74	75	75		(1)		(1)		74				4	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		09/01/2007	SCHEDULED REDEMPTION		5	5	5	7		(1)		(1)		5					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		09/01/2007	SCHEDULED REDEMPTION		820	820	841	841		(22)		(22)		820				41	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2007	SCHEDULED REDEMPTION		2,839	2,839	2,894	2,840		(1)		(1)		2,839				154	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2007	SCHEDULED REDEMPTION		11,739	11,739	11,967	11,742		(3)		(3)		11,739				637	12/01/2015	1
31386C-6A-5	FED NATL MTG ASSOC #559865		09/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2007	SCHEDULED REDEMPTION		720	720	738	738		(18)		(18)		720				36	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		09/01/2007	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		09/01/2007	SCHEDULED REDEMPTION		3,622	3,622	3,529	3,530		92		92		3,622				163	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		09/01/2007	SCHEDULED REDEMPTION		26	26	27	28		(1)		(1)		26				2	03/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386E-CS-5	FED NATL MTG ASSOC #560881		09/01/2007	SCHEDULED REDEMPTION		169	169	173	173		(4)		(4)		169				9	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		09/01/2007	SCHEDULED REDEMPTION		744	744	764	762		(18)		(18)		744				35	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		09/01/2007	SCHEDULED REDEMPTION		4,779	4,779	4,872	4,780		(1)		(1)		4,779				264	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		09/01/2007	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		09/01/2007	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		09/01/2007	SCHEDULED REDEMPTION		1,000	1,000	1,018	1,018		(18)		(18)		1,000				53	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		09/01/2007	SCHEDULED REDEMPTION		532	532	542	537		(4)		(4)		532				27	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		09/01/2007	SCHEDULED REDEMPTION		995	995	1,041	1,038		(43)		(43)		995				47	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		09/01/2007	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		09/01/2007	SCHEDULED REDEMPTION		7	7	7	7						7				1	12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		09/01/2007	SCHEDULED REDEMPTION		384	384	390	391		(7)		(7)		384				20	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		09/01/2007	SCHEDULED REDEMPTION		1,095	1,095	1,123	1,139		(44)		(44)		1,095				55	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		09/01/2007	SCHEDULED REDEMPTION		64	64	65	65		(1)		(1)		64				3	12/01/2015	1
31386J-AA-5	FED NATL MTG ASSOC #564401		09/01/2007	SCHEDULED REDEMPTION		430	430	447	453		(23)		(23)		430				26	12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		09/01/2007	SCHEDULED REDEMPTION		455	455	473	474		(19)		(19)		455				27	02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		09/01/2007	SCHEDULED REDEMPTION		1,002	1,002	1,040	1,051		(49)		(49)		1,002				58	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		09/01/2007	SCHEDULED REDEMPTION		450	450	457	454		(4)		(4)		450				23	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2007	SCHEDULED REDEMPTION		462	462	474	472		(10)		(10)		462				23	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		09/01/2007	SCHEDULED REDEMPTION		5,169	5,169	5,119	5,095		74		74		5,169				250	12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		09/01/2007	SCHEDULED REDEMPTION		20,548	20,548	21,338	21,456		(908)		(908)		20,548				1,220	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		09/01/2007	SCHEDULED REDEMPTION		16,882	16,882	17,151	17,043		(161)		(161)		16,882				774	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		09/01/2007	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				3	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		09/01/2007	SCHEDULED REDEMPTION		2,659	2,659	2,638	2,654		5		5		2,659				115	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		09/01/2007	SCHEDULED REDEMPTION		71	71	73	73		(2)		(2)		71				4	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		09/01/2007	SCHEDULED REDEMPTION		47	47	47	47						47				2	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		09/01/2007	SCHEDULED REDEMPTION		82	82	84	84		(2)		(2)		82				4	01/01/2031	1
31386N-YF-9	FED NATL MTG ASSOC #568710		09/01/2007	SCHEDULED REDEMPTION		487	487	497	488						487				27	02/01/2016	1
31386P-CX-9	FED NATL MTG ASSOC #568986		09/01/2007	SCHEDULED REDEMPTION		2,340	2,340	2,386	2,341		(1)		(1)		2,340				127	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		09/01/2007	SCHEDULED REDEMPTION		80,816	80,816	82,104	81,516		(700)		(700)		80,816				3,516	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2007	SCHEDULED REDEMPTION		2,964	2,964	3,083	3,069		(104)		(104)		2,964				132	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		09/01/2007	SCHEDULED REDEMPTION		230	230	239	237		(8)		(8)		230				13	01/01/2031	1
31386P-US-0	FED NATL MTG ASSOC #569493		09/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8				1	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		09/01/2007	SCHEDULED REDEMPTION		575	575	585	579		(4)		(4)		575				29	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		09/01/2007	SCHEDULED REDEMPTION		656	656	695	688		(32)		(32)		656				40	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2007	SCHEDULED REDEMPTION		976	976	992	987		(12)		(12)		976				48	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		09/01/2007	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		09/01/2007	SCHEDULED REDEMPTION		747	747	762	748						747				41	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		09/01/2007	SCHEDULED REDEMPTION		8	8	8	8						8				1	02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		09/01/2007	SCHEDULED REDEMPTION		3	3	4	4						3					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		09/01/2007	SCHEDULED REDEMPTION		349	349	346	347		2		2		349				15	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		09/01/2007	SCHEDULED REDEMPTION		7	7	8	7						7				1	06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		09/01/2007	SCHEDULED REDEMPTION		481	481	477	480		1		1		481				21	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		09/01/2007	SCHEDULED REDEMPTION		105	105	110	113		(7)		(7)		105				6	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		09/01/2007	SCHEDULED REDEMPTION		1,583	1,583	1,610	1,600		(17)		(17)		1,583				80	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		09/01/2007	SCHEDULED REDEMPTION		5,160	5,160	5,248	5,203		(43)		(43)		5,160				267	03/01/2016	1
31386T-KR-5	FED NATL MTG ASSOC #572804		09/01/2007	SCHEDULED REDEMPTION		220	220	228	227		(7)		(7)		220				13	03/01/2031	1
31386T-KY-0	FED NATL MTG ASSOC #572811		09/01/2007	SCHEDULED REDEMPTION		677	677	689	684		(6)		(6)		677				30	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		09/01/2007	SCHEDULED REDEMPTION		363	363	373	372		(9)		(9)		363				18	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		09/01/2007	SCHEDULED REDEMPTION		189	189	193	192		(3)		(3)		189				8	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		09/01/2007	SCHEDULED REDEMPTION		797	797	774	775		22		22		797				34	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		09/01/2007	SCHEDULED REDEMPTION		799	799	793	797		2		2		799				34	04/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2007	SCHEDULED REDEMPTION		5,438	5,438	5,553	5,517		(79)		(79)		5,438				283	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		09/01/2007	SCHEDULED REDEMPTION		2,305	2,305	2,364	2,349		(44)		(44)		2,305				117	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		09/01/2007	SCHEDULED REDEMPTION		947	947	919	920		27		27		947				42	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		09/01/2007	SCHEDULED REDEMPTION		1,801	1,801	1,743	1,747		53		53		1,801				78	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		09/01/2007	SCHEDULED REDEMPTION		21	21	21	21		1		1		21				1	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		09/01/2007	SCHEDULED REDEMPTION		38	38	37	37		1		1		38				2	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		09/01/2007	SCHEDULED REDEMPTION		465	465	451	451		13		13		465				20	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		09/01/2007	SCHEDULED REDEMPTION		26,367	26,367	27,249	27,105		(738)		(738)		26,367				1,077	09/01/2016	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)
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2007	SCHEDULED REDEMPTION		861	861	894	914		(53)		(53)		861				50	05/01/2031	1
31387D-F5-3	FED NATL MTG ASSOC #580788		09/01/2007	SCHEDULED REDEMPTION		23	23	24	26		(2)		(2)		23				1	05/01/2031	1
31387E-FB-8	FED NATL MTG ASSOC #581662		09/01/2007	SCHEDULED REDEMPTION		10,043	10,043	10,324	10,284		(241)		(241)		10,043				564	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		09/01/2007	SCHEDULED REDEMPTION		23,499	23,499	24,668	24,562		(1,063)		(1,063)		23,499				990	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		09/01/2007	SCHEDULED REDEMPTION		489	489	513	512		(23)		(23)		489				23	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		09/01/2007	SCHEDULED REDEMPTION		259	259	269	280		(20)		(20)		259				15	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		09/01/2007	SCHEDULED REDEMPTION		488	488	489	489		(1)		(1)		488				21	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		09/01/2007	SCHEDULED REDEMPTION		361	361	371	369		(8)		(8)		361				18	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		09/01/2007	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		09/01/2007	SCHEDULED REDEMPTION		752	752	764	760		(7)		(7)		752				35	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		09/01/2007	SCHEDULED REDEMPTION		3,546	3,546	3,603	3,579		(33)		(33)		3,546				166	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		09/01/2007	SCHEDULED REDEMPTION		99	99	101	100		(1)		(1)		99				5	06/01/2031	1
31387N-YY-7	FED NATL MTG ASSOC #589427		09/01/2007	SCHEDULED REDEMPTION		251	251	261	262		(11)		(11)		251				14	07/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		09/01/2007	SCHEDULED REDEMPTION		8,907	8,907	8,919	8,918		(11)		(11)		8,907				432	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		09/01/2007	SCHEDULED REDEMPTION		3,747	3,747	3,836	3,827		(80)		(80)		3,747				210	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		09/01/2007	SCHEDULED REDEMPTION		115	115	119	121		(6)		(6)		115				7	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		09/01/2007	SCHEDULED REDEMPTION		12,345	12,345	12,542	12,465		(120)		(120)		12,345				597	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		09/01/2007	SCHEDULED REDEMPTION		18,412	18,412	18,674	18,655		(243)		(243)		18,412				962	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		09/01/2007	SCHEDULED REDEMPTION		20	20	20	20						20				1	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		09/01/2007	SCHEDULED REDEMPTION		3,399	3,399	3,292	3,300		99		99		3,399				138	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		09/01/2007	SCHEDULED REDEMPTION		1,020	1,020	1,022	1,022		(1)		(1)		1,020				48	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		09/01/2007	SCHEDULED REDEMPTION		8,635	8,635	8,830	8,794		(159)		(159)		8,635				486	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		09/01/2007	SCHEDULED REDEMPTION		564	564	583	580		(16)		(16)		564				22	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		09/01/2007	SCHEDULED REDEMPTION		5,664	5,664	5,754	5,724		(60)		(60)		5,664				273	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		09/01/2007	SCHEDULED REDEMPTION		77	77	80	81		(4)		(4)		77				3	09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		09/01/2007	SCHEDULED REDEMPTION		2,177	2,177	2,212	2,197		(20)		(20)		2,177				103	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		09/01/2007	SCHEDULED REDEMPTION		12,132	12,132	12,325	12,239		(107)		(107)		12,132				543	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		09/01/2007	SCHEDULED REDEMPTION		1,148	1,148	1,166	1,158		(10)		(10)		1,148				54	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		09/01/2007	SCHEDULED REDEMPTION		20	20	21	21						20				1	08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		09/01/2007	SCHEDULED REDEMPTION		730	730	755	754		(24)		(24)		730				34	09/01/2031	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		09/01/2007	SCHEDULED REDEMPTION		2,578	2,578	2,707	2,695		(117)		(117)		2,578				112	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		09/01/2007	SCHEDULED REDEMPTION		33	33	34	33						33				2	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		09/01/2007	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				3	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		09/01/2007	SCHEDULED REDEMPTION		2,011	2,011	1,989	1,990		21		21		2,011				97	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		09/01/2007	SCHEDULED REDEMPTION		221	221	221	221						221				10	08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		09/01/2007	SCHEDULED REDEMPTION		472	472	473	473		(1)		(1)		472				22	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		09/01/2007	SCHEDULED REDEMPTION		16,609	16,609	16,632	16,628		(20)		(20)		16,609				724	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		09/01/2007	SCHEDULED REDEMPTION		19	19	19	19						19				1	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		09/01/2007	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2031	1
31388C-Y8-7	FED NATL MTG ASSOC #601135		09/01/2007	SCHEDULED REDEMPTION		125	125	128	128		(2)		(2)		125				7	09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		09/01/2007	SCHEDULED REDEMPTION		841	841	854	849		(8)		(8)		841				39	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		09/01/2007	SCHEDULED REDEMPTION		537	537	538	538		(1)		(1)		537				25	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		09/01/2007	SCHEDULED REDEMPTION		91	91	95	97		(6)		(6)		91				5	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		09/01/2007	SCHEDULED REDEMPTION		1,185	1,185	1,203	1,196		(11)		(11)		1,185				52	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		09/01/2007	SCHEDULED REDEMPTION		224	224	232	240		(17)		(17)		224				13	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		09/01/2007	SCHEDULED REDEMPTION		4,359	4,359	4,460	4,448		(89)		(89)		4,359				219	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		09/01/2007	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				2	11/01/2031	1
31388H-P8-6	FED NATL MTG ASSOC #605347		09/01/2007	SCHEDULED REDEMPTION		16	16	16	16						16				1	09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2007	SCHEDULED REDEMPTION		326	326	345	340		(14)		(14)		326				20	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		09/01/2007	SCHEDULED REDEMPTION		2,598	2,598	2,639	2,624		(26)		(26)		2,598				122	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		09/01/2007	SCHEDULED REDEMPTION		158	158	166	165		(8)		(8)		158				7	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		09/01/2007	SCHEDULED REDEMPTION		1,653	1,653	1,687	1,691		(38)		(38)		1,653				89	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		09/01/2007	SCHEDULED REDEMPTION		10,930	10,930	11,473	11,428		(498)		(498)		10,930				481	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		09/01/2007	SCHEDULED REDEMPTION		938	938	928	928		10		10		938				44	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		09/01/2007	SCHEDULED REDEMPTION		23,843	23,843	24,324	24,195		(352)		(352)		23,843				1,179	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		09/01/2007	SCHEDULED REDEMPTION		3,283	3,283	3,335	3,312		(29)		(29)		3,283				158	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2007	SCHEDULED REDEMPTION		17,571	17,571	18,609	18,286		(715)		(715)		17,571				1,120	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		09/01/2007	SCHEDULED REDEMPTION		656	656	668	665		(9)		(9)		656				35	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		09/01/2007	SCHEDULED REDEMPTION		7,589	7,589	7,785	7,738		(149)		(149)		7,589				406	10/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388P-CX-7	FED NATL MTG ASSOC #610386		09/01/2007	SCHEDULED REDEMPTION		108	108	110	110		(2)		(2)		108				6	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		09/01/2007	SCHEDULED REDEMPTION		23	23	23	23						23				1	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		09/01/2007	SCHEDULED REDEMPTION		322	322	335	332		(10)		(10)		322				16	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		09/01/2007	SCHEDULED REDEMPTION		3,721	3,721	3,795	3,798		(78)		(78)		3,721				209	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		09/01/2007	SCHEDULED REDEMPTION		19,874	19,874	20,863	20,778		(904)		(904)		19,874				838	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		09/01/2007	SCHEDULED REDEMPTION		4,090	4,090	4,254	4,232		(142)		(142)		4,090				175	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		09/01/2007	SCHEDULED REDEMPTION		1,038	1,038	1,091	1,088		(49)		(49)		1,038				51	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		09/01/2007	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		09/01/2007	SCHEDULED REDEMPTION		197	197	197	197						197				9	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		09/01/2007	SCHEDULED REDEMPTION		508	508	526	523		(15)		(15)		508				20	12/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		09/01/2007	SCHEDULED REDEMPTION		146	146	149	149		(3)		(3)		146				8	12/01/2031	1
31389B-FS-5	FED NATL MTG ASSOC #620377		09/01/2007	SCHEDULED REDEMPTION		84	84	86	85		(1)		(1)		84				5	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		09/01/2007	SCHEDULED REDEMPTION		1,540	1,540	1,597	1,594		(54)		(54)		1,540				67	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		09/01/2007	SCHEDULED REDEMPTION		1,232	1,232	1,284	1,283		(51)		(51)		1,232				59	09/01/2031	1
31389E-U4-5	FED NATL MTG ASSOC #623503		09/01/2007	SCHEDULED REDEMPTION		60,326	60,326	63,328	63,087		(2,761)		(2,761)		60,326				2,469	02/01/2017	1
31389G-NH-9	FED NATL MTG ASSOC #625092		09/01/2007	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				3	01/01/2032	1
31389H-HZ-4	FED NATL MTG ASSOC #625848		09/01/2007	SCHEDULED REDEMPTION		83,487	83,487	84,750	84,608		(1,121)		(1,121)		83,487				3,354	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		09/01/2007	SCHEDULED REDEMPTION		200	200	206	205		(5)		(5)		200				8	12/01/2016	1
31389H-NK-0	FED NATL MTG ASSOC #625994		09/01/2007	SCHEDULED REDEMPTION		369	369	378	378		(9)		(9)		369				14	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		09/01/2007	SCHEDULED REDEMPTION		12	12	13	13						12				1	06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		09/01/2007	SCHEDULED REDEMPTION		571	571	600	599		(28)		(28)		571				27	06/01/2032	1
31389K-L3-3	FED NATL MTG ASSOC #627746		09/01/2007	SCHEDULED REDEMPTION		44	44	46	45		(1)		(1)		44				2	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		09/01/2007	SCHEDULED REDEMPTION		5,340	5,340	5,357	5,356		(16)		(16)		5,340				260	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		09/01/2007	SCHEDULED REDEMPTION		11,640	11,640	12,201	12,171		(531)		(531)		11,640				534	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		09/01/2007	SCHEDULED REDEMPTION		204	204	208	207		(2)		(2)		204				11	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		09/01/2007	SCHEDULED REDEMPTION		6,449	6,449	6,437	6,438		12		12		6,449				296	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		09/01/2007	SCHEDULED REDEMPTION		41	41	41	41						41				2	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		09/01/2007	SCHEDULED REDEMPTION		10,818	10,818	10,826	10,825		(7)		(7)		10,818				514	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		09/01/2007	SCHEDULED REDEMPTION		6,405	6,405	6,634	6,621		(217)		(217)		6,405				311	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		09/01/2007	SCHEDULED REDEMPTION		832	832	829	829		2		2		832				39	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		09/01/2007	SCHEDULED REDEMPTION		208	208	211	210		(2)		(2)		208				11	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		09/01/2007	SCHEDULED REDEMPTION		251	251	256	254		(3)		(3)		251				14	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		09/01/2007	SCHEDULED REDEMPTION		2,108	2,108	2,195	2,169		(62)		(62)		2,108				110	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		09/01/2007	SCHEDULED REDEMPTION		9,881	9,881	10,084	10,019		(138)		(138)		9,881				556	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		09/01/2007	SCHEDULED REDEMPTION		512	512	537	536		(24)		(24)		512				24	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		09/01/2007	SCHEDULED REDEMPTION		18,601	18,601	19,524	19,475		(873)		(873)		18,601				905	03/01/2032	1
31389T-FH-0	FED NATL MTG ASSOC #634768		09/01/2007	SCHEDULED REDEMPTION		1,426	1,426	1,449	1,445		(19)		(19)		1,426				57	03/01/2017	1
31389T-FK-3	FED NATL MTG ASSOC #634770		09/01/2007	SCHEDULED REDEMPTION		65,538	65,538	67,505	67,283		(1,745)		(1,745)		65,538				2,590	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		09/01/2007	SCHEDULED REDEMPTION		8,511	8,511	8,416	8,421		90		90		8,511				411	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		09/01/2007	SCHEDULED REDEMPTION		3,730	3,730	3,863	3,856		(126)		(126)		3,730				181	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		09/01/2007	SCHEDULED REDEMPTION		1,589	1,589	1,584	1,584		5		5		1,589				77	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		09/01/2007	SCHEDULED REDEMPTION		390	390	405	404		(15)		(15)		390				18	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		09/01/2007	SCHEDULED REDEMPTION		383	383	399	395		(12)		(12)		383				19	06/01/2032	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		09/01/2007	SCHEDULED REDEMPTION		4,420	4,420	4,537	4,524		(104)		(104)		4,420				160	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		09/01/2007	SCHEDULED REDEMPTION		6,196	6,196	6,121	6,125		71		71		6,196				297	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		09/01/2007	SCHEDULED REDEMPTION		899	899	944	940		(41)		(41)		899				39	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		09/01/2007	SCHEDULED REDEMPTION		1,414	1,414	1,462	1,460		(46)		(46)		1,414				69	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		09/01/2007	SCHEDULED REDEMPTION		4,929	4,929	5,127	5,095		(166)		(166)		4,929				214	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		09/01/2007	SCHEDULED REDEMPTION		1,287	1,287	1,352	1,358		(71)		(71)		1,287				59	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		09/01/2007	SCHEDULED REDEMPTION		408	408	403	404		4		4		408				19	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		09/01/2007	SCHEDULED REDEMPTION		438	438	453	453		(15)		(15)		438				21	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		09/01/2007	SCHEDULED REDEMPTION		22,762	22,762	22,592	22,601		161		161		22,762				1,029	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		09/01/2007	SCHEDULED REDEMPTION		394	394	390	390		4		4		394				18	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		09/01/2007	SCHEDULED REDEMPTION		21,132	21,132	21,000	21,008		124		124		21,132				998	01/01/2033	1
31390H-SJ-5	FED NATL MTG ASSOC #646821		09/01/2007	SCHEDULED REDEMPTION		1,026	1,026	1,058	1,057		(31)		(31)		1,026				44	05/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		09/01/2007	SCHEDULED REDEMPTION		51	51	52	52		(2)		(2)		51				2	08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		09/01/2007	SCHEDULED REDEMPTION		7,090	7,090	7,097	7,097		(7)		(7)		7,090				344	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		09/01/2007	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		09/01/2007	SCHEDULED REDEMPTION		359	359	372	371		(12)		(12)		359				17	07/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390L-PM-2	FED NATL MTG ASSOC #649428		09/01/2007	SCHEDULED REDEMPTION		4,674	4,674	4,912	4,899		(225)		(225)		4,674				227	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		09/01/2007	SCHEDULED REDEMPTION		5,742	5,742	5,747	5,746		(4)		(4)		5,742				279	07/01/2032	1
31390L-5L-6	FED NATL MTG ASSOC #649851		09/01/2007	SCHEDULED REDEMPTION		979	979	1,020	1,004		(25)		(25)		979				51	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		09/01/2007	SCHEDULED REDEMPTION		3,509	3,509	3,690	3,681		(171)		(171)		3,509				170	09/01/2032	1
31390N-CG-5	FED NATL MTG ASSOC #650871		09/01/2007	SCHEDULED REDEMPTION		117	117	121	119		(3)		(3)		117				6	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		09/01/2007	SCHEDULED REDEMPTION		193	193	191	191		2		2		193				9	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		09/01/2007	SCHEDULED REDEMPTION		89	89	91	91		(2)		(2)		89				4	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		09/01/2007	SCHEDULED REDEMPTION		4,141	4,141	4,298	4,290		(149)		(149)		4,141				201	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		09/01/2007	SCHEDULED REDEMPTION		4,479	4,479	4,649	4,640		(161)		(161)		4,479				213	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		09/01/2007	SCHEDULED REDEMPTION		8,833	8,833	8,758	8,762		71		71		8,833				430	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		09/01/2007	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		09/01/2007	SCHEDULED REDEMPTION		708	708	706	706		2		2		708				29	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		09/01/2007	SCHEDULED REDEMPTION		4,202	4,202	4,377	4,305		(102)		(102)		4,202				220	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		09/01/2007	SCHEDULED REDEMPTION		856	856	887	886		(30)		(30)		856				42	08/01/2032	1
31390Q-R6-4	FED NATL MTG ASSOC #653109		09/01/2007	SCHEDULED REDEMPTION		298	298	303	302		(4)		(4)		298				12	07/01/2017	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		09/01/2007	SCHEDULED REDEMPTION		2,200	2,200	2,305	2,297		(96)		(96)		2,200				96	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		09/01/2007	SCHEDULED REDEMPTION		8,809	8,809	8,711	8,716		93		93		8,809				428	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2007	SCHEDULED REDEMPTION		7,287	7,287	7,542	7,529		(242)		(242)		7,287				338	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		09/01/2007	SCHEDULED REDEMPTION		415	415	432	425		(10)		(10)		415				21	09/01/2032	1
31390S-MR-9	FED NATL MTG ASSOC #654768		09/01/2007	SCHEDULED REDEMPTION		1,593	1,593	1,619	1,615		(22)		(22)		1,593				63	08/01/2017	1
31390S-W2-3	FED NATL MTG ASSOC #655065		09/01/2007	SCHEDULED REDEMPTION		14,062	14,062	14,626	14,533		(471)		(471)		14,062				622	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		09/01/2007	SCHEDULED REDEMPTION		32	32	32	32						32				2	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		09/01/2007	SCHEDULED REDEMPTION		729	729	741	740		(11)		(11)		729				34	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2007	SCHEDULED REDEMPTION		224	224	236	235		(11)		(11)		224				10	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		09/01/2007	SCHEDULED REDEMPTION		411	411	421	421		(10)		(10)		411				19	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		09/01/2007	SCHEDULED REDEMPTION		1,986	1,986	2,057	2,053		(67)		(67)		1,986				88	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2007	SCHEDULED REDEMPTION		525	525	544	543		(18)		(18)		525				24	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		09/01/2007	SCHEDULED REDEMPTION		9,961	9,961	10,491	10,463		(502)		(502)		9,961				485	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		09/01/2007	SCHEDULED REDEMPTION		4,936	4,936	4,925	4,925		10		10		4,936				232	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		09/01/2007	SCHEDULED REDEMPTION		160	160	159	159		1		1		160				8	09/01/2032	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		09/01/2007	SCHEDULED REDEMPTION		21,106	21,106	22,105	22,053		(948)		(948)		21,106				1,027	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		09/01/2007	SCHEDULED REDEMPTION		1,901	1,901	1,980	1,957		(56)		(56)		1,901				89	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		09/01/2007	SCHEDULED REDEMPTION		214	214	223	221		(7)		(7)		214				11	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		09/01/2007	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		09/01/2007	SCHEDULED REDEMPTION		792	792	816	812		(20)		(20)		792				30	09/01/2017	1
31391C-A5-4	FED NATL MTG ASSOC #662528		09/01/2007	SCHEDULED REDEMPTION		865	865	868	868		(3)		(3)		865				41	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		09/01/2007	SCHEDULED REDEMPTION		126,177	126,177	128,240	128,022		(1,844)		(1,844)		126,177				4,937	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		09/01/2007	SCHEDULED REDEMPTION		410	410	427	422		(12)		(12)		410				19	09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		09/01/2007	SCHEDULED REDEMPTION		79	79	83	84		(5)		(5)		79				4	09/01/2032	1
31391D-NX-7	FED NATL MTG ASSOC #663806		09/01/2007	SCHEDULED REDEMPTION		26,348	26,348	27,246	27,113		(765)		(765)		26,348				1,006	10/01/2017	1
31391D-RP-0	FED NATL MTG ASSOC #663894		09/01/2007	SCHEDULED REDEMPTION		4,260	4,260	4,469	4,458		(198)		(198)		4,260				187	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		09/01/2007	SCHEDULED REDEMPTION		393	393	392	392		1		1		393				18	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		09/01/2007	SCHEDULED REDEMPTION		77,318	77,318	76,459	76,501		817		817		77,318				3,577	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		09/01/2007	SCHEDULED REDEMPTION		303	303	302	302						303				14	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2007	SCHEDULED REDEMPTION		5,723	5,723	5,928	5,917		(194)		(194)		5,723				278	11/01/2032	1
31391G-5P-7	FED NATL MTG ASSOC #666954		09/01/2007	SCHEDULED REDEMPTION		4,308	4,308	4,276	4,278		31		31		4,308				187	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		09/01/2007	SCHEDULED REDEMPTION		189,061	189,061	194,937	194,320		(5,260)		(5,260)		189,061				7,514	11/01/2017	1
31391H-CR-3	FED NATL MTG ASSOC #667080		09/01/2007	SCHEDULED REDEMPTION		10,249	10,249	10,789	10,760		(511)		(511)		10,249				465	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		09/01/2007	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				2	11/01/2032	1
31391K-TA-5	FED NATL MTG ASSOC #669345		09/01/2007	SCHEDULED REDEMPTION		2,276	2,276	2,358	2,354		(77)		(77)		2,276				99	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		09/01/2007	SCHEDULED REDEMPTION		1,706	1,706	1,752	1,746		(39)		(39)		1,706				61	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		09/01/2007	SCHEDULED REDEMPTION		317	317	330	328		(11)		(11)		317				15	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		09/01/2007	SCHEDULED REDEMPTION		3,413	3,413	3,428	3,427		(14)		(14)		3,413				152	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		09/01/2007	SCHEDULED REDEMPTION		354	354	367	365		(10)		(10)		354				14	11/01/2017	1
31391N-PT-2	FED NATL MTG ASSOC #671934		09/01/2007	SCHEDULED REDEMPTION		499	499	493	493		5		5		499				24	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		09/01/2007	SCHEDULED REDEMPTION		271	271	280	280		(9)		(9)		271				13	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		09/01/2007	SCHEDULED REDEMPTION		9,518	9,518	9,771	9,735		(217)		(217)		9,518				344	12/01/2017	1
31391P-TH-9	FED NATL MTG ASSOC #672952		09/01/2007	SCHEDULED REDEMPTION		263,026	263,026	269,546	268,868		(5,842)		(5,842)		263,026				10,575	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		09/01/2007	SCHEDULED REDEMPTION		21,510	21,510	21,779	21,759		(249)		(249)		21,510				770	01/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391P-VB-9	FED NATL MTG ASSOC #673010		09/01/2007	SCHEDULED REDEMPTION		1,047	1,047	1,082	1,077		(29)		(29)		1,047				41	12/01/2017	1
31391R-KQ-4	FED NATL MTG ASSOC #674503		09/01/2007	SCHEDULED REDEMPTION		6,761	6,761	6,997	6,953		(192)		(192)		6,761				268	09/01/2017	1
31391S-GV-6	FED NATL MTG ASSOC #675312		08/01/2007	SCHEDULED REDEMPTION		3,427	3,427	3,600	3,571		(145)		(145)		3,427				138	12/01/2032	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		09/01/2007	SCHEDULED REDEMPTION		50,952	50,952	50,386	50,413		538		538		50,952				2,483	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		09/01/2007	SCHEDULED REDEMPTION		3,994	3,994	3,976	3,977		18		18		3,994				174	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		09/01/2007	SCHEDULED REDEMPTION		6,997	6,997	6,946	6,949		48		48		6,997				282	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		09/01/2007	SCHEDULED REDEMPTION		1,267	1,267	1,301	1,296		(29)		(29)		1,267				46	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		09/01/2007	SCHEDULED REDEMPTION		207,724	207,724	203,732	204,199		3,525		3,525		207,724				5,897	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		09/01/2007	SCHEDULED REDEMPTION		36,178	36,178	35,483	35,567		611		611		36,178				1,057	08/01/2018	1
31400B-E2-8	FED NATL MTG ASSOC #682453		09/01/2007	SCHEDULED REDEMPTION		188,245	188,245	184,627	185,073		3,172		3,172		188,245				5,437	09/01/2018	1
31400B-WN-2	FED NATL MTG ASSOC #682953		09/01/2007	SCHEDULED REDEMPTION		235	235	243	242		(7)		(7)		235				9	02/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		09/01/2007	SCHEDULED REDEMPTION		117	117	116	116		1		1		117				5	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		09/01/2007	SCHEDULED REDEMPTION		4,837	4,837	4,802	4,804		33		33		4,837				197	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		09/01/2007	SCHEDULED REDEMPTION		32,155	32,155	32,476	32,419		(264)		(264)		32,155				1,055	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		09/01/2007	SCHEDULED REDEMPTION		868	868	861	862		6		6		868				35	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		09/01/2007	SCHEDULED REDEMPTION		4,986	4,986	5,164	5,155		(169)		(169)		4,986				243	02/01/2033	1
31400J-E3-9	FED NATL MTG ASSOC #688754		09/01/2007	SCHEDULED REDEMPTION		1,722	1,722	1,781	1,773		(51)		(51)		1,722				67	04/01/2018	1
31400J-GD-5	FED NATL MTG ASSOC #688796		09/01/2007	SCHEDULED REDEMPTION		794	794	811	810		(16)		(16)		794				38	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		09/01/2007	SCHEDULED REDEMPTION		428	428	440	438		(9)		(9)		428				16	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		09/01/2007	SCHEDULED REDEMPTION		5,753	5,753	5,906	5,881		(128)		(128)		5,753				205	03/01/2018	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		09/01/2007	SCHEDULED REDEMPTION		56,306	56,306	56,931	56,915		(609)		(609)		56,306				2,182	04/01/2033	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		09/01/2007	SCHEDULED REDEMPTION		108,167	108,167	113,237	111,725		(3,558)		(3,558)		108,167				5,265	05/01/2033	1
31400Q-7B-3	FED NATL MTG ASSOC #694890		09/01/2007	SCHEDULED REDEMPTION		1,777	1,777	1,834	1,829		(52)		(52)		1,777				70	04/01/2018	1
31400T-5J-2	FED NATL MTG ASSOC #697549		09/01/2007	SCHEDULED REDEMPTION		19,934	19,934	19,712	19,723		211		211		19,934				971	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		09/01/2007	SCHEDULED REDEMPTION		406	406	406	406						406				19	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		09/01/2007	SCHEDULED REDEMPTION		2,061	2,061	2,116	2,107		(46)		(46)		2,061				74	04/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		09/01/2007	SCHEDULED REDEMPTION		209,758	209,758	214,117	213,626		(3,868)		(3,868)		209,758				7,555	05/01/2018	1
31401B-YU-3	FED NATL MTG ASSOC #703723		09/01/2007	SCHEDULED REDEMPTION		1,340	1,340	1,386	1,381		(41)		(41)		1,340				52	02/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		09/01/2007	SCHEDULED REDEMPTION		325	325	322	322		3		3		325				15	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		09/01/2007	SCHEDULED REDEMPTION		355	355	372	367		(12)		(12)		355				17	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		09/01/2007	SCHEDULED REDEMPTION		14,116	14,116	14,656	14,513		(397)		(397)		14,116				613	06/01/2033	1
31401H-F7-2	FED NATL MTG ASSOC #708590		09/01/2007	SCHEDULED REDEMPTION		847	847	812	814		33		33		847				28	06/01/2033	1
31401H-Z2-1	FED NATL MTG ASSOC #709161		09/01/2007	SCHEDULED REDEMPTION		9,754	9,754	9,354	9,375		378		378		9,754				326	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		09/01/2007	SCHEDULED REDEMPTION		597	597	613	610		(13)		(13)		597				22	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		09/01/2007	SCHEDULED REDEMPTION		382	382	400	395		(13)		(13)		382				18	04/01/2033	1
31401N-3J-6	FED NATL MTG ASSOC #713701		09/01/2007	SCHEDULED REDEMPTION		31,508	31,508	30,218	30,289		1,219		1,219		31,508				1,046	08/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		09/01/2007	SCHEDULED REDEMPTION		5,932	5,932	5,991	5,981		(49)		(49)		5,932				198	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		09/01/2007	SCHEDULED REDEMPTION		1,655	1,655	1,733	1,708		(53)		(53)		1,655				78	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		09/01/2007	SCHEDULED REDEMPTION		191	191	189	189		2		2		191				9	09/01/2033	1
31401Y-LH-6	FED NATL MTG ASSOC #722228		09/01/2007	SCHEDULED REDEMPTION		120	120	115	115		5		5		120				4	07/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		09/01/2007	SCHEDULED REDEMPTION		43,293	43,293	43,137	43,145		148		148		43,293				1,574	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2007	SCHEDULED REDEMPTION		16,001	16,001	15,754	15,764		237		237		16,001				691	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		09/01/2007	SCHEDULED REDEMPTION		9,389	9,389	9,470	9,460		(71)		(71)		9,389				304	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		09/01/2007	SCHEDULED REDEMPTION		25,569	25,569	26,841	26,728		(1,159)		(1,159)		25,569				1,103	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		09/01/2007	SCHEDULED REDEMPTION		11,084	11,084	11,635	11,587		(503)		(503)		11,084				483	05/01/2018	1
31402C-W6-5	FED NATL MTG ASSOC #725269		09/01/2007	SCHEDULED REDEMPTION		1,032	1,032	1,054	1,052		(20)		(20)		1,032				41	03/01/2019	1
31402D-7L-8	FED NATL MTG ASSOC #726399		09/01/2007	SCHEDULED REDEMPTION		13,668	13,668	14,031	13,963		(295)		(295)		13,668				493	07/01/2018	1
31402E-YW-2	FED NATL MTG ASSOC #727125		09/01/2007	SCHEDULED REDEMPTION		12,945	12,945	12,415	12,447		497		497		12,945				429	09/01/2033	1
31402G-QS-5	FED NATL MTG ASSOC #728665		09/01/2007	SCHEDULED REDEMPTION		57,425	57,425	56,393	56,429		996		996		57,425				1,972	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		09/01/2007	SCHEDULED REDEMPTION		185,478	185,478	183,392	183,445		2,034		2,034		185,478				6,914	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		09/01/2007	SCHEDULED REDEMPTION		5,855	5,855	5,905	5,899		(44)		(44)		5,855				196	02/01/2019	1
31402H-Y7-0	FED NATL MTG ASSOC #729834		09/01/2007	SCHEDULED REDEMPTION		150	150	156	155		(5)		(5)		150				7	02/01/2033	1
31402J-RH-2	FED NATL MTG ASSOC #730488		09/01/2007	SCHEDULED REDEMPTION		32,619	32,619	31,284	31,363		1,257		1,257		32,619				1,005	08/01/2033	1
31402J-RQ-2	FED NATL MTG ASSOC #730495		09/01/2007	SCHEDULED REDEMPTION		6,971	6,971	6,686	6,703		269		269		6,971				216	08/01/2033	1
31402K-HZ-0	FED NATL MTG ASSOC #731148		09/01/2007	SCHEDULED REDEMPTION		141,760	141,760	135,956	136,300		5,459		5,459		141,760				4,518	08/01/2033	1
31402K-YP-3	FED NATL MTG ASSOC #731618		09/01/2007	SCHEDULED REDEMPTION		179,725	179,725	188,149	185,133		(5,408)		(5,408)		179,725				8,758	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		09/01/2007	SCHEDULED REDEMPTION		688	688	720	709		(22)		(22)		688				32	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		09/01/2007	SCHEDULED REDEMPTION		1,075	1,075	1,114	1,112		(37)		(37)		1,075				50	10/01/2033	1
31402L-K8-4	FED NATL MTG ASSOC #732119		09/01/2007	SCHEDULED REDEMPTION		13,540	13,540	12,986	13,017		524		524		13,540				452	08/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402L-P5-5	FED NATL MTG ASSOC #732244		09/01/2007	SCHEDULED REDEMPTION		20,359	20,359	20,563	20,527		(168)		(168)		20,359				660	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		09/01/2007	SCHEDULED REDEMPTION		150	150	157	155		(6)		(6)		150				7	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		09/01/2007	SCHEDULED REDEMPTION		297	297	311	306		(9)		(9)		297				14	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		09/01/2007	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		09/01/2007	SCHEDULED REDEMPTION		2,728	2,728	2,800	2,784		(57)		(57)		2,728				97	08/01/2018	1
31402N-CL-0	FED NATL MTG ASSOC #733675		09/01/2007	SCHEDULED REDEMPTION		5,483	5,483	5,258	5,272		210		210		5,483				180	08/01/2033	1
31402N-4B-1	FED NATL MTG ASSOC #734418		09/01/2007	SCHEDULED REDEMPTION		246,223	246,223	235,991	236,635		9,589		9,589		246,223				8,024	08/01/2033	1
31402Q-TU-5	FED NATL MTG ASSOC #735063		09/01/2007	SCHEDULED REDEMPTION		1,557	1,557	1,571	1,569		(12)		(12)		1,557				51	12/01/2019	1
31402R-SU-4	FED NATL MTG ASSOC #735931		09/01/2007	SCHEDULED REDEMPTION		1,533	1,533	1,574	1,571		(38)		(38)		1,533				55	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		09/01/2007	SCHEDULED REDEMPTION		483	483	500	499		(16)		(16)		483				23	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		09/01/2007	SCHEDULED REDEMPTION		4,317	4,317	4,360	4,351		(35)		(35)		4,317				142	10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738269		09/01/2007	SCHEDULED REDEMPTION		453	453	448	449		5		5		453				21	09/01/2033	1
31402U-RA-2	FED NATL MTG ASSOC #738581		09/01/2007	SCHEDULED REDEMPTION		206	206	213	213		(7)		(7)		206				10	10/01/2032	1
31402V-D8-0	FED NATL MTG ASSOC #739127		09/01/2007	SCHEDULED REDEMPTION		316,219	316,219	326,101	325,590		(9,371)		(9,371)		316,219				13,481	09/01/2033	1
31402V-FR-6	FED NATL MTG ASSOC #739176		09/01/2007	SCHEDULED REDEMPTION		203,250	203,250	209,666	208,273		(5,022)		(5,022)		203,250				8,649	09/01/2033	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		09/01/2007	SCHEDULED REDEMPTION		296	296	292	293		2		2		296				14	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		09/01/2007	SCHEDULED REDEMPTION		23,094	23,094	22,974	22,980		114		114		23,094				1,009	09/01/2033	1
31402W-PD-4	FED NATL MTG ASSOC #740320		09/01/2007	SCHEDULED REDEMPTION		4,072	4,072	3,958	3,966		106		106		4,072				132	10/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		09/01/2007	SCHEDULED REDEMPTION		3,365	3,365	3,359	3,360		5		5		3,365				163	09/01/2033	1
31402W-3U-0	FED NATL MTG ASSOC #740711		09/01/2007	SCHEDULED REDEMPTION		9,708	9,708	9,795	9,791		(82)		(82)		9,708				315	09/01/2018	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		09/01/2007	SCHEDULED REDEMPTION		13,050	13,050	13,180	13,157		(108)		(108)		13,050				430	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		09/01/2007	SCHEDULED REDEMPTION		141,011	141,011	147,621	145,254		(4,243)		(4,243)		141,011				6,872	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		09/01/2007	SCHEDULED REDEMPTION		2,768	2,768	2,841	2,824		(57)		(57)		2,768				102	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		09/01/2007	SCHEDULED REDEMPTION		441	441	436	436		5		5		441				21	09/01/2033	1
31402X-V6-0	FED NATL MTG ASSOC #741437		09/01/2007	SCHEDULED REDEMPTION		4,958	4,958	5,193	5,117		(159)		(159)		4,958				236	11/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		09/01/2007	SCHEDULED REDEMPTION		627	627	660	658		(31)		(31)		627				29	10/01/2033	1
31402Y-NE-0	FED NATL MTG ASSOC #742089		09/01/2007	SCHEDULED REDEMPTION		599	599	599	599						599				19	04/01/2019	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		09/01/2007	SCHEDULED REDEMPTION		1,758	1,758	1,840	1,811		(53)		(53)		1,758				83	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		09/01/2007	SCHEDULED REDEMPTION		13,202	13,202	13,674	13,651		(449)		(449)		13,202				643	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		09/01/2007	SCHEDULED REDEMPTION		5,117	5,117	5,107	5,108		9		9		5,117				248	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		09/01/2007	SCHEDULED REDEMPTION		12,350	12,350	12,791	12,770		(420)		(420)		12,350				601	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		09/01/2007	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	10/01/2033	1
31403C-GH-8	FED NATL MTG ASSOC #744600		09/01/2007	SCHEDULED REDEMPTION		152	152	148	148		4		4		152				5	09/01/2033	1
31403C-TV-3	FED NATL MTG ASSOC #744964		09/01/2007	SCHEDULED REDEMPTION		270	270	259	260		10		10		270				9	11/01/2033	1
31403D-BS-7	FED NATL MTG ASSOC #745349		09/01/2007	SCHEDULED REDEMPTION		93,848	93,848	94,329	94,302		(454)		(454)		93,848				4,387	02/01/2036	1
31403D-J6-7	FED NATL MTG ASSOC #745585		09/01/2007	SCHEDULED REDEMPTION		2,821	2,821	2,835	2,835		(14)		(14)		2,821				132	05/01/2036	1
31403D-T8-2	FED NATL MTG ASSOC #745875		09/01/2007	SCHEDULED REDEMPTION		779,763	779,763	786,739			(6,975)		(6,975)		779,763				8,447	09/01/2036	1
31403D-WH-8	FED NATL MTG ASSOC #745948		09/01/2007	SCHEDULED REDEMPTION		183,358	183,358	185,042			(1,684)		(1,684)		183,358				1,116	10/01/2036	1
31403F-K5-2	FED NATL MTG ASSOC #747416		09/01/2007	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		09/01/2007	SCHEDULED REDEMPTION		1,212	1,212	1,256	1,253		(41)		(41)		1,212				54	10/01/2033	1
31403F-PN-8	FED NATL MTG ASSOC #747529		09/01/2007	SCHEDULED REDEMPTION		863	863	828	831		31		31		863				28	10/01/2033	1
31403F-Q7-2	FED NATL MTG ASSOC #747578		09/01/2007	SCHEDULED REDEMPTION		369	369	359	359		10		10		369				12	11/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		09/01/2007	SCHEDULED REDEMPTION		294	294	293	293		1		1		294				14	11/01/2033	1
31403F-US-1	FED NATL MTG ASSOC #747693		09/01/2007	SCHEDULED REDEMPTION		234	234	224	225		8		8		234				8	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		09/01/2007	SCHEDULED REDEMPTION		670	670	694	693		(23)		(23)		670				31	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		09/01/2007	SCHEDULED REDEMPTION		81	81	85	84		(4)		(4)		81				4	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		09/01/2007	SCHEDULED REDEMPTION		7,702	7,702	7,837	7,818		(116)		(116)		7,702				264	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		09/01/2007	SCHEDULED REDEMPTION		1,164	1,164	1,221	1,213		(49)		(49)		1,164				49	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		09/01/2007	SCHEDULED REDEMPTION		11,523	11,523	12,106	12,084		(561)		(561)		11,523				514	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		09/01/2007	SCHEDULED REDEMPTION		14,347	14,347	14,556	14,527		(181)		(181)		14,347				475	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		09/01/2007	SCHEDULED REDEMPTION		31,082	31,082	31,556	31,533		(452)		(452)		31,082				1,414	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		09/01/2007	SCHEDULED REDEMPTION		15,888	15,888	16,455	16,426		(539)		(539)		15,888				729	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		09/01/2007	SCHEDULED REDEMPTION		16,311	16,311	16,327	16,327		(15)		(15)		16,311				794	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		09/01/2007	SCHEDULED REDEMPTION		1,507	1,507	1,560	1,558		(51)		(51)		1,507				73	01/01/2034	1
31403L-DJ-7	FED NATL MTG ASSOC #751705		09/01/2007	SCHEDULED REDEMPTION		11,621	11,621	12,173	11,995		(374)		(374)		11,621				540	10/01/2033	1
31403L-GK-1	FED NATL MTG ASSOC #751802		09/01/2007	SCHEDULED REDEMPTION		11,642	11,642	12,231	12,052		(410)		(410)		11,642				556	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		09/01/2007	SCHEDULED REDEMPTION		1,280	1,280	1,331	1,329		(49)		(49)		1,280				56	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		09/01/2007	SCHEDULED REDEMPTION		5,034	5,034	5,214	5,206		(171)		(171)		5,034				244	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		09/01/2007	SCHEDULED REDEMPTION		6,443	6,443	6,507	6,495		(52)		(52)		6,443				213	12/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31403M-UU-1	FED NATL MTG ASSOC #753095		09/01/2007	SCHEDULED REDEMPTION		163,565	163,565	166,939	166,123		(2,558)		(2,558)		163,565				6,688	12/01/2033	1
31403M-WW-5	FED NATL MTG ASSOC #753161		09/01/2007	SCHEDULED REDEMPTION		11,122	11,122	10,807	10,829		292		292		11,122				340	12/01/2033	1
31403M-W6-2	FED NATL MTG ASSOC #753169		09/01/2007	SCHEDULED REDEMPTION		2,037	2,037	2,014	2,015		22		22		2,037				99	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		09/01/2007	SCHEDULED REDEMPTION		5,718	5,718	5,922	5,912		(194)		(194)		5,718				268	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		09/01/2007	SCHEDULED REDEMPTION		20,153	20,153	20,355	20,317		(164)		(164)		20,153				663	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		09/01/2007	SCHEDULED REDEMPTION		253	253	254	254		(1)		(1)		253				12	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		09/01/2007	SCHEDULED REDEMPTION		11,247	11,247	11,443	11,414		(168)		(168)		11,247				415	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		09/01/2007	SCHEDULED REDEMPTION		270	270	267	267		3		3		270				13	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		09/01/2007	SCHEDULED REDEMPTION		9,050	9,050	9,373	9,358		(308)		(308)		9,050				440	12/01/2033	1
31403R-PQ-5	FED NATL MTG ASSOC #755631		09/01/2007	SCHEDULED REDEMPTION		3,556	3,556	3,423	3,371		118		118		3,556				106	03/01/2034	1
31403R-VE-5	FED NATL MTG ASSOC #755813		09/01/2007	SCHEDULED REDEMPTION		178	178	184	184		(6)		(6)		178				8	11/01/2033	1
31403S-DK-9	FED NATL MTG ASSOC #756206		09/01/2007	SCHEDULED REDEMPTION		448	448	433	435		13		13		448				15	12/01/2033	1
31403S-FD-3	FED NATL MTG ASSOC #756264		09/01/2007	SCHEDULED REDEMPTION		334,682	334,682	343,311	341,391		(6,709)		(6,709)		334,682				13,753	11/01/2033	1
31403T-L8-5	FED NATL MTG ASSOC #757351		09/01/2007	SCHEDULED REDEMPTION		648	648	654	654		(6)		(6)		648				21	10/01/2020	1
31403U-ZL-8	FED NATL MTG ASSOC #758647		09/01/2007	SCHEDULED REDEMPTION		255	255	257	257		(2)		(2)		255				8	08/01/2019	1
31403V-J2-6	FED NATL MTG ASSOC #759081		09/01/2007	SCHEDULED REDEMPTION		261,600	261,600	272,391	272,411		(10,811)		(10,811)		261,600				11,366	01/01/2034	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		09/01/2007	SCHEDULED REDEMPTION		4,070	4,070	4,141	4,130		(60)		(60)		4,070				147	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		09/01/2007	SCHEDULED REDEMPTION		14,611	14,611	14,865	14,823		(212)		(212)		14,611				500	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		09/01/2007	SCHEDULED REDEMPTION		6,984	6,984	7,218	7,187		(203)		(203)		6,984				284	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		09/01/2007	SCHEDULED REDEMPTION		1,144	1,144	1,161	1,159		(14)		(14)		1,144				38	04/01/2019	1
31403X-3K-9	FED NATL MTG ASSOC #761402		09/01/2007	SCHEDULED REDEMPTION		11,301	11,301	11,462	11,441		(140)		(140)		11,301				367	05/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		09/01/2007	SCHEDULED REDEMPTION		1,845	1,845	1,741	1,761		85		85		1,845				53	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		09/01/2007	SCHEDULED REDEMPTION		711	711	730	726		(15)		(15)		711				25	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		09/01/2007	SCHEDULED REDEMPTION		7,630	7,630	7,198	7,279		351		351		7,630				221	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		09/01/2007	SCHEDULED REDEMPTION		37	37	39	39		(1)		(1)		37				2	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		09/01/2007	SCHEDULED REDEMPTION		527	527	545	543		(16)		(16)		527				21	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		09/01/2007	SCHEDULED REDEMPTION		992	992	1,028	1,026		(34)		(34)		992				47	10/01/2032	1
31404B-FP-2	FED NATL MTG ASSOC #763474		07/01/2007	Various		69,018	73,610	70,794	70,937		4		4		71,143		(2,125)	(2,125)	2,250	04/01/2034	1
31404B-GD-8	FED NATL MTG ASSOC #763496		09/01/2007	SCHEDULED REDEMPTION		14,220	14,220	14,025	14,049		172		172		14,220				513	08/01/2034	1
31404B-GH-9	FED NATL MTG ASSOC #763500		09/01/2007	SCHEDULED REDEMPTION		8,306	8,306	8,192	8,206		100		100		8,306				300	08/01/2034	1
31404B-QV-7	FED NATL MTG ASSOC #763768		09/01/2007	SCHEDULED REDEMPTION		23,694	23,694	24,298	24,140		(445)		(445)		23,694				940	01/01/2034	1
31404B-RQ-7	FED NATL MTG ASSOC #763795		07/01/2007	Various		1,016,776	1,084,615	1,073,091	1,074,221		4		4		1,074,225		(57,449)	(57,449)	33,039	02/01/2034	1
31404B-T7-7	FED NATL MTG ASSOC #763874		09/01/2007	SCHEDULED REDEMPTION		552	552	572	571		(19)		(19)		552				26	02/01/2034	1
31404C-AS-9	FED NATL MTG ASSOC #764217		09/01/2007	SCHEDULED REDEMPTION		13,183	13,183	12,677	12,739		444		444		13,183				486	05/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		09/01/2007	SCHEDULED REDEMPTION		1,436	1,436	1,474	1,466		(30)		(30)		1,436				52	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		09/01/2007	SCHEDULED REDEMPTION		14,530	14,530	14,784	14,740		(209)		(209)		14,530				496	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		09/01/2007	SCHEDULED REDEMPTION		1,724	1,724	1,781	1,774		(50)		(50)		1,724				69	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		09/01/2007	SCHEDULED REDEMPTION		4,705	4,705	4,858	4,853		(148)		(148)		4,705				229	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		09/01/2007	SCHEDULED REDEMPTION		850	850	880	879		(29)		(29)		850				40	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		09/01/2007	SCHEDULED REDEMPTION		7,470	7,470	7,387	7,391		79		79		7,470				363	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		09/01/2007	SCHEDULED REDEMPTION		278	278	292	292		(14)		(14)		278				13	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		09/01/2007	SCHEDULED REDEMPTION		968	968	990	989		(21)		(21)		968				45	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		09/01/2007	SCHEDULED REDEMPTION		349	349	366	365		(16)		(16)		349				16	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		09/01/2007	SCHEDULED REDEMPTION		11,379	11,379	11,392	11,391		(12)		(12)		11,379				553	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		09/01/2007	SCHEDULED REDEMPTION		436	436	445	444		(9)		(9)		436				20	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		09/01/2007	SCHEDULED REDEMPTION		15,995	15,995	16,598	16,569		(574)		(574)		15,995				736	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		09/01/2007	SCHEDULED REDEMPTION		16,063	16,063	16,569	16,547		(484)		(484)		16,063				761	03/01/2034	1
31404F-VE-0	FED NATL MTG ASSOC #767513		07/01/2007	Various		177,404	189,056	181,804	182,653		105		105		182,758		(5,354)	(5,354)	5,747	04/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		09/01/2007	SCHEDULED REDEMPTION		6,914	6,914	7,067	7,032		(118)		(118)		6,914				275	02/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		09/01/2007	SCHEDULED REDEMPTION		643	643	665	662		(19)		(19)		643				26	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		09/01/2007	SCHEDULED REDEMPTION		4,296	4,296	4,370	4,359		(63)		(63)		4,296				154	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		09/01/2007	SCHEDULED REDEMPTION		8,827	8,827	9,266	9,190		(363)		(363)		8,827				383	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		09/01/2007	SCHEDULED REDEMPTION		4,437	4,437	4,429	4,429		8		8		4,437				216	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		09/01/2007	SCHEDULED REDEMPTION		91	91	95	94		(3)		(3)		91				4	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		09/01/2007	SCHEDULED REDEMPTION		15,939	15,939	16,087	16,080		(141)		(141)		15,939				775	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		09/01/2007	SCHEDULED REDEMPTION		6,112	6,112	6,274	6,254		(142)		(142)		6,112				221	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		09/01/2007	SCHEDULED REDEMPTION		260	260	261	261		(1)		(1)		260				12	06/01/2034	1
31404H-6Q-7	FED NATL MTG ASSOC #769579		07/01/2007	Various		329,890	351,557	338,072	339,724		193		193		339,917		(10,027)	(10,027)	10,696	04/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		09/01/2007	SCHEDULED REDEMPTION		18,549	18,549	19,301	19,265		(716)		(716)		18,549				806	03/01/2034	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)
31404J-YC-3	FED NATL MTG ASSOC #770307		09/01/2007	SCHEDULED REDEMPTION		117	117	117	117						117				6	04/01/2034	1
31404J-YS-8	FED NATL MTG ASSOC #770321		07/01/2007	Various		4,182,975	4,457,790	4,491,223	4,484,932		(214)		(214)		4,484,718		(301,743)	(301,743)	135,511	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		09/01/2007	SCHEDULED REDEMPTION		5,484	5,484	5,646	5,625		(141)		(141)		5,484				198	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		09/01/2007	SCHEDULED REDEMPTION		51	51	53	53		(2)		(2)		51				2	04/01/2034	1
31404K-PJ-5	FED NATL MTG ASSOC #770925		09/01/2007	Various		156,087	165,866	159,503	160,248		332		332		160,580		(4,493)	(4,493)	5,063	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		09/01/2007	SCHEDULED REDEMPTION		12,913	12,913	12,418	12,476		437		437		12,913				469	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		09/01/2007	SCHEDULED REDEMPTION		244	244	249	248		(4)		(4)		244				10	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		09/01/2007	SCHEDULED REDEMPTION		803	803	844	841		(38)		(38)		803				38	06/01/2032	1
31404L-2G-4	FED NATL MTG ASSOC #772175		09/01/2007	SCHEDULED REDEMPTION		1,341	1,341	1,289	1,296		45		45		1,341				48	05/01/2034	1
31404M-GY-8	FED NATL MTG ASSOC #772515		09/01/2007	SCHEDULED REDEMPTION		237	237	228	229		8		8		237				9	04/01/2034	1
31404N-GP-5	FED NATL MTG ASSOC #773406		07/01/2007	Various		368,515	392,739	377,673	379,603		204		204		379,807		(11,292)	(11,292)	11,956	05/01/2034	1
31404N-NR-3	FED NATL MTG ASSOC #773600		09/01/2007	SCHEDULED REDEMPTION		231	231	229	229		2		2		231				11	08/01/2034	1
31404N-QL-3	FED NATL MTG ASSOC #773659		07/01/2007	Various		17,588	18,750	18,031	18,115		7		7		18,122		(534)	(534)	571	04/01/2034	1
31404P-FL-0	FED NATL MTG ASSOC #774271		09/01/2007	SCHEDULED REDEMPTION		263	263	267	267		(3)		(3)		263				9	04/01/2019	1
31404P-G5-4	FED NATL MTG ASSOC #774320		07/01/2007	Various		315,419	336,465	323,558	325,140		19		19		325,159		(9,740)	(9,740)	10,312	04/01/2034	1
31404P-G8-8	FED NATL MTG ASSOC #774323		07/01/2007	Various		19,408	20,703	19,909	20,011		1		1		20,012		(604)	(604)	627	05/01/2034	1
31404P-J4-4	FED NATL MTG ASSOC #774383		09/01/2007	SCHEDULED REDEMPTION		4,121	4,121	3,963	3,981		140		140		4,121				153	04/01/2034	1
31404P-KY-6	FED NATL MTG ASSOC #774411		07/01/2007	Various		37,247	39,711	38,188	38,374		13		13		38,387		(1,140)	(1,140)	1,214	05/01/2034	1
31404P-NT-4	FED NATL MTG ASSOC #774502		09/01/2007	SCHEDULED REDEMPTION		4,885	4,885	4,698	4,720		165		165		4,885				182	04/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		09/01/2007	SCHEDULED REDEMPTION		1,821	1,821	1,874	1,871		(50)		(50)		1,821				85	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		09/01/2007	SCHEDULED REDEMPTION		55,972	55,972	55,168	55,257		715		715		55,972				2,010	04/01/2034	1
31404P-2R-1	FED NATL MTG ASSOC #774884		09/01/2007	SCHEDULED REDEMPTION		3,760	3,760	3,616	3,632		127		127		3,760				136	05/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		09/01/2007	SCHEDULED REDEMPTION		284	284	293	293		(9)		(9)		284				13	04/01/2034	1
31404P-3K-5	FED NATL MTG ASSOC #774902		07/01/2007	Various		27,298	29,086	27,970	28,107		18		18		28,125		(827)	(827)	880	04/01/2034	1
31404Q-EJ-4	FED NATL MTG ASSOC #775137		07/01/2007	Various		1,338,309	1,427,567	1,406,823	1,409,131		21		21		1,409,152		(70,842)	(70,842)	43,429	05/01/2034	1
31404Q-H7-7	FED NATL MTG ASSOC #775254		09/01/2007	SCHEDULED REDEMPTION		36,965	36,965	37,811	37,729		(764)		(764)		36,965				1,489	05/01/2034	1
31404Q-M2-2	FED NATL MTG ASSOC #775377		07/01/2007	Various		20,379	21,730	20,896	20,998		6		6		21,004		(625)	(625)	660	05/01/2034	1
31404Q-UD-9	FED NATL MTG ASSOC #775580		07/01/2007	Various		628,907	670,203	644,495	647,645		373		373		648,018		(19,111)	(19,111)	20,318	05/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		09/01/2007	SCHEDULED REDEMPTION		1,700	1,700	1,774	1,776		(77)		(77)		1,700				83	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		09/01/2007	SCHEDULED REDEMPTION		29,124	29,124	28,801	28,815		309		309		29,124				1,309	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		09/01/2007	SCHEDULED REDEMPTION		6,210	6,210	6,425	6,418		(209)		(209)		6,210				303	03/01/2034	1
31404R-4C-8	FED NATL MTG ASSOC #776719		07/01/2007	Various		120,088	128,013	123,103	123,704		51		51		123,755		(3,668)	(3,668)	3,892	05/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		09/01/2007	SCHEDULED REDEMPTION		6,219	6,219	6,153	6,161		58		58		6,219				224	08/01/2034	1
31404S-NV-3	FED NATL MTG ASSOC #777204		09/01/2007	SCHEDULED REDEMPTION		47,852	47,852	47,953	47,940		(87)		(87)		47,852				1,556	05/01/2019	1
31404S-N3-5	FED NATL MTG ASSOC #777210		09/01/2007	SCHEDULED REDEMPTION		1,094	1,094	1,110	1,108		(14)		(14)		1,094				36	05/01/2019	1
31404T-S9-5	FED NATL MTG ASSOC #778244		09/01/2007	SCHEDULED REDEMPTION		9,349	9,349	9,438	9,433		(85)		(85)		9,349				308	06/01/2019	1
31404T-TD-5	FED NATL MTG ASSOC #778248		07/01/2007	Various		13,846	14,770	14,203	14,276		1		1		14,277		(431)	(431)	442	05/01/2034	1
31404U-QM-5	FED NATL MTG ASSOC #779060		07/01/2007	Various		168,948	180,004	173,099	173,945		119		119		174,064		(5,117)	(5,117)	5,464	06/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		09/01/2007	SCHEDULED REDEMPTION		8,105	8,105	7,646	7,732		373		373		8,105				239	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		09/01/2007	SCHEDULED REDEMPTION		2,634	2,634	2,722	2,720		(86)		(86)		2,634				128	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		09/01/2007	SCHEDULED REDEMPTION		2,298	2,298	2,307	2,306		(8)		(8)		2,298				108	06/01/2031	1
31404W-RJ-7	FED NATL MTG ASSOC #780889		08/01/2007	Various		385,256	403,122	390,309	547,008		(3,038)		(3,038)		393,585		(8,329)	(8,329)	7,645	05/01/2034	1
31404W-SP-2	FED NATL MTG ASSOC #780926		07/01/2007	Various		252,095	268,918	258,602	259,930		14		14		259,943		(7,848)	(7,848)	8,220	05/01/2034	1
31404W-VR-4	FED NATL MTG ASSOC #781024		07/01/2007	Various		43,372	46,267	44,492	44,700		2		2		44,702		(1,330)	(1,330)	1,410	05/01/2034	1
31404W-VU-7	FED NATL MTG ASSOC #781027		07/01/2007	Various		365,329	389,401	374,464	376,381		175		175		376,556		(11,226)	(11,226)	11,876	05/01/2034	1
31404W-WF-9	FED NATL MTG ASSOC #781046		09/01/2007	SCHEDULED REDEMPTION		18,613	18,613	18,415	18,438		175		175		18,613				672	05/01/2034	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		09/01/2007	SCHEDULED REDEMPTION		375	375	389	389		(14)		(14)		375				18	06/01/2034	1
31404X-UP-7	FED NATL MTG ASSOC #781890		09/01/2007	SCHEDULED REDEMPTION		2,659	2,659	2,517	2,529		130		130		2,659				86	02/01/2035	1
31405C-M8-9	FED NATL MTG ASSOC #785283		09/01/2007	SCHEDULED REDEMPTION		19,690	19,690	19,606	19,609		81		81		19,690				901	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		09/01/2007	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		09/01/2007	SCHEDULED REDEMPTION		8,893	8,893	9,335	9,235		(343)		(343)		8,893				384	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		09/01/2007	SCHEDULED REDEMPTION		6,039	6,039	6,256	6,249		(210)		(210)		6,039				294	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		09/01/2007	SCHEDULED REDEMPTION		4,564	4,564	4,668	4,664		(100)		(100)		4,564				222	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		09/01/2007	SCHEDULED REDEMPTION		14,192	14,192	14,695	14,611		(419)		(419)		14,192				614	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		09/01/2007	SCHEDULED REDEMPTION		918	918	907	908		10		10		918				43	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		09/01/2007	SCHEDULED REDEMPTION		17,031	17,031	17,776	15,909		(558)		(558)		17,031				860	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		09/01/2007	SCHEDULED REDEMPTION		13,406	13,406	13,808	13,798		(392)		(392)		13,406				598	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		09/01/2007	SCHEDULED REDEMPTION		14,605	14,605	15,127	15,103		(498)		(498)		14,605				634	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		09/01/2007	SCHEDULED REDEMPTION		444	444	460	459		(15)		(15)		444				21	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)
31405J-UG-7	FED NATL MTG ASSOC #790883		09/01/2007	SCHEDULED REDEMPTION		45,398	45,398	46,437	46,321		(924)		(924)		45,398				2,032	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		09/01/2007	SCHEDULED REDEMPTION		10,511	10,511	10,565	10,564		(53)		(53)		10,511				494	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		09/01/2007	SCHEDULED REDEMPTION		12,810	12,810	13,232	13,221		(411)		(411)		12,810				560	09/01/2034	1
31405K-NA-5	FED NATL MTG ASSOC #791585		09/01/2007	SCHEDULED REDEMPTION		55,676	55,676	56,950	56,798		(1,122)		(1,122)		55,676				2,258	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		09/01/2007	SCHEDULED REDEMPTION		70	70	72	72		(2)		(2)		70				3	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		09/01/2007	SCHEDULED REDEMPTION		187	187	193	193		(6)		(6)		187				9	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		09/01/2007	SCHEDULED REDEMPTION		16,764	16,764	17,063	17,054		(289)		(289)		16,764				817	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		09/01/2007	SCHEDULED REDEMPTION		697	697	722	721		(24)		(24)		697				33	09/01/2034	1
31405Q-T6-5	FED NATL MTG ASSOC #796273		09/01/2007	SCHEDULED REDEMPTION		15,439	15,439	15,792	15,745		(306)		(306)		15,439				665	12/01/2034	1
31405R-MR-4	FED NATL MTG ASSOC #796968		09/01/2007	SCHEDULED REDEMPTION		246,265	246,265	251,902	251,276		(5,010)		(5,010)		246,265				11,057	10/01/2034	1
31405R-7F-7	FED NATL MTG ASSOC #797494		09/01/2007	SCHEDULED REDEMPTION		2,725	2,725	2,615	2,619		106		106		2,725				89	03/01/2035	1
31405S-ED-2	FED NATL MTG ASSOC #797632		09/01/2007	SCHEDULED REDEMPTION		11,889	11,889	11,421	11,434		455		455		11,889				366	08/01/2035	1
31405S-FB-5	FED NATL MTG ASSOC #797662		09/01/2007	SCHEDULED REDEMPTION		2,061	2,061	1,872	1,876		185		185		2,061				63	09/01/2035	1
31405S-F3-3	FED NATL MTG ASSOC #797686		09/01/2007	SCHEDULED REDEMPTION		2,834	2,834	2,646	2,651		182		182		2,834				86	10/01/2035	1
31405S-LE-2	FED NATL MTG ASSOC #797825		09/01/2007	SCHEDULED REDEMPTION		4,620	4,620	4,664	4,661		(41)		(41)		4,620				147	04/01/2020	1
31405T-MG-4	FED NATL MTG ASSOC #798759		09/01/2007	SCHEDULED REDEMPTION		2,627	2,627	2,687	2,679		(52)		(52)		2,627				114	11/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		09/01/2007	SCHEDULED REDEMPTION		4,422	4,422	4,553	4,536		(114)		(114)		4,422				164	10/01/2019	1
31405U-2L-2	FED NATL MTG ASSOC #800079		09/01/2007	SCHEDULED REDEMPTION		56,394	56,394	57,685	57,510		(1,117)		(1,117)		56,394				2,303	11/01/2034	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		09/01/2007	SCHEDULED REDEMPTION		8,533	8,533	8,682	8,649		(116)		(116)		8,533				299	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		09/01/2007	SCHEDULED REDEMPTION		10,942	10,942	11,132	11,090		(149)		(149)		10,942				394	10/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		09/01/2007	SCHEDULED REDEMPTION		545	545	558	558		(13)		(13)		545				26	11/01/2034	1
31406A-XY-3	FED NATL MTG ASSOC #804495		09/01/2007	SCHEDULED REDEMPTION		167,108	167,108	170,933	170,418		(3,310)		(3,310)		167,108				7,472	12/01/2034	1
31406A-7A-4	FED NATL MTG ASSOC #804689		09/01/2007	SCHEDULED REDEMPTION		407,985	407,985	417,324	415,998		(8,013)		(8,013)		407,985				16,384	12/01/2034	1
31406C-LP-1	FED NATL MTG ASSOC #805934		09/01/2007	SCHEDULED REDEMPTION		387	387	396	394		(8)		(8)		387				17	12/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		09/01/2007	SCHEDULED REDEMPTION		477	477	495	494		(16)		(16)		477				22	11/01/2034	1
31406D-PC-4	FED NATL MTG ASSOC #806919		09/01/2007	SCHEDULED REDEMPTION		4,324	4,324	4,423	4,410		(86)		(86)		4,324				187	12/01/2034	1
31406E-TP-9	FED NATL MTG ASSOC #807958		09/01/2007	SCHEDULED REDEMPTION		357,149	357,149	365,324	364,162		(7,013)		(7,013)		357,149				15,488	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				9,795	01/01/2035	1
31406E-WL-4	FED NATL MTG ASSOC #808051		09/01/2007	SCHEDULED REDEMPTION		18,251	18,251	16,570	16,606		1,645		1,645		18,251				598	02/01/2035	1
31406E-3F-9	FED NATL MTG ASSOC #808198		09/01/2007	SCHEDULED REDEMPTION		12,223	12,223	11,554	11,579		644		644		12,223				397	03/01/2035	1
31406F-GW-5	FED NATL MTG ASSOC #808513		09/01/2007	SCHEDULED REDEMPTION		41,543	41,543	41,915	41,897		(354)		(354)		41,543				1,310	03/01/2020	1
31406G-BS-7	FED NATL MTG ASSOC #809249		09/01/2007	SCHEDULED REDEMPTION		8,237	8,237	8,481	8,471		(233)		(233)		8,237				336	01/01/2035	1
31406G-GT-0	FED NATL MTG ASSOC #809410		09/01/2007	SCHEDULED REDEMPTION		7,364	7,364	7,402	7,401		(36)		(36)		7,364				340	02/01/2035	1
31406G-SN-0	FED NATL MTG ASSOC #809725		09/01/2007	SCHEDULED REDEMPTION		3,198	3,198	2,978	2,986		212		212		3,198				106	02/01/2035	1
31406G-ZB-8	FED NATL MTG ASSOC #809938		09/01/2007	SCHEDULED REDEMPTION		6,627	6,627	6,372	6,382		245		245		6,627				222	03/01/2035	1
31406G-3G-2	FED NATL MTG ASSOC #809999		09/01/2007	SCHEDULED REDEMPTION		1,341	1,341	1,249	1,257		84		84		1,341				44	03/01/2035	1
31406H-5N-3	FED NATL MTG ASSOC #810953		09/01/2007	SCHEDULED REDEMPTION		52,875	52,875	53,278	53,259		(384)		(384)		52,875				1,697	04/01/2020	1
31406K-J6-8	FED NATL MTG ASSOC #812185		09/01/2007	SCHEDULED REDEMPTION		3,416	3,416	3,244	3,250		166		166		3,416				106	02/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		09/01/2007	SCHEDULED REDEMPTION		64	64	65	65		(1)		(1)		64				3	03/01/2035	1
31406K-QJ-2	FED NATL MTG ASSOC #812357		09/01/2007	SCHEDULED REDEMPTION		117	117	121	120		(3)		(3)		117				6	04/01/2035	1
31406L-G9-3	FED NATL MTG ASSOC #813024		09/01/2007	SCHEDULED REDEMPTION		18,433	18,433	18,577	18,570		(137)		(137)		18,433				574	03/01/2020	1
31406M-HB-5	FED NATL MTG ASSOC #813926		09/01/2007	SCHEDULED REDEMPTION		1,608	1,608	1,659	1,656		(48)		(48)		1,608				62	11/01/2020	1
31406M-HH-2	FED NATL MTG ASSOC #813932		09/01/2007	SCHEDULED REDEMPTION		5,337	5,337	5,391	5,387		(50)		(50)		5,337				168	11/01/2020	1
31406M-H6-6	FED NATL MTG ASSOC #813953		09/01/2007	SCHEDULED REDEMPTION		384	384	396	395		(11)		(11)		384				15	12/01/2020	1
31406M-SQ-0	FED NATL MTG ASSOC #814227		09/01/2007	SCHEDULED REDEMPTION		12,900	12,900	12,998	12,992		(93)		(93)		12,900				392	03/01/2020	1
31406M-WL-6	FED NATL MTG ASSOC #814351		09/01/2007	SCHEDULED REDEMPTION		9,377	9,377	8,764	8,817		561		561		9,377				302	03/01/2035	1
31406M-Y6-7	FED NATL MTG ASSOC #814433		09/01/2007	SCHEDULED REDEMPTION		3,958	3,958	3,688	3,699		260		260		3,958				128	03/01/2035	1
31406M-2F-2	FED NATL MTG ASSOC #814474		09/01/2007	SCHEDULED REDEMPTION		7,916	7,916	7,370	7,390		525		525		7,916				265	03/01/2035	1
31406M-4F-0	FED NATL MTG ASSOC #814522		09/01/2007	SCHEDULED REDEMPTION		17,926	17,926	16,851	16,892		1,034		1,034		17,926				571	04/01/2035	1
31406N-BE-3	FED NATL MTG ASSOC #814637		09/01/2007	SCHEDULED REDEMPTION		8,264	8,264	7,694	7,716		548		548		8,264				263	04/01/2035	1
31406N-4D-3	FED NATL MTG ASSOC #815420		09/01/2007	SCHEDULED REDEMPTION		44,213	44,213	40,365	40,460		3,754		3,754		44,213				1,454	02/01/2035	1
31406N-4S-0	FED NATL MTG ASSOC #815433		09/01/2007	SCHEDULED REDEMPTION		5,356	5,356	5,389	5,387		(31)		(31)		5,356				172	02/01/2020	1
31406P-UZ-0	FED NATL MTG ASSOC #816100		09/01/2007	SCHEDULED REDEMPTION		3,002	3,002	2,885	2,897		104		104		3,002				98	03/01/2035	1
31406P-V8-9	FED NATL MTG ASSOC #816139		09/01/2007	SCHEDULED REDEMPTION		97,397	97,397	93,384	93,564		3,833		3,833		97,397				3,627	02/01/2021	1
31406P-6Q-7	FED NATL MTG ASSOC #816379		09/01/2007	SCHEDULED REDEMPTION		4,363	4,363	4,405	4,403		(40)		(40)		4,363				145	05/01/2020	1
31406R-G2-5	FED NATL MTG ASSOC #817517		09/01/2007	SCHEDULED REDEMPTION		537	537	541	541		(4)		(4)		537				17	09/01/2020	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		09/01/2007	SCHEDULED REDEMPTION		2,913	2,913	2,978	2,973		(60)		(60)		2,913				147	07/01/2036	1
31406R-YP-4	FED NATL MTG ASSOC #818018		05/11/2007	BARCLAYS BANK					2,235,807		894		894						(4,151)	03/01/2037	1
31406S-TE-3	FED NATL MTG ASSOC #818749		09/01/2007	SCHEDULED REDEMPTION		26,391	26,391	26,526	26,521		(131)		(131)		26,391				1,275	02/01/2035	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)
31406S-3A-9	FED NATL MTG ASSOC #818993		09/01/2007	SCHEDULED REDEMPTION		60	60	62	62		(2)		(2)		60				3	03/01/2035	1
31406T-JC-6	FED NATL MTG ASSOC #819359		09/01/2007	SCHEDULED REDEMPTION		18,684	18,684	17,395	17,444		1,240		1,240		18,684				608	03/01/2035	1
31406T-JE-2	FED NATL MTG ASSOC #819361		09/01/2007	SCHEDULED REDEMPTION		4,416	4,416	4,111	4,123		293		293		4,416				142	04/01/2035	1
31406T-JS-1	FED NATL MTG ASSOC #819373		09/01/2007	SCHEDULED REDEMPTION		3,546	3,546	3,587	3,581		(34)		(34)		3,546				114	03/01/2020	1
31406U-B4-9	FED NATL MTG ASSOC #820059		09/01/2007	SCHEDULED REDEMPTION		490	490	507	507		(17)		(17)		490				23	04/01/2035	1
31406U-T7-3	FED NATL MTG ASSOC #820574		09/01/2007	SCHEDULED REDEMPTION		51,163	51,163	46,450	46,555		4,608		4,608		51,163				1,547	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		09/01/2007	SCHEDULED REDEMPTION		782	782	800	799		(17)		(17)		782				41	06/01/2035	1
31406X-E3-2	FED NATL MTG ASSOC #822854		09/01/2007	SCHEDULED REDEMPTION		1,357	1,357	1,323	1,326		32		32		1,357				44	05/01/2035	1
31406X-K3-5	FED NATL MTG ASSOC #823014		09/01/2007	SCHEDULED REDEMPTION		9,538	9,538	9,032	9,052		486		486		9,538				310	05/01/2035	1
31406Y-DB-3	FED NATL MTG ASSOC #823698		09/01/2007	SCHEDULED REDEMPTION		328	328	338	337		(10)		(10)		328				13	07/01/2020	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		09/01/2007	SCHEDULED REDEMPTION		53,897	53,897	55,517	55,477		(1,580)		(1,580)		53,897				2,319	05/01/2035	1
31406Y-6A-3	FED NATL MTG ASSOC #824465		09/01/2007	SCHEDULED REDEMPTION		1,027	1,027	1,035	1,034		(7)		(7)		1,027				33	05/01/2020	1
31407A-FQ-9	FED NATL MTG ASSOC #824675		09/01/2007	SCHEDULED REDEMPTION		587	587	591	591		(4)		(4)		587				19	11/01/2020	1
31407A-FU-0	FED NATL MTG ASSOC #824679		09/01/2007	SCHEDULED REDEMPTION		729	729	744	743		(14)		(14)		729				34	05/01/2035	1
31407A-F3-0	FED NATL MTG ASSOC #824686		09/01/2007	SCHEDULED REDEMPTION		6,848	6,848	6,895	6,893		(45)		(45)		6,848				224	05/01/2020	1
31407A-2K-6	FED NATL MTG ASSOC #825278		09/01/2007	SCHEDULED REDEMPTION		1,744	1,744	1,709	1,710		33		33		1,744				64	07/01/2035	1
31407A-6D-8	FED NATL MTG ASSOC #825368		09/01/2007	SCHEDULED REDEMPTION		1,569	1,569	1,598	1,596		(27)		(27)		1,569				59	07/01/2020	1
31407B-RP-6	FED NATL MTG ASSOC #825894		09/01/2007	SCHEDULED REDEMPTION		775	775	800	798		(23)		(23)		775				29	09/01/2020	1
31407B-RT-8	FED NATL MTG ASSOC #825898		09/01/2007	SCHEDULED REDEMPTION		1,351	1,351	1,365	1,364		(13)		(13)		1,351				44	09/01/2020	1
31407C-NX-1	FED NATL MTG ASSOC #826706		09/01/2007	SCHEDULED REDEMPTION		779	779	707	709		70		70		779				25	08/01/2035	1
31407C-N4-5	FED NATL MTG ASSOC #826711		09/01/2007	SCHEDULED REDEMPTION		1,281	1,281	1,290	1,289		(8)		(8)		1,281				42	08/01/2020	1
31407C-Q9-1	FED NATL MTG ASSOC #826780		09/01/2007	SCHEDULED REDEMPTION		2,842	2,842	2,919	2,915		(73)		(73)		2,842				116	08/01/2020	1
31407C-T7-2	FED NATL MTG ASSOC #826874		09/01/2007	SCHEDULED REDEMPTION		2,484	2,484	2,504	2,502		(18)		(18)		2,484				81	08/01/2020	1
31407C-XD-4	FED NATL MTG ASSOC #826976		09/01/2007	SCHEDULED REDEMPTION		34,165	34,165	35,015	34,994		(829)		(829)		34,165				1,478	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		09/01/2007	SCHEDULED REDEMPTION		11,574	11,574	11,906	11,896		(322)		(322)		11,574				504	06/01/2035	1
31407D-TE-5	FED NATL MTG ASSOC #827749		09/01/2007	SCHEDULED REDEMPTION		305	305	277	278		27		27		305				10	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		09/01/2007	SCHEDULED REDEMPTION		1,044	1,044	1,081	1,080		(35)		(35)		1,044				49	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		09/01/2007	SCHEDULED REDEMPTION		71,158	71,158	73,501	73,444		(2,285)		(2,285)		71,158				2,965	07/01/2035	1
31407E-PR-8	FED NATL MTG ASSOC #828532		09/01/2007	SCHEDULED REDEMPTION		287	287	276	276		11		11		287				9	07/01/2035	1
31407E-S2-0	FED NATL MTG ASSOC #828637		09/01/2007	SCHEDULED REDEMPTION		765	765	774	774		(9)		(9)		765				25	07/01/2020	1
31407F-A5-9	FED NATL MTG ASSOC #829028		09/01/2007	SCHEDULED REDEMPTION		1,402	1,402	1,417	1,416		(14)		(14)		1,402				45	07/01/2020	1
31407F-BD-1	FED NATL MTG ASSOC #829036		09/01/2007	SCHEDULED REDEMPTION		333	333	339	339		(6)		(6)		333				13	07/01/2020	1
31407F-CF-5	FED NATL MTG ASSOC #829070		09/01/2007	SCHEDULED REDEMPTION		2,759	2,759	2,792	2,790		(31)		(31)		2,759				90	09/01/2020	1
31407F-DK-3	FED NATL MTG ASSOC #829106		09/01/2007	SCHEDULED REDEMPTION		1,050	1,050	1,058	1,058		(8)		(8)		1,050				34	10/01/2020	1
31407F-DP-2	FED NATL MTG ASSOC #829110		09/01/2007	SCHEDULED REDEMPTION		3,011	3,011	3,030	3,029		(18)		(18)		3,011				101	10/01/2020	1
31407F-ER-7	FED NATL MTG ASSOC #829144		09/01/2007	SCHEDULED REDEMPTION		739	739	671	672		66		66		739				25	10/01/2035	1
31407F-LA-6	FED NATL MTG ASSOC #829321		09/01/2007	SCHEDULED REDEMPTION		741	741	706	707		34		34		741				25	09/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		09/01/2007	SCHEDULED REDEMPTION		1,016	1,016	1,043	1,041		(25)		(25)		1,016				37	07/01/2020	1
31407F-UG-3	FED NATL MTG ASSOC #829583		09/01/2007	SCHEDULED REDEMPTION		4,726	4,726	4,290	4,301		425		425		4,726				150	07/01/2035	1
31407H-L5-3	FED NATL MTG ASSOC #831148		09/01/2007	SCHEDULED REDEMPTION		12,342	12,342	12,699	12,691		(349)		(349)		12,342				531	12/01/2035	1
31407H-V3-7	FED NATL MTG ASSOC #831434		12/13/2006	MORGAN STANLEY DEAN WITTER		45	46	44	44						44		1	1		03/01/2021	1
31407J-LN-0	FED NATL MTG ASSOC #832033		09/01/2007	SCHEDULED REDEMPTION		780	780	805	803		(23)		(23)		780				31	07/01/2020	1
31407J-PL-0	FED NATL MTG ASSOC #832127		09/01/2007	SCHEDULED REDEMPTION		269	269	274	274		(5)		(5)		269				13	07/01/2035	1
31407J-UY-6	FED NATL MTG ASSOC #832299		09/01/2007	SCHEDULED REDEMPTION		365	365	376	376		(10)		(10)		365				15	08/01/2020	1
31407J-2G-6	FED NATL MTG ASSOC #832475		09/01/2007	SCHEDULED REDEMPTION		1,114	1,114	1,125	1,124		(10)		(10)		1,114				36	08/01/2020	1
31407K-PV-5	FED NATL MTG ASSOC #833036		09/01/2007	SCHEDULED REDEMPTION		2,404	2,404	2,425	2,423		(19)		(19)		2,404				75	09/01/2020	1
31407L-DV-6	FED NATL MTG ASSOC #833616		09/01/2007	SCHEDULED REDEMPTION		53,724	53,724	54,929	54,812		(1,088)		(1,088)		53,724				2,629	01/01/2036	1
31407L-HL-4	FED NATL MTG ASSOC #833735		09/01/2007	SCHEDULED REDEMPTION		887	887	896	895		(9)		(9)		887				29	07/01/2020	1
31407M-DG-7	FED NATL MTG ASSOC #834503		09/01/2007	SCHEDULED REDEMPTION		1,841	1,841	1,856	1,855		(13)		(13)		1,841				60	07/01/2020	1
31407M-TX-3	FED NATL MTG ASSOC #834966		09/01/2007	SCHEDULED REDEMPTION		10,314	10,314	10,546	10,533		(218)		(218)		10,314				539	07/01/2035	1
31407M-ZE-8	FED NATL MTG ASSOC #835141		09/01/2007	SCHEDULED REDEMPTION		9,137	9,137	8,754	8,764		373		373		9,137				279	10/01/2035	1
31407M-4E-2	FED NATL MTG ASSOC #835221		09/01/2007	SCHEDULED REDEMPTION		4,532	4,532	4,579	4,577		(44)		(44)		4,532				147	08/01/2020	1
31407M-4L-6	FED NATL MTG ASSOC #835227		09/01/2007	SCHEDULED REDEMPTION		1,261	1,261	1,294	1,292		(32)		(32)		1,261				45	08/01/2020	1
31407N-FE-8	FED NATL MTG ASSOC #835465		09/01/2007	SCHEDULED REDEMPTION		819	819	825	824		(5)		(5)		819				26	09/01/2020	1
31407N-QL-0	FED NATL MTG ASSOC #835759		09/01/2007	SCHEDULED REDEMPTION		10,251	10,251	9,307	9,331		921		921		10,251				343	08/01/2035	1
31407N-QM-8	FED NATL MTG ASSOC #835760		09/01/2007	SCHEDULED REDEMPTION		119,120	119,120	112,548	8,884		6,546		6,546		119,120				3,467	09/01/2035	1
31407N-4F-7	FED NATL MTG ASSOC #836122		09/01/2007	SCHEDULED REDEMPTION		34,329	34,329	31,524	31,640		2,689		2,689		34,329				1,047	10/01/2035	1
31407N-5T-6	FED NATL MTG ASSOC #836158		09/01/2007	SCHEDULED REDEMPTION		262	262	266	266		(4)		(4)		262				10	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)
31407P-AW-8	FED NATL MTG ASSOC #836221		09/01/2007	SCHEDULED REDEMPTION		268	268	275	275		(7)		(7)		268				11	10/01/2020	1
31407P-B3-1	FED NATL MTG ASSOC #836258		09/01/2007	SCHEDULED REDEMPTION		945	945	971	969		(24)		(24)		945				38	10/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		09/01/2007	SCHEDULED REDEMPTION		26,198	26,198	26,846	26,830		(632)		(632)		26,198				1,177	10/01/2035	1
31407P-XF-0	FED NATL MTG ASSOC #836878		09/01/2007	SCHEDULED REDEMPTION		2,479	2,479	2,499	2,498		(19)		(19)		2,479				83	10/01/2020	1
31407P-ZX-9	FED NATL MTG ASSOC #836958		09/01/2007	SCHEDULED REDEMPTION		10,537	10,537	10,071	10,084		453		453		10,537				353	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		09/01/2007	SCHEDULED REDEMPTION		12,278	12,278	12,607	12,586		(308)		(308)		12,278				444	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		09/01/2007	SCHEDULED REDEMPTION		8,750	8,750	8,390	8,406		345		345		8,750				311	02/01/2021	1
31407Q-D8-6	FED NATL MTG ASSOC #837227		09/01/2007	SCHEDULED REDEMPTION		1,980	1,980	1,996	1,995		(15)		(15)		1,980				63	08/01/2020	1
31407R-QM-9	FED NATL MTG ASSOC #838460		09/01/2007	SCHEDULED REDEMPTION		101,430	101,430	105,104	105,014		(3,584)		(3,584)		101,430				4,076	09/01/2035	1
31407R-RA-4	FED NATL MTG ASSOC #838481		09/01/2007	SCHEDULED REDEMPTION		868	868	889	888		(20)		(20)		868				33	09/01/2020	1
31407R-2D-5	FED NATL MTG ASSOC #838772		09/01/2007	SCHEDULED REDEMPTION		10,959	10,959	9,950	9,977		983		983		10,959				367	10/01/2035	1
31407S-DC-3	FED NATL MTG ASSOC #838999		09/01/2007	SCHEDULED REDEMPTION		7,052	7,052	7,229	7,219		(167)		(167)		7,052				276	08/01/2020	1
31407S-JP-8	FED NATL MTG ASSOC #839170		09/01/2007	SCHEDULED REDEMPTION		679	679	699	699		(20)		(20)		679				30	11/01/2035	1
31407S-LV-2	FED NATL MTG ASSOC #839240		09/01/2007	SCHEDULED REDEMPTION		9,285	9,285	8,527	8,560		725		725		9,285				292	09/01/2035	1
31407S-ND-0	FED NATL MTG ASSOC #839288		09/01/2007	SCHEDULED REDEMPTION		3,498	3,498	3,530	3,529		(31)		(31)		3,498				112	09/01/2020	1
31407S-PL-0	FED NATL MTG ASSOC #839327		09/01/2007	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	10/01/2035	1
31407S-TX-0	FED NATL MTG ASSOC #839466		09/01/2007	SCHEDULED REDEMPTION		7,082	7,082	6,429	6,447		635		635		7,082				236	09/01/2035	1
31407T-2F-6	FED NATL MTG ASSOC #840574		09/01/2007	SCHEDULED REDEMPTION		1,013	1,013	1,021	1,021		(7)		(7)		1,013				33	10/01/2020	1
31407U-M3-8	FED NATL MTG ASSOC #841078		09/01/2007	SCHEDULED REDEMPTION		323	323	333	332		(10)		(10)		323				13	09/01/2020	1
31407U-M4-6	FED NATL MTG ASSOC #841079		09/01/2007	SCHEDULED REDEMPTION		190	190	182	182		8		8		190				6	09/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		09/01/2007	SCHEDULED REDEMPTION		1,968	1,968	2,021	2,018		(49)		(49)		1,968				73	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		09/01/2007	SCHEDULED REDEMPTION		347	347	357	356		(9)		(9)		347				13	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		09/01/2007	SCHEDULED REDEMPTION		162,958	162,958	163,792	163,753		(795)		(795)		162,958				7,122	09/01/2035	1
31407W-V9-1	FED NATL MTG ASSOC #843140		09/01/2007	SCHEDULED REDEMPTION		4,295	4,295	4,317	4,316		(21)		(21)		4,295				202	11/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		09/01/2007	SCHEDULED REDEMPTION		5,668	5,668	5,273	5,286		382		382		5,668				192	10/01/2035	1
31407X-DP-3	FED NATL MTG ASSOC #843510		09/01/2007	SCHEDULED REDEMPTION		3,617	3,617	3,647	3,645		(28)		(28)		3,617				119	11/01/2020	1
31407Y-LC-1	FED NATL MTG ASSOC #844623		09/01/2007	SCHEDULED REDEMPTION		1,589	1,589	1,617	1,616		(27)		(27)		1,589				61	12/01/2020	1
31407Y-RS-0	FED NATL MTG ASSOC #844797		09/01/2007	SCHEDULED REDEMPTION		7,462	7,462	6,775	6,795		667		667		7,462				240	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		09/01/2007	SCHEDULED REDEMPTION		16,455	16,455	16,574	16,571		(116)		(116)		16,455				640	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		09/01/2007	SCHEDULED REDEMPTION		1,318	1,318	1,354	1,351		(33)		(33)		1,318				48	12/01/2020	1
31407Y-4Q-9	FED NATL MTG ASSOC #845131		09/01/2007	SCHEDULED REDEMPTION		4,121	4,121	4,162	4,160		(39)		(39)		4,121				133	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		09/01/2007	SCHEDULED REDEMPTION		7,817	7,817	8,026	8,013		(196)		(196)		7,817				266	12/01/2020	1
31407Y-7K-9	FED NATL MTG ASSOC #845198		09/01/2007	SCHEDULED REDEMPTION		29,924	29,924	30,077	30,069		(145)		(145)		29,924				1,455	11/01/2035	1
31408A-HH-6	FED NATL MTG ASSOC #845432		09/01/2007	SCHEDULED REDEMPTION		3,353	3,353	3,457	3,451		(98)		(98)		3,353				137	02/01/2021	1
31408A-KG-4	FED NATL MTG ASSOC #845495		09/01/2007	Various		5,922	5,922	5,678	5,689		232		232		5,921				213	06/01/2021	1
31408A-K5-8	FED NATL MTG ASSOC #845516		12/13/2006	MORGAN STANLEY DEAN WITTER		35	36	34	34						34		1	1		07/01/2021	1
31408B-LR-7	FED NATL MTG ASSOC #846436		09/01/2007	SCHEDULED REDEMPTION		4,565	4,565	4,686	4,679		(114)		(114)		4,565				178	01/01/2021	1
31408B-QF-8	FED NATL MTG ASSOC #846554		09/01/2007	SCHEDULED REDEMPTION		71,316	71,316	72,915	72,803		(1,487)		(1,487)		71,316				3,741	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		09/01/2007	SCHEDULED REDEMPTION		884	884	908	906		(22)		(22)		884				32	11/01/2020	1
31408D-QC-1	FED NATL MTG ASSOC #848351		09/01/2007	SCHEDULED REDEMPTION		1,417	1,417	1,431	1,431		(13)		(13)		1,417				47	11/01/2020	1
31408D-SB-1	FED NATL MTG ASSOC #848414		09/01/2007	SCHEDULED REDEMPTION		677	677	698	697		(20)		(20)		677				27	12/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		09/01/2007	SCHEDULED REDEMPTION		12,462	12,462	12,741	12,722		(260)		(260)		12,462				553	01/01/2036	1
31408E-5T-5	FED NATL MTG ASSOC #849658		09/01/2007	SCHEDULED REDEMPTION		83,551	83,551	84,314			(764)		(764)		83,551				453	11/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		09/01/2007	SCHEDULED REDEMPTION		688	688	706	705		(17)		(17)		688				25	12/01/2020	1
31408F-Q7-7	FED NATL MTG ASSOC #850178		09/01/2007	SCHEDULED REDEMPTION		7,229	7,229	7,458	7,445		(215)		(215)		7,229				292	01/01/2021	1
31408F-3K-3	FED NATL MTG ASSOC #850502		09/01/2007	SCHEDULED REDEMPTION		5,615	5,615	5,765	5,755		(141)		(141)		5,615				207	12/01/2020	1
31408G-K4-8	FED NATL MTG ASSOC #850915		09/01/2007	SCHEDULED REDEMPTION		30,917	30,917	31,900	31,843		(926)		(926)		30,917				1,191	12/01/2020	1
31408G-UA-3	FED NATL MTG ASSOC #851177		09/01/2007	SCHEDULED REDEMPTION		12,332	12,332	12,396	12,392		(60)		(60)		12,332				508	04/01/2036	1
31408J-LG-4	FED NATL MTG ASSOC #852727		09/01/2007	SCHEDULED REDEMPTION		1,544	1,544	1,593	1,590		(46)		(46)		1,544				60	01/01/2021	1
31408J-SV-4	FED NATL MTG ASSOC #852932		12/13/2006	MORGAN STANLEY DEAN WITTER		18	18	17	17						17					04/01/2021	1
31408X-C4-0	FED NATL MTG ASSOC #863291		09/01/2007	SCHEDULED REDEMPTION		5,644	5,644	5,795	5,785		(141)		(141)		5,644				203	11/01/2020	1
31409A-HM-4	FED NATL MTG ASSOC #865236		09/01/2007	SCHEDULED REDEMPTION		1,818	1,818	1,875	1,869		(52)		(52)		1,818				73	02/01/2021	1
31409A-HN-2	FED NATL MTG ASSOC #865237		09/01/2007	SCHEDULED REDEMPTION		5,368	5,368	5,395	5,394		(26)		(26)		5,368				226	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		09/01/2007	SCHEDULED REDEMPTION		10,157	10,157	9,739	9,757		400		400		10,157				347	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		09/01/2007	SCHEDULED REDEMPTION		14,206	14,206	14,279	14,275		(69)		(69)		14,206				584	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		09/01/2007	SCHEDULED REDEMPTION		51,516	51,516	47,926	48,053		3,462		3,462		51,516				1,834	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		09/01/2007	SCHEDULED REDEMPTION		11,308	11,308	11,162	11,167		140		140		11,308				485	05/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31409D-EB-5	FED NATL MTG ASSOC #867830		12/13/2006	MORGAN STANLEY DEAN WITTER		47	48	46	46						46		1	1		02/01/2021	1
31409D-3C-5	FED NATL MTG ASSOC #868495		09/01/2007	SCHEDULED REDEMPTION		60,379	60,379	60,919			(540)		(540)		60,379				654	04/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		09/01/2007	SCHEDULED REDEMPTION		6,733	6,733	6,768	6,766		(33)		(33)		6,733				249	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		09/01/2007	SCHEDULED REDEMPTION		6,587	6,587	6,294	6,304		282		282		6,587				255	04/01/2036	1
31409F-MN-5	FED NATL MTG ASSOC #869865		12/13/2006	MORGAN STANLEY DEAN WITTER		44	45	43	43						43		1	1		04/01/2021	1
31409F-QP-6	FED NATL MTG ASSOC #869962		09/01/2007	SCHEDULED REDEMPTION		28,571	28,571	28,719	28,710		(138)		(138)		28,571				1,379	04/01/2036	1
31409G-HP-4	FED NATL MTG ASSOC #870638		09/01/2007	SCHEDULED REDEMPTION		20,928	20,928	21,026	21,025		(97)		(97)		20,928				832	10/01/2021	1
31409G-WE-2	FED NATL MTG ASSOC #871045		09/01/2007	SCHEDULED REDEMPTION		85,027	85,027	85,787			(761)		(761)		85,027				921	01/01/2037	1
31409G-YG-5	FED NATL MTG ASSOC #871111		09/01/2007	SCHEDULED REDEMPTION		32,527	32,527	32,824			(297)		(297)		32,527				176	12/01/2036	1
31409G-ZA-7	FED NATL MTG ASSOC #871137		05/11/2007	BARCLAYS BANK		(200)	(199)	(167)	851,458		359		359		(167)		(33)	(33)	(1,581)	01/01/2037	1
31409H-DW-1	FED NATL MTG ASSOC #871417		09/01/2007	SCHEDULED REDEMPTION		5,933	5,933	6,066	6,056		(123)		(123)		5,933				228	05/01/2036	1
31409H-Y8-1	FED NATL MTG ASSOC #872035		12/13/2006	MORGAN STANLEY DEAN WITTER		49	49	47	47						47		1	1		04/01/2021	1
31409J-CK-4	FED NATL MTG ASSOC #872274		12/13/2006	MORGAN STANLEY DEAN WITTER		50	50	48	48						48		1	1		05/01/2021	1
31409J-DK-3	FED NATL MTG ASSOC #872306		09/01/2007	SCHEDULED REDEMPTION		68,747	68,747	69,362			(615)		(615)		68,747				745	05/01/2036	1
31409T-ZD-3	FED NATL MTG ASSOC #878340		05/11/2007	BARCLAYS BANK					68,061		28		28						(126)	04/01/2037	1
31409U-AW-5	FED NATL MTG ASSOC #878521		09/01/2007	SCHEDULED REDEMPTION		1,215	1,215	1,221	1,221		(6)		(6)		1,215				57	02/01/2036	1
31409V-HU-0	FED NATL MTG ASSOC #879643		12/13/2006	MORGAN STANLEY DEAN WITTER		44	45	43	43						43		1	1		06/01/2021	1
31409V-2C-6	FED NATL MTG ASSOC #880171		09/01/2007	SCHEDULED REDEMPTION		4,514	4,514	4,456	4,458		56		56		4,514				198	02/01/2036	1
31409V-2K-8	FED NATL MTG ASSOC #880178		09/01/2007	SCHEDULED REDEMPTION		49,202	49,202	49,453	49,439		(238)		(238)		49,202				2,390	02/01/2036	1
31409V-5D-1	FED NATL MTG ASSOC #880244		09/01/2007	SCHEDULED REDEMPTION		388	388	391	391		(3)		(3)		388				13	11/01/2020	1
31409X-NG-0	FED NATL MTG ASSOC #881591		09/01/2007	SCHEDULED REDEMPTION		336	336	332	332		4		4		336				15	06/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		09/01/2007	SCHEDULED REDEMPTION		15,787	15,787	15,086	15,113		674		674		15,787				649	07/01/2036	1
31409Y-DJ-3	FED NATL MTG ASSOC #882205		09/01/2007	SCHEDULED REDEMPTION		7,108	7,108	7,323	7,319		(211)		(211)		7,108				294	09/01/2021	1
31409Y-EC-7	FED NATL MTG ASSOC #882231		09/01/2007	SCHEDULED REDEMPTION		3,043	3,043	3,135	3,133		(90)		(90)		3,043				132	09/01/2021	1
31409Y-G8-4	FED NATL MTG ASSOC #882323		05/11/2007	BARCLAYS BANK					159,347		64		64						(296)	09/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		09/01/2007	SCHEDULED REDEMPTION		23,715	23,715	24,247	24,207		(492)		(492)		23,715				1,178	04/01/2036	1
31410B-ED-2	FED NATL MTG ASSOC #884032		09/01/2007	SCHEDULED REDEMPTION		195,433	195,433	197,220			(1,786)		(1,786)		195,433				1,059	05/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		09/01/2007	SCHEDULED REDEMPTION		3,829	3,829	3,915	3,909		(79)		(79)		3,829				193	05/01/2036	1
31410C-RF-1	FED NATL MTG ASSOC #885286		09/01/2007	SCHEDULED REDEMPTION		5,434	5,434	5,483			(50)		(50)		5,434				29	06/01/2036	1
31410C-V6-6	FED NATL MTG ASSOC #885437		12/13/2006	MORGAN STANLEY DEAN WITTER		1	1	1	1						1					06/01/2021	1
31410C-5R-9	FED NATL MTG ASSOC #885656		09/01/2007	SCHEDULED REDEMPTION		22,981	22,981	23,191			(210)		(210)		22,981				124	10/01/2036	1
31410E-XG-8	FED NATL MTG ASSOC #887279		09/01/2007	SCHEDULED REDEMPTION		513,874	513,874	525,396	524,469		(10,595)		(10,595)		513,874				26,966	07/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		09/01/2007	SCHEDULED REDEMPTION		177,472	177,472	181,451	181,131		(3,659)		(3,659)		177,472				7,956	07/01/2036	1
31410G-CK-7	FED NATL MTG ASSOC #888474		09/01/2007	SCHEDULED REDEMPTION		72,653	72,653	73,317			(664)		(664)		72,653				394	11/01/2036	1
31410M-VA-5	FED NATL MTG ASSOC #891709		09/01/2007	SCHEDULED REDEMPTION		259	259	265	264		(5)		(5)		259				13	07/01/2036	1
31410P-AV-5	FED NATL MTG ASSOC #892920		09/01/2007	SCHEDULED REDEMPTION		7,144	7,144	7,208			(64)		(64)		7,144				77	08/01/2036	1
31410P-GX-5	FED NATL MTG ASSOC #893114		09/01/2007	SCHEDULED REDEMPTION		4,859	4,859	5,006	5,004		(144)		(144)		4,859				212	09/01/2021	1
31410P-JP-9	FED NATL MTG ASSOC #893170		05/11/2007	BARCLAYS BANK					845,246		338		338						(1,569)	06/01/2037	1
31410Q-CE-9	FED NATL MTG ASSOC #893869		09/01/2007	SCHEDULED REDEMPTION		26,991	26,991	27,807	27,792		(801)		(801)		26,991				1,150	10/01/2021	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		09/01/2007	SCHEDULED REDEMPTION		20,138	20,138	20,589	20,555		(417)		(417)		20,138				970	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		09/01/2007	SCHEDULED REDEMPTION		20,281	20,281	20,463			(181)		(181)		20,281				220	10/01/2036	1
31410T-A8-8	FED NATL MTG ASSOC #896531		09/01/2007	SCHEDULED REDEMPTION		104,751	104,751	105,716			(966)		(966)		104,751				567	08/01/2036	1
31410U-F6-4	FED NATL MTG ASSOC #897589		05/11/2007	BARCLAYS BANK					40,740		17		17						(76)	05/01/2037	1
31410U-VW-9	FED NATL MTG ASSOC #898029		09/01/2007	SCHEDULED REDEMPTION		711	711	733	732		(21)		(21)		711				31	09/01/2021	1
31410V-EZ-9	FED NATL MTG ASSOC #898452		09/01/2007	SCHEDULED REDEMPTION		189	189	191			(2)		(2)		189				2	10/01/2036	1
31410V-2W-9	FED NATL MTG ASSOC #899089		09/01/2007	SCHEDULED REDEMPTION		822	822	829			(7)		(7)		822				9	03/01/2037	1
31410V-3F-5	FED NATL MTG ASSOC #899098		05/11/2007	BARCLAYS BANK		(7,593)	(7,546)	(7,455)	1,537,088		615		615		(7,455)		(138)	(138)	(2,867)	03/01/2037	1
31410V-3N-8	FED NATL MTG ASSOC #899105		08/01/2007	Various		11,215,935	11,967,114	11,180,838			8,377		8,377		11,189,215		26,720	26,720	71,375	03/01/2037	1
31410V-5L-0	FED NATL MTG ASSOC #899151		08/01/2007	Various		12,165,638	12,982,829	12,129,817			6,560		6,560		12,136,376		29,262	29,262	77,507	04/01/2037	1
31410V-7F-1	FED NATL MTG ASSOC #899194		09/01/2007	SCHEDULED REDEMPTION		170,415	170,415	171,939			(1,524)		(1,524)		170,415				1,846	02/01/2037	1
31410W-AC-2	FED NATL MTG ASSOC #899203		09/01/2007	SCHEDULED REDEMPTION		153,109	153,109	154,509			(1,400)		(1,400)		153,109				829	10/01/2036	1
31410W-GF-9	FED NATL MTG ASSOC #899398		05/11/2007	BARCLAYS BANK		(275,622)	(273,910)	(270,623)	861,745		361		361		(270,623)		(4,999)	(4,999)	(2,102)	04/01/2037	1
31410W-S9-0	FED NATL MTG ASSOC #899744		09/01/2007	Various		28,007,855	29,838,120	27,877,663			15,971		15,971		27,893,634		114,222	114,222	184,822	07/01/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410W-TU-2	FED NATL MTG ASSOC #899763		09/01/2007	SCHEDULED REDEMPTION		33,184	33,184	31,954	31,884		1,299		1,299		33,184				51	07/01/2022	1
31410X-F7-6	FED NATL MTG ASSOC #900290		09/01/2007	SCHEDULED REDEMPTION		46,007	46,007	46,696	46,661		(654)		(654)		46,007				2,145	09/01/2036	1
31410X-GH-3	FED NATL MTG ASSOC #900300		05/11/2007	BARCLAYS BANK					98,570		39		39						(183)	09/01/2036	1
31410X-JF-4	FED NATL MTG ASSOC #900362		05/11/2007	BARCLAYS BANK					698,159		279		279						(1,296)	09/01/2036	1
31410X-2Q-8	FED NATL MTG ASSOC #900883		05/11/2007	BARCLAYS BANK					858,655		359		359						(1,594)	01/01/2037	1
31411A-R9-8	FED NATL MTG ASSOC #902412		05/11/2007	BARCLAYS BANK					105,298		44		44						(195)	11/01/2036	1
31411B-EB-5	FED NATL MTG ASSOC #902930		09/01/2007	SCHEDULED REDEMPTION		77,914	77,914	78,626			(712)		(712)		77,914				422	12/01/2036	1
31411C-CZ-2	FED NATL MTG ASSOC #903788		05/11/2007	BARCLAYS BANK					415,752		166		166						(772)	11/01/2036	1
31411C-MS-7	FED NATL MTG ASSOC #904069		05/11/2007	BARCLAYS BANK					182,799		73		73						(339)	11/01/2036	1
31411C-MV-0	FED NATL MTG ASSOC #904072		09/01/2007	SCHEDULED REDEMPTION		144,466	144,466	145,786			(1,321)		(1,321)		144,466				783	11/01/2036	1
31411C-PF-2	FED NATL MTG ASSOC #904122		09/01/2007	SCHEDULED REDEMPTION		32,392	32,392	32,682			(290)		(290)		32,392				351	11/01/2036	1
31411E-FP-7	FED NATL MTG ASSOC #905674		05/11/2007	BARCLAYS BANK					1,138,918		456		456						(2,114)	12/01/2036	1
31411E-PS-0	FED NATL MTG ASSOC #905933		05/11/2007	BARCLAYS BANK					719,598		288		288						(1,336)	01/01/2037	1
31411E-WP-8	FED NATL MTG ASSOC #906154		08/01/2007	Various		8,197,872	8,748,693	8,173,877			4,214		4,214		8,178,091		19,781	19,781	52,227	01/01/2037	1
31411E-ZC-4	FED NATL MTG ASSOC #906239		05/11/2007	BARCLAYS BANK					776,177		311		311						(1,441)	01/01/2037	1
31411F-5L-4	FED NATL MTG ASSOC #907251		09/01/2007	SCHEDULED REDEMPTION		4,114	4,114	4,151			(37)		(37)		4,114				45	12/01/2036	1
31411G-AX-0	FED NATL MTG ASSOC #907322		09/01/2007	SCHEDULED REDEMPTION		83	83	84			(1)		(1)		83				1	02/01/2037	1
31411G-BS-0	FED NATL MTG ASSOC #907349		09/01/2007	SCHEDULED REDEMPTION		360,834	360,834	364,061			(3,228)		(3,228)		360,834				3,909	04/01/2037	1
31411G-3G-5	FED NATL MTG ASSOC #908099		09/01/2007	SCHEDULED REDEMPTION		35,945	35,945	36,266			(322)		(322)		35,945				389	12/01/2036	1
31411H-BY-5	FED NATL MTG ASSOC #908255		09/01/2007	SCHEDULED REDEMPTION		75	75	76			(1)		(1)		75				1	02/01/2037	1
31411H-SU-5	FED NATL MTG ASSOC #908731		09/01/2007	SCHEDULED REDEMPTION		76,074	76,074	76,755			(681)		(681)		76,074				824	01/01/2037	1
31411H-XT-2	FED NATL MTG ASSOC #908890		09/01/2007	SCHEDULED REDEMPTION		148,047	148,047	149,371			(1,324)		(1,324)		148,047				1,604	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		09/01/2007	SCHEDULED REDEMPTION		4,526	4,526	4,567			(41)		(41)		4,526				25	02/01/2037	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2007	SCHEDULED REDEMPTION		234,781	234,781	236,881			(2,100)		(2,100)		234,781				2,543	02/01/2037	1
31411J-XY-7	FED NATL MTG ASSOC #909795		09/01/2007	SCHEDULED REDEMPTION		54,591	54,591	55,079			(488)		(488)		54,591				591	02/01/2037	1
31411J-3K-0	FED NATL MTG ASSOC #909902		09/01/2007	SCHEDULED REDEMPTION		83,438	83,438	84,200			(763)		(763)		83,438				452	03/01/2037	1
31411K-BA-0	FED NATL MTG ASSOC #910033		05/11/2007	BARCLAYS BANK				(67)	238,677		95		95		(67)		67	67	(443)	03/01/2037	1
31411K-LK-7	FED NATL MTG ASSOC #910330		09/01/2007	SCHEDULED REDEMPTION		1,878	1,878	1,808	1,804		74		74		1,878				3	03/01/2022	1
31411L-B9-1	FED NATL MTG ASSOC #910964		05/11/2007	BARCLAYS BANK					197,534		79		79						(367)	02/01/2037	1
31411L-CE-9	FED NATL MTG ASSOC #910969		05/11/2007	BARCLAYS BANK					88,289		37		37						(164)	01/01/2037	1
31411L-YE-5	FED NATL MTG ASSOC #911609		05/11/2007	BARCLAYS BANK				(7)	118,712		47		47		(7)		7	7	(220)	04/01/2037	1
31411N-WR-4	FED NATL MTG ASSOC #912456		09/01/2007	SCHEDULED REDEMPTION		172,692	172,692	174,284			(1,592)		(1,592)		172,692				935	03/01/2037	1
31411R-AX-6	FED NATL MTG ASSOC #912722		08/01/2007	Various		11,624,477	12,405,693	11,590,600			6,080		6,080		11,596,681		27,797	27,797	74,063	03/01/2037	1
31411R-C6-3	FED NATL MTG ASSOC #912793		09/01/2007	SCHEDULED REDEMPTION		1,133	1,133	1,091	1,089		45		45		1,133				2	03/01/2022	1
31411U-CN-9	FED NATL MTG ASSOC #914577		09/01/2007	SCHEDULED REDEMPTION		678,532	678,532	684,602			(6,070)		(6,070)		678,532				7,351	04/01/2037	1
31411U-DL-2	FED NATL MTG ASSOC #914607		09/01/2007	SCHEDULED REDEMPTION		17,085	17,085	17,238			(153)		(153)		17,085				185	03/01/2037	1
31411U-HA-2	FED NATL MTG ASSOC #914725		05/11/2007	BARCLAYS BANK		(582,736)	(579,117)	(572,153)	577,684		231		231		(572,153)		(10,583)	(10,583)	(2,134)	04/01/2037	1
31411U-TB-7	FED NATL MTG ASSOC #915046		08/10/2007	Various		11,086,753	11,826,929	11,049,863			6,016		6,016		11,055,879		30,874	30,874	70,609	04/01/2037	1
31411U-UH-2	FED NATL MTG ASSOC #915084		09/01/2007	SCHEDULED REDEMPTION		471,745	471,745	476,057			(4,312)		(4,312)		471,745				2,555	04/01/2037	1
31411U-YJ-4	FED NATL MTG ASSOC #915213		09/01/2007	SCHEDULED REDEMPTION		25,320	25,320	25,546			(226)		(226)		25,320				274	04/01/2037	1
31411V-SR-1	FED NATL MTG ASSOC #915928		05/11/2007	BARCLAYS BANK					57,879		24		24						(107)	04/01/2037	1
31411V-YF-0	FED NATL MTG ASSOC #916110		05/11/2007	BARCLAYS BANK					157,907		63		63						(293)	05/01/2037	1
31411X-VF-9	FED NATL MTG ASSOC #917814		05/11/2007	BARCLAYS BANK		(52)	(52)	(51)	617,793		247		247		(51)		(1)	(1)	(1,147)	05/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		09/01/2007	SCHEDULED REDEMPTION		633,500	633,500	639,340			(5,840)		(5,840)		633,500				3,431	05/01/2037	1
31411X-5M-3	FED NATL MTG ASSOC #918052		09/01/2007	SCHEDULED REDEMPTION		10,583	10,583	10,187	10,166		417		417		10,583				16	05/01/2022	1
31411X-6D-2	FED NATL MTG ASSOC #918068		09/01/2007	SCHEDULED REDEMPTION		180,861	180,861	174,192			6,669		6,669		180,861				2,051	05/01/2037	1
31411Y-AJ-2	FED NATL MTG ASSOC #918109		09/01/2007	SCHEDULED REDEMPTION		27,024	27,024	26,027			997		997		27,024				314	05/01/2037	1
31411Y-HV-8	FED NATL MTG ASSOC #918344		05/11/2007	BARCLAYS BANK		(770,020)	(765,237)	(756,032)	917,675		367		367		(756,032)		(13,988)	(13,988)	(3,107)	05/01/2037	1
31411Y-JF-1	FED NATL MTG ASSOC #918362		09/01/2007	SCHEDULED REDEMPTION		3,779	3,779	3,638	3,630		149		149		3,779				6	05/01/2022	1
31411Y-QE-6	FED NATL MTG ASSOC #918553		08/01/2007	Various		7,955,665	8,489,177	7,931,411			5,100		5,100		7,936,511		19,153	19,153	50,660	06/01/2037	1
31411Y-QN-6	FED NATL MTG ASSOC #918561		05/11/2007	BARCLAYS BANK		189,237	188,062	185,853	183,520		80		80		185,853		3,384	3,384	4	05/01/2037	1
31411Y-U5-0	FED NATL MTG ASSOC #918704		08/01/2007	Various		10,391,701	11,089,637	10,361,013			5,639		5,639		10,366,652		25,049	25,049	66,207	06/01/2037	1
31411Y-Y7-2	FED NATL MTG ASSOC #918834		05/11/2007	BARCLAYS BANK		(131,990)	(131,170)	(129,592)	2,692,522		1,090		1,090		(129,592)		(2,398)	(2,398)	(5,239)	04/01/2037	1
31412A-BG-8	FED NATL MTG ASSOC #919039		09/01/2007	SCHEDULED REDEMPTION		162,250	162,250	163,701			(1,451)		(1,451)		162,250				1,758	05/01/2037	1
31412A-M9-2	FED NATL MTG ASSOC #919384		05/11/2007	BARCLAYS BANK		70,690	70,251	69,406	69,378		28		28		69,406		1,284	1,284		05/01/2037	1
31412A-NX-8	FED NATL MTG ASSOC #919406		05/11/2007	BARCLAYS BANK					24,987		10		10						(46)	06/01/2037	1
31412A-Q2-3	FED NATL MTG ASSOC #919473		09/01/2007	SCHEDULED REDEMPTION		11,926	11,926	11,481	11,457		469		469		11,926				18	05/01/2022	1
31412A-T9-5	FED NATL MTG ASSOC #919576		08/01/2007	Various		12,163,951	12,980,636	12,127,768			6,995		6,995		12,134,763		29,188	29,188	77,489	06/01/2037	1
31412A-UC-6	FED NATL MTG ASSOC #919579		08/01/2007	Various		11,143,296	11,891,701	11,110,379			6,168		6,168		11,116,548		26,748	26,748	70,995	06/01/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412A-UY-8	FED NATL MTG ASSOC #919599		08/10/2007	Various		28,226,455	30,000,000	28,028,907			22,063		22,063		28,050,970		175,485	175,485	178,932	06/01/2037	1
31412B-ZX-3	FED NATL MTG ASSOC #920658		05/11/2007	BARCLAYS BANK					68,532		27		27						(127)	05/01/2037	1
31412B-5B-4	FED NATL MTG ASSOC #920742		05/11/2007	BARCLAYS BANK					98,797		40		40						(183)	12/01/2036	1
31412D-LZ-9	FED NATL MTG ASSOC #922044		05/11/2007	BARCLAYS BANK					91,474		37		37						(170)	02/01/2037	1
31412L-B2-5	FED NATL MTG ASSOC #928057		08/01/2007	Various		12,006,775	12,813,582	11,971,690			6,114		6,114		11,977,804		28,971	28,971	76,495	02/01/2037	1
31412L-MY-3	FED NATL MTG ASSOC #928375		08/10/2007	Various		16,339,391	17,373,411	16,231,925			9,238		9,238		16,241,162		98,229	98,229	103,680	06/01/2037	1
31412W-F8-4	FED NATL MTG ASSOC #936791		05/11/2007	BARCLAYS BANK		(796,234)	(791,288)	(781,769)	49,145		20		20		(781,769)		(14,464)	(14,464)	(1,542)	06/01/2037	1
31412W-GG-5	FED NATL MTG ASSOC #936799		05/11/2007	BARCLAYS BANK		637,225	633,267	625,649	625,399		250		250		625,649		11,576	11,576		06/01/2037	1
31412W-XS-0	FED NATL MTG ASSOC #937289		05/11/2007	BARCLAYS BANK					739,422		296		296						(1,373)	04/01/2037	1
31412X-LY-8	FED NATL MTG ASSOC #937843		05/11/2007	BARCLAYS BANK		865,832	860,454	850,103	849,763		340		340		850,103		15,729	15,729		05/01/2037	1
31412X-V4-3	FED NATL MTG ASSOC #938135		09/01/2007	SCHEDULED REDEMPTION		1,993	1,993	2,011			(18)		(18)		1,993				22	07/01/2037	1
31413A-FM-0	FED NATL MTG ASSOC #939472		05/11/2007	BARCLAYS BANK					727,213		291		291						(1,350)	06/01/2037	1
31413A-LJ-0	FED NATL MTG ASSOC #939629		05/11/2007	BARCLAYS BANK					209,752		84		84						(389)	06/01/2037	1
31413A-LM-3	FED NATL MTG ASSOC #939632		05/11/2007	BARCLAYS BANK					726,371		291		291						(1,348)	06/01/2037	1
31413B-XQ-9	FED NATL MTG ASSOC #940887		05/11/2007	BARCLAYS BANK				8	783,588		328		328		8		(8)	(8)	(1,455)	06/01/2037	1
31413B-3B-5	FED NATL MTG ASSOC #940994		05/11/2007	BARCLAYS BANK				(21)	409,989		164		164		(21)		21	21	(761)	06/01/2037	1
31413B-4M-0	FED NATL MTG ASSOC #941028		09/01/2007	SCHEDULED REDEMPTION		10,614	10,614	10,712			(98)		(98)		10,614				57	07/01/2037	1
31413C-DW-6	FED NATL MTG ASSOC #941217		05/11/2007	BARCLAYS BANK		131,990	131,170	129,592	129,540		52		52		129,592		2,398	2,398		06/01/2037	1
31413C-J5-9	FED NATL MTG ASSOC #941384		05/11/2007	BARCLAYS BANK		86,184	85,649	84,623	84,587		37		37		84,623		1,561	1,561		06/01/2037	1
31413C-UH-0	FED NATL MTG ASSOC #941684		05/11/2007	BARCLAYS BANK		582,735	579,116	572,149	571,921		229		229		572,149		10,586	10,586		06/01/2037	1
31413E-Z9-9	FED NATL MTG ASSOC #943668		09/01/2007	SCHEDULED REDEMPTION		3,708	3,708	3,570	3,562		146		146		3,708				6	07/01/2022	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		09/01/2007	SCHEDULED REDEMPTION		1,587	1,587	1,631	1,643		(55)		(55)		1,587				110	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		09/01/2007	SCHEDULED REDEMPTION		4,791	4,791	5,009	4,941		(150)		(150)		4,791				343	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		09/01/2007	SCHEDULED REDEMPTION		69,993	69,993	51,604	63,384		6,610		6,610		69,993				3,266	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		09/01/2007	SCHEDULED REDEMPTION		103,102	103,102	83,531	97,446		5,656		5,656		103,102				5,630	06/25/2022	1
31358Q-PQ-2	FED NATL MTG ASSOC 1992-175 PH		09/01/2007	SCHEDULED REDEMPTION		28,737	28,737	28,351	28,737						28,737				918	10/25/2007	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		09/01/2007	SCHEDULED REDEMPTION		181,744	181,744	168,449	175,158		6,585		6,585		181,744				10,558	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		09/01/2007	SCHEDULED REDEMPTION		559,299	559,299	518,959	521,815		18,929		18,929		559,299				30,515	11/25/2022	1
31359A-U4-9	FED NATL MTG ASSOC 1993 106 E		07/01/2007	SCHEDULED REDEMPTION		69,817	69,817	69,140	69,804		13		13		69,817				401	04/25/2013	1
31359A-BQ-1	FED NATL MTG ASSOC 1993-71 PH		09/01/2007	SCHEDULED REDEMPTION		502,509	502,509	491,764	501,566		942		942		502,509				23,556	05/25/2008	1
31359A-PE-3	FED NATL MTG ASSOC 1993-85 PH		09/01/2007	SCHEDULED REDEMPTION		430,629	430,629	419,595	429,851		778		778		430,629				20,201	06/25/2008	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		09/01/2007	SCHEDULED REDEMPTION		127,046	127,046	95,540	114,274		12,771		12,771		127,046				6,423	07/25/2022	1
312911-5B-2	FHR 1364 N		09/01/2007	SCHEDULED REDEMPTION		9,202	9,202	8,849	9,186		16		16		9,202				215	09/15/2007	1
313398-QA-0	FHR 2335 PZ		09/01/2007	SCHEDULED REDEMPTION		433,258	433,258	407,694	407,681		25,577		25,577		433,258				20,368	07/15/2031	1
313399-AJ-6	FHR 2344 QG		09/01/2007	SCHEDULED REDEMPTION		448,534	448,534	437,601	441,351		7,183		7,183		448,534				19,369	08/15/2016	1
313399-TE-7	FHR 2345 PZ		09/01/2007	SCHEDULED REDEMPTION		490,298	490,298	462,878	461,743		28,555		28,555		490,298				22,973	08/15/2031	1
313399-FX-0	FHR 2351 AZ		09/01/2007	SCHEDULED REDEMPTION		233,520	233,520	223,980	223,649		9,871		9,871		233,520				10,948	08/15/2031	1
31339L-J9-2	FHR 2396 PE		09/01/2007	SCHEDULED REDEMPTION		1,587,241	1,587,241	1,630,395	1,590,594		(3,353)		(3,353)		1,587,241				68,445	04/15/2030	1
31339W-6E-1	FHR 2426 GJ		07/27/2007	SALOMON SMITH BARNEY		40,430,743	40,610,000	41,983,940	41,751,905		(135,969)		(135,969)		41,316,301		(885,558)	(885,558)	1,624,400	03/15/2032	1
31392M-TX-0	FHR 2463 VC		09/01/2007	SCHEDULED REDEMPTION		1,113,083	1,113,083	1,145,431	1,132,582		(19,500)		(19,500)		1,113,083				48,186	04/15/2013	1
31392R-PX-3	FHR 2468 PE		09/01/2007	SCHEDULED REDEMPTION		909,587	909,587	935,738	922,339		(12,751)		(12,751)		909,587				39,607	04/15/2031	1
31392R-4A-6	FHR 2471 EH		09/01/2007	SCHEDULED REDEMPTION		338,959	338,959	348,704	342,977		(4,018)		(4,018)		338,959				14,780	02/15/2031	1
31392R-X5-5	FHR 2491 PG		09/01/2007	SCHEDULED REDEMPTION		313,217	313,217	322,124	317,173		(3,956)		(3,956)		313,217				13,635	03/15/2031	1
31392V-4R-0	FHR 2494 EH		09/01/2007	SCHEDULED REDEMPTION		966,264	966,264	985,589	975,850		(9,587)		(9,587)		966,264				40,688	04/15/2031	1
31392V-P8-9	FHR 2496 QN		09/01/2007	SCHEDULED REDEMPTION		1,094,484	1,094,484	1,123,385	1,108,582		(14,099)		(14,099)		1,094,484				47,142	05/15/2031	1
31392V-7G-1	FHR 2498 BM		09/01/2007	SCHEDULED REDEMPTION		138,847	138,847	142,047	141,309		(2,462)		(2,462)		138,847				5,593	09/15/2017	1
31392U-M7-6	FHR 2503 PG		09/01/2007	SCHEDULED REDEMPTION		1,549,301	1,549,301	1,578,812	1,560,854		(11,553)		(11,553)		1,549,301				67,118	04/15/2031	1
31394T-Y7-4	FHR 2764 YF		09/15/2007	SCHEDULED REDEMPTION		1,559,464	1,559,464	1,559,464	1,559,464						1,559,464				64,772	03/15/2034	1
31396G-CC-3	FHR 3087 VJ		09/01/2007	SCHEDULED REDEMPTION		144,951	144,951	137,579	138,034		6,917		6,917		144,951				4,712	06/15/2022	1
31396H-Z9-3	FHR 3116 ZB		08/01/2007	Various		266,777	266,777	260,274	1,815,699		35,051		35,051		266,777				38,773	02/15/2036	1
31395N-PD-3	FNBR 2006-B1 AB		09/01/2007	SCHEDULED REDEMPTION		984,953	984,953	980,798	981,043		3,910		3,910		984,953				42,502	06/25/2016	1
31358U-7D-2	FNR 1993-70 Z		09/01/2007	SCHEDULED REDEMPTION		11,247	11,247	11,724	11,710		(464)		(464)		11,247				558	05/25/2023	1
31359G-RL-2	FNR 1994-22 D		09/01/2007	SCHEDULED REDEMPTION		183,014	183,014	186,232	186,130		(3,117)		(3,117)		183,014				6,559	01/25/2024	1
31392A-DF-2	FNR 2001-62 VB		09/01/2007	SCHEDULED REDEMPTION		1,313,529	1,313,529	1,352,268	1,336,034		(22,505)		(22,505)		1,313,529				61,329	02/25/2017	1
31392D-ZN-5	FNR 2002-50 PE		09/01/2007	SCHEDULED REDEMPTION		315,830	315,830	323,133	319,279		(3,449)		(3,449)		315,830				13,560	05/25/2031	1
31394A-L7-9	FNR 2004-67 VE		09/01/2007	SCHEDULED REDEMPTION		371,918	371,918	367,618	368,422		3,496		3,496		371,918				12,089	12/25/2020	1
31396K-MG-4	FNR 2006-74 FL		09/25/2007	SCHEDULED REDEMPTION		3,443,915	3,443,915	3,443,377	3,443,413		502		502		3,443,915				144,973	08/25/2036	1
31396P-L9-0	FNR 2007-12 BA		09/25/2007	SCHEDULED REDEMPTION		1,538	1,538	1,514			24		24		1,538				51	02/25/2037	1
31396P-VV-0	FNR 2007-23 BC		09/25/2007	SCHEDULED REDEMPTION		2,361	2,361	2,329			32		32		2,361				79	02/25/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
53737R-AC-3	LITTLE ROCK AR FAM HSG LLC MILITARY HSG		09/21/2007	CALLED @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				700,533	07/15/2044	1FE
79771P-D2-8	SAN FRANCISCO CA REDEV TAX ALLOC 06A		08/01/2007	CALLED @ 100.00		610,000	610,000	615,185	614,931		(269)		(269)		614,663		(4,663)	(4,663)	32,080	08/01/2016	1FE
38012C-AA-7	GMH MILITARY HSG CT NAVY NORTHEAST 04A		07/31/2007	Various		106,701,417	109,105,000	106,730,283	110,721,830		(5,084)	(4,014,565)	4,009,481		106,702,181		(764)	(764)	5,109,751	10/15/2049	1FE
114894-HA-9	BROWARD COUNTY FLORIDA AIRPORT SYSTEM RE		07/26/2007	DAIN RAUSCHER INCORPORATED		37,930,817	34,860,000	39,250,617	39,076,066		(141,469)		(141,469)		38,934,597		(1,003,779)	(1,003,779)	2,004,450	10/01/2021	1FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		07/01/2007	CALLED @ 100		175,000	175,000	175,000	175,000						175,000				4,954	01/01/2037	1FE
14760N-AV-2	CASINO REINVEST DEV NJ PKG FEE 05 B		07/26/2007	CITIGROUP GLOBAL MARKETS		27,249,705	28,500,000	28,500,000	28,500,000						28,500,000		(1,250,295)	(1,250,295)	1,037,400	06/01/2025	1FE
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX		08/15/2007	CALLED @ 100.00		580,000	580,000	584,447	583,212		(341)		(341)		582,871		(2,871)	(2,871)	34,800	08/15/2015	1FE
18610R-AA-2	CLEVELAND CUYAHOGA CNTY OH AVERY 05A		07/15/2007	CALLED @ 100.0		490,000	490,000	490,000	490,000						490,000				19,110	10/15/2015	1FE
3199999. Bonds - Special Revenues						461,750,210	475,072,767	465,687,014	313,005,784		(217,376)	(4,014,565)	3,797,189		464,791,083		(3,040,872)	(3,040,872)	13,848,765	XXX	XXX
00104B-AC-4	AES EASTERN ENERGY		07/02/2007	SCHEDULED REDEMPTION		181,022	181,022	181,022	180,480		542		542		181,022				16,292	01/02/2017	3FE
00111@-AA-2	AES HAWAII (HEPCO)		09/30/2007	SCHEDULED REDEMPTION		200,900	200,900	200,900	200,900						200,900				10,351	06/30/2022	2
01639#-AA-1	ALISAL WATER CORPORATION		07/01/2007	SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000				116	01/01/2027	3FE
02078@-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS		07/01/2007	SCHEDULED REDEMPTION		153,454	153,454	153,454	153,454						153,454				10,494	07/01/2024	3
677755-C*-9	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		07/15/2007	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,408		592		592		300,000				29,400	07/15/2020	2
09071*-AA-3	BIRCHWOOD POWER PARTNERS		09/30/2007	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,794		(314)		(314)		30,480				2,972	09/30/2016	2
131346-9A-8	CALPINE CORP. FIRST PRIORITY DIP TERM L		09/28/2007	SCHEDULED REDEMPTION		7,500	7,500	7,500							7,500				18,975	03/29/2009	4FE
18551*-AA-3	CLECO EVANGELINE SENIOR NOTES		09/01/2007	SCHEDULED REDEMPTION		297,539	297,539	297,539	297,121		418		418		297,539				26,243	09/01/2019	3
42016#-AA-8	CONS. ED./ HAWKEYE FUND. SECD. LS NTS DU		06/30/2007	SCHEDULED REDEMPTION		29,771	29,771	29,681	29,771						29,771				1,290	06/30/2022	1
144141-CH-9	CP&L ENERGY INC		08/15/2007	MATURED		10,000,000	10,000,000	10,251,095	10,078,633		(78,633)		(78,633)		10,000,000				680,000	08/15/2007	1FE
226829-AA-7	CROCKETT COGENER		09/30/2007	SCHEDULED REDEMPTION		151,153	151,153	151,153	151,153						151,153				6,653	03/30/2025	2FE
257469-AG-1	DOMINION RESOURCES INC		07/12/2007	TENDER OFFER		10,635,936	10,237,000	10,994,436	10,970,256		(6,237)		(6,237)		10,964,019		(328,083)	(328,083)	602,064	12/15/2032	2FE
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		08/23/2007	MORGAN STANLEY DEAN WITTER		599,300	500,000	508,125	500,000						500,000		99,300	99,300	7,467	12/15/2023	2FE
293791-AM-1	ENTERPRISE PRODUCTS OPER		08/22/2007	WARBURG DILLION READ LLC		1,483,005	1,500,000	1,495,785	1,497,544		549		549		1,498,093		(15,088)	(15,088)	60,125	10/15/2009	2FE
30215*-AK-4	EXPLORER PIPELINE CO. SER J SR UNSEC NTS		07/31/2007	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				431,200	07/31/2007	1
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2007	SCHEDULED REDEMPTION		818,182	818,182	818,182	818,182						818,182				55,309	07/31/2017	1
34853#-AC-7	FORT POINT POWER (F/K/A ARCLIGHT AMERICA		08/15/2007	Various		3,661,637	3,661,637	3,661,637	3,648,169		5,921		5,921		3,654,090		7,547	7,547	488,152	08/15/2010	3
39278*-AA-1	GREEN COUNTRY ENERGY LLC		08/10/2007	SCHEDULED REDEMPTION		135,188	135,188	135,188	135,188						135,188				7,310	02/10/2024	2FE
45683#-AB-1	INFRASTRUX GROUP, INC. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		753,555	753,555	753,825	677,880		(271)		(271)		753,555				5,166	11/03/2012	4
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS		06/30/2007	SCHEDULED REDEMPTION		33	33	33	33						33				2	12/31/2014	3
485260-BH-5	KANSAS GAS & ELECTRIC		09/29/2007	SCHEDULED REDEMPTION		84,277	84,277	84,277	84,277						84,277				2,380	03/29/2021	2FE
49228R-AC-7	KERN RIVER FUNDG 144A		09/30/2007	SCHEDULED REDEMPTION		108,333	108,333	109,410	109,130		(797)		(797)		108,333				5,424	07/31/2016	1FE
990813-9A-7	KGEN LLC 1ST LIEN TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		3,125	3,125	3,125							3,125					02/08/2014	3FE
990170-9F-1	LA PALOMA GENERATING CO 1ST LIEN TERM LO		06/07/2007	MORGAN STANLEY DEAN WITTER		102,175	102,303	102,303	102,303						102,303		(128)	(128)	(113)	08/16/2012	4FE
990170-9D-6	LA PALOMA GENERATING CO DELAYED DRAW		06/07/2007	MORGAN STANLEY DEAN WITTER		8,138	8,148	8,148	8,148						8,148		(10)	(10)	11	08/16/2012	4FE
990170-9C-8	LA PALOMA GENERATING CO SYNTHETIC L/C		06/07/2007	Various		17,949	17,971	17,971	17,971						17,971		(22)	(22)	7,913	08/16/2012	4FE
990932-9B-3	LSP ACQUISITION TRANCHE B TERM LOAN FACI		09/28/2007	SCHEDULED REDEMPTION		3,125	3,125	3,125							3,125					05/01/2014	4FE
55607#-AB-3	MACQUARIE DISTRICT ENERGY 6.4% SR SECD N		09/26/2007	Various		8,250,000	8,250,000	8,250,000	8,333,333						8,250,000				1,198,261	12/31/2023	2FE
55607#-AA-5	MACQUARIE DISTRICT ENERGY 6.82% SR SECD		09/26/2007	PRINCIPAL PAYDOWN		31,466,670	31,666,670	31,666,670	31,666,670						31,666,670		(200,000)	(200,000)	5,837,832	12/31/2023	2FE
990317-9A-9	MIRANT NORTH AMERICA, LLC TERM B		09/28/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					01/03/2013	3FE
60830#-AA-4	MOHAWK RIVER FUNDING (EL PASO/NIAGRA MOH		09/30/2007	SCHEDULED REDEMPTION		92,069	92,069	92,069	92,069						92,069				4,896	07/30/2008	2
990685-9A-9	NE ENERGY, INC. FIRST LIEN TERM LOAN B		09/20/2007	SCHEDULED REDEMPTION		44,259	44,259	44,259	44,259						44,259				2,641	11/01/2013	4FE
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS		09/17/2007	Various		343,000	343,000	343,000	454,794		2,206		2,206		343,000				29,563	10/17/2015	1
65141#-AA-7	NEWHALL FUNDING CO. (SCE AS PAYEE)		07/30/2007	SCHEDULED REDEMPTION		520,132	520,132	528,758	521,273		(1,141)		(1,141)		520,132				28,594	10/30/2007	1
990328-9B-4	NRG ENERGY, INC. PRE-FUNDED LC (2/06)		12/31/2006	VARIOUS															130,297	02/01/2013	3FE
991673-9G-1	NRG ENERGY, INC. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		21,851	21,851	21,851							21,851				15,448	02/01/2013	3FE
67021C-AC-1	NSTAR ELECTRIC COMPANY		08/24/2007	SALOMON SMITH BARNEY		3,285,415	3,500,000	3,463,005	3,463,380		325		325		3,463,705		(178,290)	(178,290)	192,306	03/15/2036	1FE
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A		08/15/2007	SCHEDULED REDEMPTION		646,382	646,382	646,382	646,382						646,382				37,490	02/15/2026	2
72129#-AB-7	PIKE ELECTRIC TERM LOAN B		08/29/2007	SCHEDULED REDEMPTION		226,863	226,863	229,814	229,975		(3,112)		(3,112)		226,863				40,987	07/01/2012	3
72129#-AC-5	PIKE ELECTRIC TERM LOAN C (12/04)		08/29/2007	SCHEDULED REDEMPTION		172,183	172,183	172,183	172,183						172,183				30,908	12/10/2012	3
73557*-AA-2	PORT WASHINGTON GEN (WEPCO) LEASE		09/15/2007	SCHEDULED REDEMPTION		78,841	78,841	78,841	78,841						78,841				2,796	07/15/2030	1
739227-AA-4	POWER CONTRACT		08/01/2007	SCHEDULED REDEMPTION		1,336,158	1,336,158	1,372,116	1,354,560		(18,402)		(18,402)		1,336,158				83,590	02/01/2010	2FE
73932L-AA-1	POWER RECEIVABLES FINANC		07/01/2007	SCHEDULED REDEMPTION		397,699	397,699	397,582	397,630		69		69		397,699				18,761	01/01/2012	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
N7891#-AC-2	SEMPRA COMMODITIES FLOAT. CREDIT LINKED		07/16/2007	CALLED @ 100.00		33,000,000	33,000,000	33,000,000	33,000,000						33,000,000				1,504,798	07/14/2008	2
84281#-AA-8	SOUTHERN ENERGY FINANCE SENIOR NOTES		09/22/2007	SCHEDULED REDEMPTION		165,373	165,373	165,373	166,744		(1,371)		(1,371)		165,373				10,071	12/22/2018	2
88031R-AA-6	TENASKA ALABAMA II PART		09/30/2007	SCHEDULED REDEMPTION		166,156	166,156	167,328	167,188		(1,031)		(1,031)		166,156				7,633	03/30/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA PARTNRS		09/30/2007	SCHEDULED REDEMPTION		143,905	143,905	144,207	144,172		(267)		(267)		143,905				6,604	03/30/2024	2FE
990222-9B-9	THERMAL NORTH AMERICA, INC. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		80,328	80,328	80,113	45,902		215		215		80,328				3	10/24/2008	4FE
87275@-AA-1	TPF CHESAPEAKE, LLC (PEPCO) 1ST LIEN TER		09/28/2007	SCHEDULED REDEMPTION		618,750	1,237,500	618,750	618,181		569		569		618,750				11,120	04/19/2012	2
87275@-AB-9	TPF CHESAPEAKE, LLC (PEPCO) 2ND LIEN TER		09/28/2007	SCHEDULED REDEMPTION		9,223	9,223	9,223	9,223						9,223				193	04/19/2012	3
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		09/28/2007	SCHEDULED REDEMPTION		233,289	233,289	231,105			2,185		2,185		233,289				89,209	12/15/2013	3FE
89566E-AA-6	TRISTATE GENERAT		07/31/2007	SCHEDULED REDEMPTION		360,565	360,565	361,761	361,572		(1,007)		(1,007)		360,565				21,778	01/31/2018	1FE
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		08/14/2007	SCHEDULED REDEMPTION		1,062,500	1,062,500	1,062,500	1,062,500						1,062,500				62,475	02/14/2014	2
927804-EZ-3	VIRGINIA ELECTRIC POWER		09/06/2007	LEHMAN BROTHERS INC.		14,488,950	15,000,000	14,961,000	14,963,924		2,198		2,198		14,966,122		(477,172)	(477,172)	936,000	01/15/2016	2FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		07/31/2007	SCHEDULED REDEMPTION		307,905	307,905	307,905	307,905						307,905				10,600	04/30/2019	1
92966*-AA-7	WABASH VALLEY POWER ASSOC. TERM A		06/29/2007	J. P. MORGAN SECURITIES, INC.		8,520,953	9,062,723	9,062,723	9,062,723						9,062,723		(541,770)	(541,770)	317,385	04/30/2024	1
96638#-AA-2	WHITING LEASING LLC (NISOURCE) 8.33% SR		06/30/2007	SCHEDULED REDEMPTION		331	331	331	329						331				28	06/30/2011	2
96638#-AC-8	WHITING LEASING LLC (NISOURCE) 8.58% SR		06/30/2007	SCHEDULED REDEMPTION		378	378	378	376						378				32	06/30/2011	2
Y1484*-AB-2	CASTLE PEAK PWR CO LTD	F	08/15/2007	MATURED		2,272,727	2,272,727	2,267,409	2,272,345		382		382		2,272,727				193,409	08/15/2007	1
210448-AA-4	EL CAJON	F	08/31/2007	CALLED @ 100.00		15,500,000	15,500,000	15,500,000	15,500,000						15,500,000				755,625	05/27/2008	2FE
3899999. Bonds - Public Utilities						160,593,631	162,198,705	162,559,800	162,134,228		(96,413)		(96,413)		162,227,347		(1,633,716)	(1,633,716)	14,056,531	XXX	XXX
396789-LL-1	GCCFC 2005-GG5, A5		07/24/2007	GOLDMAN, SACHS & CO.		23,899,415	25,000,000	24,906,739	24,915,331		4,565		4,565		24,919,896		(1,020,481)	(1,020,481)	856,156	04/10/2037	1FE
045437-AA-8	ABFCN 2005-OP1X, N1		08/26/2007	SCHEDULED REDEMPTION		98,955	98,955	98,955	98,955						98,955				1,612	09/26/2035	1FE
04541G-HM-7	ABSHE 2004-HE1, M2		09/17/2007	SCHEDULED REDEMPTION		1,735,857	1,735,857	1,749,870	730,299		(13,354)		(13,354)		1,735,857				77,646	01/15/2034	1FE
14975T-AA-6	ABSN 2006-HE5, A1		09/27/2007	SCHEDULED REDEMPTION		1,046,981	1,046,981	1,046,654	1,046,703		279		279		1,046,981				51,664	07/27/2036	1FE
003890-AA-8	ACADEMIC FIN CORP SERIES 2005-1		07/27/2007	CITIGROUP GLOBAL MARKETS		2,400,000	2,400,000	2,400,000							2,400,000				48,545	06/01/2041	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-EY-5	ACE 2004-OP1, M3		09/25/2007	SCHEDULED REDEMPTION		1,651,044	1,651,044	1,651,044	1,651,044						1,651,044				82,546	04/25/2034	1FE
004421-TA-1	ACE 2005-ASP1, A2B		09/25/2007	SCHEDULED REDEMPTION		4,572,283	4,572,283	4,572,283	4,572,283						4,572,283				183,409	09/25/2035	1FE
004406-AA-2	ACE 2006-GP1, A		09/25/2007	SCHEDULED REDEMPTION		633,324	633,324	633,324	633,324						633,324				23,410	02/25/2031	1FE
00441W-AA-4	ACE 2006-SL4, A-1		09/25/2007	SCHEDULED REDEMPTION		664,413	664,413	664,413	664,413						664,413				26,299	09/25/2036	1FE
990620-9A-6	ACUMENT TL (TFS ACQUISITION)		09/28/2007	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250					08/11/2013	4FE
005125-9A-9	ACXIOM CORP. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					09/15/2012	3FE
007903-9A-7	ADVANCED MICRO DEVICES, INC. LOAN		08/14/2007	SCHEDULED REDEMPTION		6,096,797	6,096,797	6,096,797	6,096,797						6,096,797				56,806	12/31/2013	3FE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		08/31/2007	Various		263,613	263,613	240,655	41,021		23,769		23,769		263,613					02/28/2008	1
00777#-AA-5	ADVANTAGE CAPTIAL WISCONSIN (BOND)		09/15/2007	SCHEDULED REDEMPTION		10,417	10,417	6,434	9,155		1,262		1,262		10,417					11/30/2004	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2007	SCHEDULED REDEMPTION		2,206	2,206	1,381	1,720		486		486		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2007	SCHEDULED REDEMPTION		6,066	6,066	3,797	4,729		1,337		1,337		6,066					03/01/2017	1
00764P-AW-0	AERCO LIMITED CLASS B-2		07/10/2007	DISTRIBUTION		55,633		55,633							55,633					07/15/2025	5FE
00817Y-AD-0	AETNA INC		08/21/2007	SALOMON SMITH BARNEY		1,527,000	1,500,000	1,498,365	1,498,526		192		192		1,498,718		28,282	28,282	59,656	06/15/2011	1FE
597334-A@-0	AETNA/MIDDLETOWN CTL		07/15/2007	SCHEDULED REDEMPTION		1,249,746	1,249,746	1,249,746	1,249,746						1,249,746				50,490	07/14/2010	1
990394-9A-8	AFFILIATED COMPUTER SERVICES TERM B		09/28/2007	SCHEDULED REDEMPTION		11,048	11,048	11,048	11,048						11,048				776	03/20/2013	3FE
990501-9A-8	AFFINION GROUP B		08/13/2007	SCHEDULED REDEMPTION		55,851	55,851	56,209	56,216		(365)		(365)		55,851				1,019	10/17/2012	4FE
02660T-DD-2	AHM 2005-1 3A1		09/25/2007	SCHEDULED REDEMPTION		438,741	438,741	438,399	438,475		267		267		438,741				17,675	06/25/2045	1FE
03702W-AA-2	AHR 2004-1A, A		09/24/2007	SCHEDULED REDEMPTION		26,183	26,183	26,183	25,526						26,183				1,213	03/23/2019	1FE
00910@-AA-5	AIR EVAC EMS TERM B		06/15/2007	SCHEDULED REDEMPTION		78,469	78,469	78,755	45,006		(292)		(292)		78,469				392	03/31/2012	4
995201-9B-8	ALION SCIENCE AND TECH CORP TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		12,731	12,731	12,731	12,731						12,731					08/02/2013	4FE
990679-9A-2	ALIX PARTNERS LLP TRANCHE B TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500				144	10/12/2013	4FE
990470-9A-6	ALLIED WASTE NA TERM LOAN		09/25/2006	VARIOUS															51,703	01/15/2012	4FE
990470-9C-2	ALLIED WASTE NA TERM LOAN (07)		08/13/2007	SCHEDULED REDEMPTION		470,282	470,282	470,282							470,282				2,602	03/28/2014	3FE
990340-9A-1	AMC ENTERTAINMENT INC. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		17,500	17,500	17,500	17,500						17,500				18,963	01/26/2013	3FE
025058-9B-6	AMERICAN CELLULAR CORP. TERM LOAN B		06/20/2007	Various		1,501,861	1,496,250	1,496,250							1,496,250		5,611	5,611	8,149	03/15/2014	4FE
02638Q-AD-0	AMERICAN GENERAL CBO 2000-1 CLASS B2		09/26/2007	Various		992,142	992,142	919,876	985,448		6,694		6,694		992,142				84,233	08/24/2012	2FE
71646X-AA-6	AMETHYST		07/15/2007	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				26,499	01/15/2016	1
990991-9A-1	AMSCAN HLDGS INC. TERM LOAN		07/02/2007	SCHEDULED REDEMPTION		4,500	4,500	4,500							4,500				19,422	05/25/2013	4FE
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
037389-AT-0	AON CORP 3.500000% 11/15/2012		08/28/2007	CITIGROUP GLOBAL MARKETS		200,680	100,000	118,750	104,785		(2,867)		(2,867)		101,918		98,762	98,762	2,781	11/15/2012	2FE
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON		08/31/2007	SCHEDULED REDEMPTION		1,204,000	1,204,000	1,206,111	1,198,753		5,247		5,247		1,204,000				94,935	02/28/2016	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
990798-9B-8	ARAMARK CORPORATION L/C FACILITY DEPOSIT		06/29/2007	SCHEDULED REDEMPTION		65,841	65,841	66,434			(593)		(593)		65,841				2,336	01/26/2014	3FE
990798-9A-0	ARAMARK CORPORATION TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		131,683	131,683	132,836			(1,153)		(1,153)		131,683					01/26/2014	3FE
990121-9A-5	ARBY'S RESTAURANT GROUP, INC. B		11/30/2006	VARIOUS															39,622	07/25/2012	4FE
039483-AK-8	ARCHER-DANIELS-MIDLAND		06/27/2007	TENDER OFFER		59,872	57,000	64,115	63,267		(430)		(430)		62,837		(2,966)	(2,966)	4,479	03/01/2013	1FE
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORITY		07/26/2007	DAIN RAUSCHER INCORPORATED		1,600,000	1,600,000	1,600,000							1,600,000				6,583	06/01/2030	1FE
041150-CZ-4	ARKANSAS STUDENT LOAN AUTHORITY		09/24/2007	DAIN RAUSCHER INCORPORATED		4,750,000	4,750,000	4,750,000	1,600,000						4,750,000				159,415	12/01/2038	1FE
007036-FW-1	ARMT 2005-1 5A2		09/25/2007	SCHEDULED REDEMPTION		153,864	153,864	154,027	154,004		(140)		(140)		153,864				6,500	05/25/2035	1FE
040104-MY-4	ARSI 2005-W1, A2		09/25/2007	SCHEDULED REDEMPTION		114,367	114,367	114,367	114,367						114,367				4,629	05/25/2035	1FE
045424-AN-8	ASSET SECURITIES CORP 1995 MDIV,A1		08/11/2007	SCHEDULED REDEMPTION		39,297	39,297	40,495	39,424		(128)		(128)		39,297				1,084	08/13/2029	1FE
045424-AS-7	ASSET SECURITIES CORP 1995 MDIV,A-2		08/11/2007	SCHEDULED REDEMPTION		16,800,000	16,800,000	17,331,102	16,909,454		(109,454)		(109,454)		16,800,000				827,008	08/13/2029	1FE
045424-BF-4	ASSET SECURITIZATION CORP SERIES 1996		07/11/2007	SCHEDULED REDEMPTION		11,294	11,294	11,423	11,302		(8)		(8)		11,294				156	02/14/2029	1FE
046265-A*-5	ASTORIA FIN'L 7.67% SR NTS		07/03/2007	SCHEDULED REDEMPTION		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				122,720	07/03/2008	2
00206R-AD-4	AT&T CORP		08/30/2007	BEAR STEARNS SECURITIES CORP.		1,749,965	1,750,000	1,742,440			1		1		1,742,441		7,524	7,524	1,580	09/01/2037	1FE
001957-A*-0	AT&T FIBER OPTIC EASEMENT AGMT #5		07/16/2007	SCHEDULED REDEMPTION		326,223	326,223	326,223	326,223						326,223				23,134	07/16/2012	1
991698-9B-9	ATLANTIC BROADBAND FINANCE TERM B		09/28/2007	SCHEDULED REDEMPTION		8,278	8,278	8,315	6,244		(41)		(41)		8,278					08/29/2011	4FE
991063-9A-8	ATLAS PIPELINE PARTNERS TERM LOAN		07/20/2007	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		1,992,500	2,000,000	1,995,000							1,995,000		(2,500)	(2,500)		07/27/2014	4FE
05368B-AA-8	AVIATION SECURITIZATION II LLC		09/17/2007	SCHEDULED REDEMPTION		2,094,025	2,094,025	2,094,025	2,094,025						2,094,025				99,666	12/15/2023	1
990986-9A-1	AWESOME ACQUISITION CO (CICI'S PIZZA) F		09/28/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500					06/04/2013	4FE
05947U-BM-9	BACM 2001-1, A2		07/24/2007	Various		14,384,123	14,056,076	15,339,791	14,799,735		(107,799)		(107,799)		14,691,936		(307,813)	(307,813)	602,353	04/15/2036	1FE
05947U-CF-3	BACM 2001-PB1, A2		09/01/2007	SCHEDULED REDEMPTION		59,835	59,835	62,413	61,463		(1,628)		(1,628)		59,835				2,493	05/11/2035	1FE
059497-AX-5	BACM 2007-1, A4		09/11/2007	BANK OF AMERICA		54,523,046	55,000,000	52,957,814			20,664		20,664		52,978,478		1,544,567	1,544,567	494,375	01/15/2049	1FE
059511-AH-8	BACM 2007-2, AM		08/21/2007	BANK OF AMERICA		48,380,860	50,000,000	48,835,940			14,155		14,155		48,850,095		(469,235)	(469,235)	670,014	04/10/2049	1FE
059512-AL-7	BACM 2007-3, AJ		08/16/2007	BANK OF AMERICA		23,765,625	25,000,000	24,280,380			3,688		3,688		24,284,068		(518,443)	(518,443)	202,704	06/10/2049	1FE
059512-AJ-2	BACM 2007-3, AM		08/24/2007	BANK OF AMERICA		24,374,023	25,000,000	24,429,340			3,901		3,901		24,433,241		(59,218)	(59,218)	235,137	06/10/2049	1FE
059523-BB-5	BAFC 2007-5 7A5		09/01/2007	SCHEDULED REDEMPTION		994,189	994,189	992,169			2,019		2,019		994,189				10,770	07/25/2037	1FE
057741-9A-0	BALDOR ELECTRIC COMPANY TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		63,482	63,482	63,482							63,482				682	01/31/2014	3FE
05947N-LL-6	BALL 2006-LAQ, J		07/09/2007	SCHEDULED REDEMPTION		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				197,390	02/09/2021	2FE
05947N-LM-4	BALL 2006-LAQ, K		07/09/2007	SCHEDULED REDEMPTION		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				744,872	02/09/2021	2FE
35104#-AA-5	BANK OF AMERICA/401 N TRYON LSE CLASS A		09/28/2007	MATURED		23,650,000	23,650,000	26,820,519	24,299,004		(649,004)		(649,004)		23,650,000				1,408,907	09/28/2007	1
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		09/01/2007	SCHEDULED REDEMPTION		14,232	14,232	14,232	14,232						14,232				659	12/01/2016	1FE
064207-GX-5	BANK OF OKLAHOMA		08/15/2007	MATURED		16,250,000	16,250,000	17,705,453	16,449,330		(193,627)		(193,627)		16,250,000				1,157,813	08/15/2007	2FE
065913-AA-3	BANKBOSTON CORP NA		09/15/2007	Various		13,592,117	13,590,000	13,272,070	13,552,159		35,752		35,752		13,587,911		4,205	4,205	916,238	09/15/2007	1FE
065913-AE-5	BANKBOSTON N.A.		08/20/2007	WACHOVIA SECURITIES		2,506,575	2,500,000	2,400,558	2,477,716		14,725		14,725		2,492,441		14,134	14,134	110,139	12/19/2007	1FE
995102-9B-8	BCP CRYSTAL (CELANESE) TERM LOAN		09/29/2006	VARIOUS															143,898	04/06/2011	4FE
05539G-AB-9	BEA CBO 1998-1 CLASS A2A		07/31/2007	Various		1,025,610	687,277	1,030,004	447,872		520,579		520,579		1,025,610				59,440	06/15/2010	5FE
93052*-AB-8	BEAR WAGNER SPECIALISTS SER B, SR SUB NT		08/10/2007	CALLED @ 100.00		30,000,000	30,000,000	30,418,912	30,252,730		(73,996)		(73,996)		30,178,734		(178,734)	(178,734)	1,327,333	12/28/2008	3
990923-9A-4	BERRY PLASTICS GROUP, INC. TERM C LOAN		09/28/2007	SCHEDULED REDEMPTION		22,500	22,500	22,500							22,500					04/03/2015	4FE
990883-9A-0	BIRDS EYE FOODS, INC. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000				180	03/22/2013	4Z
091802-AA-6	BLACK & DECKER 144A		07/01/2007	MATURED		15,000,000	15,000,000	14,085,450	14,915,838		84,162		84,162		15,000,000				982,500	07/01/2007	2FE
105667-AA-7	BMAT 2006-1, A2		09/25/2007	SCHEDULED REDEMPTION		2,645,462	2,645,462	2,645,462	2,645,462						2,645,462				105,848	07/25/2036	1FE
05948K-W5-4	BOAA 2005-11 4A5		09/01/2007	SCHEDULED REDEMPTION		213,881	213,881	213,196	213,239		642		642		213,881				8,882	12/25/2035	1FE
05948K-E5-4	BOAA 2005-6 2CB1		09/01/2007	SCHEDULED REDEMPTION		653,727	653,727	669,764	653,332		395		395		653,727				28,085	07/25/2035	1FE
05950A-AV-8	BOAA 2006-4 5CB1		09/01/2007	SCHEDULED REDEMPTION		781,480	781,480	792,042			(10,562)		(10,562)		781,480				32,713	05/25/2046	1FE
995065-9C-5	BOISE CASCADE TERM D		09/29/2006	VARIOUS															137,771	10/28/2011	3FE
06423R-BE-5	BOIT 2003-A9		07/26/2007	GOLDMAN, SACHS & CO.		3,691,406	3,750,000	3,749,033	3,749,627		117		117		3,749,744		(58,338)	(58,338)	90,871	06/15/2011	1FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		09/15/2007	SCHEDULED REDEMPTION		64,672	64,672	74,146	73,453		(8,780)		(8,780)		64,672				3,597	09/15/2021	1Z
97181#-HV-8	BORDERS GROUP SR SEC NTS		09/01/2007	SCHEDULED REDEMPTION		94,509	94,509	93,620	93,773		736		736		94,509				4,677	12/01/2017	2
990824-9A-4	BRAND ACQUISTIONS CORP. (FR) TERM B LOAN		09/28/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000					02/07/2014	4FE
10620N-BG-2	BRAZOS HIGHER ED AUTH INC - TRUST 1993 A		09/05/2007	CITIGROUP GLOBAL MARKETS		12,400,000	12,400,000	12,400,000							12,400,000				306,066	12/01/2042	1FE
10620N-BP-2	BRAZOS HIGHER ED AUTHORITY - TRUST 1992C		08/09/2007	CITIGROUP GLOBAL MARKETS		3,200,000	3,200,000	3,200,000							3,200,000				38,253	06/01/2043	1FE
10623P-DJ-6	BRAZOS HIGHER ED AUTHORITY - TRUST 1993		08/24/2007	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	15,000,000							15,000,000				61,833	12/01/2042	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
106238-LZ-9	BRAZOS HIGHR ED TRUST 1999		08/23/2007	CITIGROUP GLOBAL MARKETS		9,600,000	9,600,000	9,600,000							9,600,000				118,720	06/01/2042	1FE
10623P-CM-0	BRAZOS S.P.C.		07/12/2007	BANK OF AMERICA		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				61,840	07/01/2038	1FE
10623P-DB-3	BRAZOS S.P.C.		07/10/2007	DAIN RAUSCHER INCORPORATED		3,100,000	3,100,000	3,100,000							3,100,000				11,420	03/01/2040	1FE
10623P-DA-5	BRAZOS STUDENT FINANCE - TRUST 2001		07/25/2007	CITIGROUP GLOBAL MARKETS		17,150,000	17,150,000	17,150,000							17,150,000				283,969	03/01/2040	1FE
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUTH		07/18/2007	CITIGROUP GLOBAL MARKETS		3,300,000	3,300,000	3,300,000							3,300,000				81,422	12/01/2036	1FE
073879-2S-6	BSABS 2005-AQ2, A1		09/25/2007	SCHEDULED REDEMPTION		5,129,847	5,129,847	5,129,847	5,129,847						5,129,847				202,847	09/25/2035	1FE
073877-BF-8	BSABS 2005-SD2, 1A1		09/25/2007	SCHEDULED REDEMPTION		592,034	592,034	592,034	592,034						592,034				23,764	03/25/2035	1FE
07387U-DN-8	BSABS 2006-EC2, A2		09/25/2007	SCHEDULED REDEMPTION		3,306,498	3,306,498	3,306,498	3,306,498						3,306,498				122,893	02/25/2036	1FE
07388E-AJ-5	BSABS 2006-SD2, A2		09/25/2007	SCHEDULED REDEMPTION		180,678	180,678	180,678	180,678						180,678				6,764	06/25/2036	1FE
07384M-6H-0	BSARM 2004-12 2A1		09/01/2007	Various		830,352	830,352	816,469			40,259		40,259		830,352				51,382	02/25/2035	1FE
07383F-JC-3	BSCMS 2002-TOP6, A2		07/24/2007	BEAR STEARNS SECURITIES CORP.		10,278,906	10,000,000	10,988,672	10,764,992		(81,052)		(81,052)		10,683,940		(405,034)	(405,034)	423,489	10/15/2036	1FE
07387M-AH-2	BSCMS 2006-PW11, AJ		08/24/2007	MORGAN STANLEY DEAN WITTER		4,778,321	5,000,000	4,984,605	4,985,320		838		838		4,986,158		(207,837)	(207,837)	205,882	03/11/2039	1FE
07387M-AM-1	BSCMS 2006-PW11, D		09/14/2007	BEAR STEARNS SECURITIES CORP.		11,718,594	12,882,000	12,700,055	12,712,519		10,385		10,385		12,722,904		(1,004,310)	(1,004,310)	568,682	03/11/2039	1FE
07388L-AH-3	BSCMS 2006-PW13, AJ		08/16/2007	BEAR STEARNS SECURITIES CORP.		31,297,147	33,000,000	33,568,039	8,042,747		(20,532)		(20,532)		33,546,630		(2,249,482)	(2,249,482)	986,601	09/11/2041	1FE
07387B-FV-0	BSCMS 2006-T22, AJ		08/22/2007	MORGAN STANLEY DEAN WITTER		9,548,047	10,000,000	9,918,341	9,923,193		4,255		4,255		9,927,448		(379,401)	(379,401)	409,259	04/12/2038	1FE
07387B-FW-8	BSCMS 2006-T22, B		08/24/2007	MORGAN STANLEY DEAN WITTER		11,212,508	11,963,000	11,847,285	11,844,177		6,590		6,590		11,850,767		(638,259)	(638,259)	493,339	04/12/2038	1FE
11777L-AC-5	BSDB 2005-AFR1, X		06/27/2007	MERRILL LYNCH CAPITAL MARKETS					4,851,829		(175,414)		(175,414)		(6,167)		6,167	6,167	263,543	09/15/2027	1FE
07400W-AA-8	BSMF 2006-SL1, A		09/25/2007	SCHEDULED REDEMPTION		1,552,144	1,552,144	1,552,144	1,552,144						1,552,144				61,804	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
991055-9A-4	BUCYRUS INTERNATIONAL TERM B DOLLAR LOAN		07/18/2007	LEHMAN BROTHERS INC.		996,250	1,000,000	1,000,000							1,000,000		(3,750)	(3,750)	803	05/04/2014	3FE
119882-9E-0	BUFFETS, INC. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		5,521	5,521	5,521	5,521						5,521					11/01/2013	4FE
991638-9B-5	BUHRMANN US INC TERM D-1		06/29/2007	Various		20,161	20,161	20,219	22,732		(71)		(71)		20,161				254	12/31/2010	3FE
990882-9A-2	BUILDING MATERIALS CORPORATION OF AMERIC		09/28/2007	SCHEDULED REDEMPTION		25,289	25,289	25,289							25,289				257	03/15/2014	4FE
05568B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2007	SCHEDULED REDEMPTION		35,574	35,574	35,574	35,574						35,574				2,363	01/15/2024	1FE
12200B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2007	SCHEDULED REDEMPTION		4,149	4,149	3,870	3,885		264		264		4,149				190	01/15/2021	1FE
990444-9A-1	BURLINGTON COAT FACTORY TERM LOAN		09/04/2007	SCHEDULED REDEMPTION		31,560	31,560	31,560	31,560						31,560				1,225	05/28/2013	4FE
121899-EB-0	BURLINGTON NORTH		09/22/2007	SCHEDULED REDEMPTION		36,377	36,377	36,527	36,459		(82)		(82)		36,377				2,532	03/22/2009	1FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		09/01/2007	SCHEDULED REDEMPTION		238,112	238,112	238,112	238,112						238,112				13,623	08/01/2022	1
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2007	Various		(4,068)	(4,068)	(4,068)	1,093,193						(4,068)				46,515	06/28/2012	1
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		07/02/2007	PRINCIPAL PAYMENT		2,883	2,883	2,883	2,883						2,883				123	01/02/2012	1
12315#-AD-3	BURT'S BEES TERM LOAN		09/28/2007	Various		5,625	5,625	5,625	79,125						5,625				1,393	03/29/2011	4
12326@-AA-8	BUSHNELL PERFORMANCE OPTICS TERM LOAN		08/24/2007	SCHEDULED REDEMPTION		2,956,098	2,956,098	2,956,098	2,956,098						2,956,098				37,957	08/19/2011	4
07820Q-AY-1	BVMBS 2004-2 1A		09/25/2007	SCHEDULED REDEMPTION		415,013	415,013	415,013	415,013						415,013				16,555	02/25/2035	1FE
990408-9A-6	CABLEVISION SYSTEMS (CSC HOLDINGS) INCRE		09/28/2007	SCHEDULED REDEMPTION		69,887	69,887	70,156	70,100		(213)		(213)		69,887				1,215	03/29/2013	3FE
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		09/10/2007	SCHEDULED REDEMPTION		19,604	19,604	19,604	19,604						19,604				850	05/10/2025	2
12960Q-AA-3	CALHOUN CBO, LIMITED FLOAT		07/23/2007	SCHEDULED REDEMPTION		627,900	627,900	619,510	639,876		(11,976)		(11,976)		627,900				38,055	07/23/2010	4FE
12477M-AC-4	CAMC 2002-CAM2		09/01/2007	SCHEDULED REDEMPTION		96,271	96,271	96,932	96,555		(284)		(284)		96,271				4,288	11/14/2036	1FE
13342B-AB-1	CAMERON INTL CORP 2.500000% 06/15/2026		09/19/2007	KBC FINANCIAL PRODUCTS USA INC		2,056,215	1,500,000	1,571,550	1,569,295		(9,828)		(9,828)		1,559,467		496,748	496,748	26,007	06/15/2026	2FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		09/30/2007	SCHEDULED REDEMPTION		281,589	281,589	281,589	281,589						281,589				8,053	09/30/2027	1
141781-B@-2	CARGILL 10.02% SR NTS, DUE 2018		09/15/2007	SCHEDULED REDEMPTION		750,000	750,000	792,370	770,102		(20,102)		(20,102)		750,000				75,150	09/15/2018	1
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		2,092,500	2,000,000	2,105,000	2,058,311		(12,135)		(12,135)		2,046,176		46,324	46,324	185,000	08/01/2011	3FE
14912L-2Y-6	CATERPILLAR FIN SERV CRP		09/04/2007	BARCLAYS BANK		1,717,240	1,750,000	1,695,365			1,049		1,049		1,696,414		20,826	20,826	45,986	03/15/2016	1FE
14912L-Z4-6	CATERPILLAR FIN SERV CRP		09/28/2007	FIRST TENNESSEE BANK (THE)		9,528,600	10,000,000	9,969,000	9,977,623		2,074		2,074		9,979,696		(451,096)	(451,096)	559,667	01/15/2014	1FE
149123-BM-2	CATERPILLAR INC		09/04/2007	BARCLAYS BANK		1,740,603	1,750,000	1,746,413	1,746,520		190		190		1,746,709		(6,107)	(6,107)	57,910	08/15/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12489W-NL-4	CBASS 2005-CB6, A1		08/27/2007	SCHEDULED REDEMPTION		3,390,029	3,390,029	3,389,695	3,389,929		101		101		3,390,029				94,810	07/25/2035	1FE
124779-AA-7	CBASS 2006-RP1, A-1		09/25/2007	SCHEDULED REDEMPTION		1,558,994	1,558,994	1,558,994	1,558,994						1,558,994				62,677	04/25/2036	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		09/25/2007	SCHEDULED REDEMPTION		1,190,409	1,190,409	1,190,409	1,116,428		73,981		73,981		1,190,409				52,071	09/25/2036	1FE
1248MM-AE-1	C-BASS CBO XVIII-A CLASS D		09/13/2007	SCHEDULED REDEMPTION		43,146	43,146	43,146							43,146				2,227	03/13/2047	2FE
17305E-BU-8	CCCIT 2003-A7, A7		07/26/2007	WARBURG DILLION READ LLC		13,654,688	15,000,000	14,064,258	14,152,222		47,487		47,487		14,199,709		(545,021)	(545,021)	664,000	07/07/2017	1FE
990119-9A-9	CCM MERGER INC. (DBA MOTORCITY CASINO) T		09/28/2007	SCHEDULED REDEMPTION		12,508	12,508	12,508	12,508						12,508				33,533	07/19/2012	3FE
16678R-AC-1	CCMFC 2003-3A B1		08/01/2007	Various		2,261,873	2,261,873	2,256,667	205,859		5,018		5,018		2,261,873				6,440	07/25/2034	1FE
16678R-AV-9	CCMFC 2004-1A V1		08/01/2007	SCHEDULED REDEMPTION		1,327,932	1,327,932	1,275,684	1,280,595		47,337		47,337		1,327,932				40,088	01/25/2035	1FE
16678R-BW-6	CCMFC 2004-3 B1		08/01/2007	SCHEDULED REDEMPTION		925,127	925,127	875,933	878,199		46,928		46,928		925,127				34,529	08/25/2035	1FE
16678R-CE-5	CCMFC 2004-4A B1		08/01/2007	SCHEDULED REDEMPTION		813,578	813,578	774,644	774,644		38,934		38,934		813,578				29,933	10/25/2035	1FE
16678R-BT-3	CCMFC 2004-A B1		08/01/2007	SCHEDULED REDEMPTION		978,169	978,169	911,155	912,512		65,657		65,657		978,169				37,054	03/25/2035	1FE
16678R-CM-7	CCMFC 2004-B B1		08/01/2007	SCHEDULED REDEMPTION		779,256	779,256	739,613	739,065		40,191		40,191		779,256				28,640	10/25/2035	1FE
16678R-FD-4	CCMFC 2006-1A B1		08/27/2007	SCHEDULED REDEMPTION		115	115	115	115						115				5	12/25/2046	1FE
161505-EA-6	CCMS 2000-1		09/01/2007	SCHEDULED REDEMPTION		46,892	46,892	47,762	47,205		(314)		(314)		46,892				2,614	04/15/2032	1FE
14986D-AJ-9	CD 2006-CD3, AJ		08/21/2007	DEUTSCHE BANK SECURITIES		29,259,745	30,500,000	31,299,432			(28,032)		(28,032)		31,271,400		(2,011,655)	(2,011,655)	833,687	10/15/2048	1FE
14986D-AH-3	CD 2006-CD3, AM		08/22/2007	DEUTSCHE BANK SECURITIES		14,490,234	15,000,000	15,074,648	15,073,683		(3,820)		(3,820)		15,069,862		(579,628)	(579,628)	625,987	10/15/2048	1FE
12513Y-AN-0	CD 2007-CD4, E		09/13/2007	DEUTSCHE BANK SECURITIES		22,576,173	25,000,000	25,124,580			(2,845)		(2,845)		25,121,735		(2,545,563)	(2,545,563)	755,988	12/11/2049	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
990632-9A-1	CEDAR FAIR, L.P. U.S. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		17,500	17,500	17,594	17,603		(103)		(103)		17,500				20,484	08/30/2012	3FE
990919-9A-2	CELANESE US HOLDINGS LLC DOLLAR TERM LOA		07/02/2007	SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000				120	04/02/2014	3FE
156700-AH-9	CENTURYTEL INC 4.750000% 08/01/2032		07/17/2007	MCMAHAN SECURITIES CO LP		2,974,873	2,500,000	2,853,478	1,575,330		(218,401)		(218,401)		2,624,156		350,716	350,716	35,625	08/01/2032	2FE
15671B-9B-9	CENVEO CORP DELAYED DRAW TERM LOAN		09/21/2007	SCHEDULED REDEMPTION		207	207	207							207				7	06/21/2013	3FE
15671B-9A-1	CENVEO CORP TERM LOAN C		09/21/2007	SCHEDULED REDEMPTION		5,318	5,318	5,318							5,318				172	06/21/2013	3FE
990532-9A-3	CEQUEL COMMUNICATIONS TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		12,500	12,500	12,482	12,481		19		19		12,500					11/05/2013	4FE
161546-HK-5	CFAB 2003-6, 2M2		09/25/2007	SCHEDULED REDEMPTION		871,038	871,038	871,038	871,038						871,038				39,557	04/25/2033	1FE
161546-JA-5	CFAB 2004-1, 2M1		09/25/2007	SCHEDULED REDEMPTION		398,477	398,477	398,477	398,477						398,477				17,656	09/25/2033	1FE
990512-9A-5	CHARTER COMM OPERATING TERM LOAN		10/30/2006	VARIOUS															381,135	04/28/2013	4FE
162456-9A-7	CHATTEM INC. TERM LOAN B		09/18/2007	SCHEDULED REDEMPTION		265,000	265,000	265,000							265,000				4,627	01/02/2013	3Z
16725#-AA-4	CHICAGO BRIDGE & IRON 7.34% SR NTS		07/15/2007	MATURED		5,666,667	5,666,667	5,666,667	5,666,667						5,666,667				415,933	07/15/2007	2
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2007	SCHEDULED REDEMPTION		201,121	201,121	201,121	200,186		935		935		201,121				8,135	09/30/2017	2
172441-9A-7	CINEMARK USA INC. TERM LOAN		11/13/2006	VARIOUS															6,155	10/05/2013	4FE
17275R-AB-8	CISCO SYSTEMS INC		08/22/2007	WARBURG DILLION READ LLC		1,502,205	1,500,000	1,497,135	1,497,576		349		349		1,497,925		4,280	4,280	79,844	02/22/2011	1FE
17275R-AC-6	CISCO SYSTEMS INC		08/15/2007	SALOMON SMITH BARNEY		3,457,265	3,500,000	3,484,005	3,485,062		813		813		3,485,875		(28,610)	(28,610)	191,431	02/22/2016	1FE
990992-9A-9	CITADEL BROADCASTING CORP. TERM LOAN B		06/15/2007	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	3,000,000							3,000,000				7,717	06/12/2014	3FE
12558M-AG-7	CITHE		09/01/2007	SCHEDULED REDEMPTION		59,831	59,831	59,811	59,825		6		6		59,831				2,759	02/25/2030	1FE
12558M-BM-3	CITHE 2003-1		09/01/2007	SCHEDULED REDEMPTION		71,626	71,626	71,618	71,623		3		3		71,626				2,412	10/20/2032	1FE
12558M-BN-1	CITHE 2003-1		09/01/2007	SCHEDULED REDEMPTION		47,751	47,751	47,736	47,745		6		6		47,751				1,742	09/20/2032	1FE
17303C-BM-2	CITIBANK CREDIT CARD MASTER TRUST I		07/26/2007	HSBC SECURITIES, INC.		18,126,944	17,944,000	19,711,911	18,573,465		(161,999)		(161,999)		18,411,466		(284,521)	(284,521)	940,004	03/10/2011	1FE
172967-BC-4	CITIGROUP INC		08/23/2007	SALOMON SMITH BARNEY		3,102,810	3,000,000	3,107,220	3,097,960		(14,501)		(14,501)		3,083,459		19,351	19,351	216,667	01/18/2011	1FE
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		08/09/2007	SCHEDULED REDEMPTION		728,451	728,451	772,102	755,864		(27,413)		(27,413)		728,451				41,343	07/09/2010	1
990976-9A-2	CLAIRE'S STORES INC. TERM B		09/28/2007	Various		927,500	1,005,000	999,975			146		146		1,000,121		(72,621)	(72,621)	2,023	05/29/2014	4FE
454797-7C-9	CLARIAN IND HEALTH FACILITY FINANCE		07/19/2007	CITIGROUP GLOBAL MARKETS		22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				741,903	03/01/2033	1FE
12572*-9B-1	CLFX CORP (COLFAX) TERM B (12/04)		07/24/2007	MORGAN STANLEY DEAN WITTER		1,277,250	1,300,000	1,300,000	847,826						1,300,000		(22,750)	(22,750)		11/30/2011	3FE
201728-CH-3	CMAC 1997-ML1, A4		08/01/2007	SCHEDULED REDEMPTION		8,504,091	8,504,091	8,990,419	8,539,557		(35,466)		(35,466)		8,504,091				377,992	12/15/2030	1FE
12566T-AN-7	CMALT 2006-A7 1A13		09/01/2007	SCHEDULED REDEMPTION		426,703	426,703	428,036			(1,333)		(1,333)		426,703				16,357	12/25/2036	1FE
201730-AC-2	CMAT 1999-C1, A3		09/11/2007	SCHEDULED REDEMPTION		54,081	54,081	57,567	55,215		(1,134)		(1,134)		54,081				2,586	01/17/2032	1FE
161582-AB-7	CMFUN 1999-1, A2		09/01/2007	SCHEDULED REDEMPTION		391,800	391,800	419,180	401,288		(9,488)		(9,488)		391,800				22,566	08/15/2031	1FE
172981-AE-2	CMLTI 2006-4 2A1B		09/01/2007	SCHEDULED REDEMPTION		296,952	296,952	296,047			905		905		296,952				11,130	12/25/2035	1FE
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		09/10/2007	SCHEDULED REDEMPTION		42,203	42,203	42,203	42,203						42,203				1,864	06/10/2024	1
19416*-AE-8	COLGATE PALMOLIVE CO		07/02/2007	SCHEDULED REDEMPTION		1,826,331	1,826,331	2,008,964	1,854,012		(27,680)		(27,680)		1,826,331				160,352	07/02/2009	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
194262-BF-7	COLLEGE LOAN CORPORATION TRUST		08/27/2007	OPPENHEIMER & CO., INC.		20,000,000	20,000,000	20,000,000							20,000,000				244,860	03/01/2042	1FE
19458L-AD-2	COLLEGIATE FUNDING SERV		08/24/2007	J. P. MORGAN SECURITIES, INC.		13,700,000	13,700,000	13,700,000							13,700,000				339,252	03/01/2042	1FE
196777-KF-2	COLORADO ST STUDENT OBLIG BD AUTH		08/23/2007	DAIN RAUSCHER INCORPORATED		9,100,000	9,100,000	9,100,000							9,100,000				216,722	12/01/2037	1FE
08623#-AB-2	COLORCON (FORMERLY BERWIND PHARMACEUTICA		09/24/2007	PRINCIPAL PAYDOWN		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				394,895	09/22/2014	2
990369-9A-0	COLUMBIAN CHEMICALS COMPANY TERM B		06/19/2007	J. P. MORGAN SECURITIES, INC.		1,010,000	1,010,000	1,016,479	1,016,929		(477)		(477)		1,016,452		(6,452)	(6,452)	18,979	03/16/2013	3FE
20030N-AJ-0	COMCAST CORP		07/19/2007	MERRILL LYNCH CAPITAL MARKETS		9,792,700	10,000,000	9,999,200	9,999,269		36		36		9,999,305		(206,605)	(206,605)	404,625	11/15/2015	2FE
200339-AQ-2	COMERICA BANK		08/17/2007	BEAR STEARNS SECURITIES CORP.		2,014,440	2,000,000	2,115,480	2,036,434		(13,004)		(13,004)		2,023,430		(8,990)	(8,990)	107,000	10/01/2008	1FE
20047Q-AH-8	COMM 2006-C7, AJ		08/22/2007	DEUTSCHE BANK SECURITIES		33,654,457	34,666,000	34,664,863	34,666,000						34,666,000		(1,011,543)	(1,011,543)	1,505,597	06/10/2046	1FE
995481-9C-4	COMMUNITY HEALTH SYSTEMS B INCREMENTAL		07/25/2007	Various		1,990,000	1,990,000	1,990,000	1,990,000						1,990,000				19,573	02/29/2012	3FE
995481-9B-6	COMMUNITY HEALTH SYSTEMS TERM LOAN (8/04		07/25/2007	Various		7,698,432	7,698,432	7,698,432	7,698,432						7,698,432				364,573	08/19/2011	3FE
990301-9A-3	COMPASS MINERALS TERM B		10/02/2006	VARIOUS															12,081	12/22/2012	4FE
98681#-AA-4	CONAGRA FOODS/YORK PA STATUTORY TR. 2003		07/10/2007	Various		34,473,433	34,473,433	34,473,433	34,473,433						34,473,433				1,096,968	06/01/2026	2
20589Q-AE-9	CONCENTRA OPERATING CORP		06/25/2007	EXCHANGE		2,343,934	2,270,000	2,316,200	2,300,844		(5,237)		(5,237)		2,295,607		48,327	48,327	231,099	08/15/2010	4FE
20589Q-AM-1	CONCENTRA OPERATING CORP		06/25/2007	EXCHANGE		5,761,993	5,460,000	5,562,783	5,529,494		(8,860)		(8,860)		5,520,634		241,359	241,359	391,528	06/01/2012	4FE
990210-9A-6	CONCENTRA OPERATING CORP TERM B		10/02/2006	VARIOUS															13,222	09/30/2011	4FE
210523-AD-8	CONFD 2001-1 CL A4		07/26/2007	Various		1,934,428	1,940,593	2,112,362	2,018,288		(20,620)		(20,620)		1,997,668		(63,240)	(63,240)	74,471	04/20/2012	1FE
207784-AL-3	CONNECTICUT STUDENT LOANS SERIES A-5		08/22/2007	DAIN RAUSCHER INCORPORATED		50,000	50,000	50,000	50,000						50,000				2,050	06/01/2034	1FE
207784-AM-1	CONNECTICUT STUDENT LOANS SERIES A-5		08/28/2007	DAIN RAUSCHER INCORPORATED		3,850,000	3,850,000	3,850,000	3,850,000						3,850,000				141,410	06/01/2034	1FE
207784-AT-6	CONNECTICUT STUDENT LOANS SERIES A-5		08/24/2007	OPPENHEIMER & CO., INC.		10,125,000	10,125,000	10,125,000							10,125,000				165,556	06/01/2046	1FE
20902#-9C-9	CONSOLIDATED CONTAINER CO. FIRST LIEN TE		06/29/2007	SCHEDULED REDEMPTION		7,500	7,500	7,500							7,500				95	03/28/2014	4FE
210523-AE-6	CONSUMERS FUNDING LLC		07/26/2007	GOLDMAN, SACHS & CO.		5,017,383	5,000,000	5,240,625	5,138,167		(15,099)		(15,099)		5,123,067		(105,684)	(105,684)	211,921	04/20/2015	1FE
990346-9A-8	CONTECH CONSTRUCTION TERM LOAN (1/06)		11/30/2006	VARIOUS															14,498	01/31/2013	4FE
990366-9B-4	COOPER-STANDARD AUTOMOTIVE INC. TERM B		09/29/2006	VARIOUS															6,640	12/23/2011	4FE
990366-9C-2	COOPER-STANDARD AUTOMOTIVE INC. TERM C		09/29/2006	VARIOUS															12,316	12/23/2011	4FE
990366-9A-6	COOPER-STANDARD AUTOMOTIVE INC. TERM D		09/29/2006	VARIOUS															35,453	12/23/2011	4FE
222372-AL-8	COUNTRYWIDE FINL CORP 1.860000% 04/15/20		08/16/2007	MORGAN STANLEY DEAN WITTER		1,595,000	2,000,000	1,800,000			166		166		1,800,166		(205,166)	(205,166)	3,720	04/15/2037	2FE
990378-9A-1	COVALENCE SPECIALTY MATERIALS CORP 1ST L		10/30/2006	VARIOUS															(585)	02/16/2013	4FE
990823-9A-6	COVANTA ENERGY CORPORATION TERM LOAN		07/02/2007	SCHEDULED REDEMPTION		1,675	1,675	1,675							1,675				2,087	02/09/2014	3FE
990823-9B-4	COVANTA ENERGY CORPORATION FUNDED LETTER		06/29/2007	SCHEDULED REDEMPTION		2,600	2,600	2,600							2,600				877	02/09/2014	3FE
12617A-AE-7	CPL TRANSITION FUNDING LLC		07/26/2007	BEAR STEARNS SECURITIES CORP.		3,904,688	3,750,000	4,078,565	4,003,751		(15,058)		(15,058)		3,988,693		(84,006)	(84,006)	244,792	01/15/2017	1FE
22541H-BV-3	CREDIT SUISSE NEW YORK 1.750000% 05/05/2		08/13/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		941,600	1,000,000	1,000,000							1,000,000		(58,400)	(58,400)	4,618	05/05/2014	4Z
22541H-BQ-4	CREDIT SUISSE NEW YORK 2.000000% 02/07/2		09/27/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		1,100,900	1,000,000	1,000,000							1,000,000		100,900	100,900	12,722	02/07/2014	1FE
22823#-9D-9	CROWN CASTLE OPERATING CO. TERM LOAN		06/29/2007	Various		(192)	(192)	(192)							(192)				69,814	03/06/2014	3FE
22540A-LK-2	CSFB 1999-C1, A2		09/11/2007	SCHEDULED REDEMPTION		1,813,339	1,813,339	2,021,357	1,900,717		(87,377)		(87,377)		1,813,339				89,951	09/15/2041	1FE
22540A-XJ-2	CSFB 2001-CK1, A2		09/01/2007	SCHEDULED REDEMPTION		149,804	149,804	150,576	149,919		(115)		(115)		149,804				6,764	12/18/2035	1FE
225458-NN-4	CSFB 2005-AGE1, A1		09/25/2007	SCHEDULED REDEMPTION		782,526	782,526	782,526	782,526						782,526				31,172	02/25/2032	1FE
225470-AM-5	CSFB 2005-C5, A3		07/24/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		19,328,126	20,000,000	19,761,660	19,794,646		17,258		17,258		19,811,904		(483,778)	(483,778)	668,667	08/15/2038	1FE
225470-DN-0	CSFB 2005-C5, E		09/19/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		9,054,426	10,030,000	9,688,353	9,719,157		20,711		20,711		9,739,867		(685,441)	(685,441)	416,329	08/15/2038	1FE
22942M-AC-0	CSMC 2006-8 3A1		09/01/2007	SCHEDULED REDEMPTION		503,279	503,279	505,520			(2,241)		(2,241)		503,279				26,901	10/25/2021	1FE
22545B-AF-8	CSMC 2006-C2, AJ		08/21/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		19,325,000	20,000,000	19,724,120	19,736,508		14,308		14,308		19,750,816		(425,816)	(425,816)	838,651	03/15/2039	1FE
22545D-AH-0	CSMC 2006-C3, B		09/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		16,411,640	17,000,000	16,823,965	16,830,658		9,789		9,789		16,840,447		(428,807)	(428,807)	805,172	06/15/2038	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)
22545X-AM-5	CSMC 2007-C1, E		09/06/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		18,872,538	21,071,000	21,176,355			(3,958)		(3,958)		21,172,397		(2,299,859)	(2,299,859)	620,096	02/15/2040	1FE
126408-AP-8	CSX CORP		09/04/2007	MORGAN STANLEY DEAN WITTER		4,228,330	4,100,000	4,598,478	4,383,988		(42,236)		(42,236)		4,341,751		(113,421)	(113,421)	270,600	03/15/2011	2FE
20763#-GX-3	CSX TRANS/CONNECTICUT NATL BANK SERIES A		07/03/2007	PRINCIPAL PAYMENT		16,322	16,322	16,322	16,322						16,322				1,673	01/03/2011	1
20763#-GY-1	CSX TRANS/CONNECTICUT NATL BANK SERIES B		07/03/2007	PRINCIPAL PAYMENT		10,005	10,005	10,005	10,005						10,005				1,025	01/03/2011	1
12642V-AB-6	CT CDO IV, A2		09/20/2007	SCHEDULED REDEMPTION		37,240	37,240	37,240	37,240						37,240				1,580	10/20/2043	1FE
12642V-AC-4	CTCDO 2006-4A, B		09/20/2007	SCHEDULED REDEMPTION		59,584	59,584	59,584	59,584						59,584				2,572	10/20/2043	1FE
12642V-AD-2	CTCDO 2006-4A, C		09/20/2007	SCHEDULED REDEMPTION		37,240	37,240	37,240	37,240						37,240				1,702	10/20/2043	1FE
230215-A*-6	CULP INC. SENIOR NOTES		08/20/2007	PRINCIPAL PAYMENT		406,800	406,800	404,675			1,156		1,156		405,831		969	969	32,722	03/15/2008	5
126650-BF-6	CVS CORP CTL 6.036% 12/10/28		09/10/2007	SCHEDULED REDEMPTION		143,084	143,084	143,084	143,084						143,084				6,239	12/10/2028	2FE
126650-BB-5	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		09/10/2007	SCHEDULED REDEMPTION		305,370	305,370	305,370	305,370						305,370				12,970	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		09/10/2007	SCHEDULED REDEMPTION		38,204	38,204	38,204	38,204						38,204				2,009	01/10/2024	2
12667F-DN-2	CWALT 2004-3T1 A1		09/25/2007	SCHEDULED REDEMPTION		464,734	464,734	465,460	465,237		(503)		(503)		464,734				19,376	05/25/2034	1FE
12667F-XJ-9	CWALT 2004-J11 1CB1		09/01/2007	SCHEDULED REDEMPTION		129,752	129,752	126,042	126,105		3,647		3,647		129,752				5,153	11/25/2034	1FE
12667G-R6-2	CWALT 2005-41 1A1		09/25/2007	SCHEDULED REDEMPTION		658,967	658,967	658,967	658,967						658,967				27,345	09/25/2035	1FE
02151N-AB-8	CWALT 2007-18C 3FL3		09/25/2007	SCHEDULED REDEMPTION		258,704	258,704	258,522			182		182		258,704				3,369	06/25/2037	1FE
02151L-AA-4	CWALT 2007-20 A1		09/25/2007	SCHEDULED REDEMPTION		249,664	249,664	249,664							249,664				3,138	06/25/2047	1FE
12669E-NQ-5	CWHL 2003-20, 3A1		09/01/2007	SCHEDULED REDEMPTION		210,059	210,059	208,090	208,268		1,792		1,792		210,059				7,208	07/25/2018	1FE
12669F-J5-3	CWHL 2004-13 1A6		09/01/2007	SCHEDULED REDEMPTION		338,117	338,117	349,846	347,103		(8,986)		(8,986)		338,117				13,433	01/25/2017	1FE
12669G-GC-9	CWHL 2004-HYB8 3A1		07/20/2007	SCHEDULED REDEMPTION		638,695	638,695	638,895	638,837		(141)		(141)		638,695				20,318	01/20/2035	1FE
12669G-PT-2	CWHL 2005-2 2A3		09/25/2007	SCHEDULED REDEMPTION		394,890	394,890	394,890	394,890						394,890				16,311	03/25/2035	1FE
12669G-NM-9	CWHL 2005-7 1-A2		09/25/2007	SCHEDULED REDEMPTION		66,529	66,529	66,409	66,437		91		91		66,529				2,771	03/25/2035	1FE
126694-X3-7	CWHL 2006-9 A10		08/01/2007	Various		2,434,126	2,434,126	2,389,246	15,864,476		272,812		272,812		2,434,126				424,418	05/25/2036	1FE
126671-W9-3	CWL 2003-BC6, M2		09/25/2007	SCHEDULED REDEMPTION		1,084,786	1,084,786	1,084,786	1,084,786						1,084,786				51,919	10/25/2033	1FE
126673-NS-7	CWL 2004-12, 2AV3		09/25/2007	SCHEDULED REDEMPTION		4,944,686	4,944,686	4,954,786	4,952,232		(7,546)		(7,546)		4,944,686				212,702	04/25/2035	1FE
126673-RK-0	CWL 2004-13, AV3		09/25/2007	SCHEDULED REDEMPTION		216,327	216,327	216,327	216,327						216,327				9,388	06/25/2035	1FE
126673-GN-6	CWL 2004-9, 2AV3		08/27/2007	SCHEDULED REDEMPTION		2,316,269	2,316,269	2,333,731	2,329,050		(12,781)		(12,781)		2,316,269				52,069	02/25/2035	1FE
152314-HS-2	CXHE 2003-C, M2		09/25/2007	SCHEDULED REDEMPTION		1,530,774	1,530,774	1,538,459	410,588		(6,942)		(6,942)		1,530,774				70,622	09/25/2033	1FE
23307*-AA-0	DC ARENA LP, DUE 2023		05/21/2007	EXCHANGE		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				583,015	11/30/2023	2FE
990688-9A-3	DEALER COMPUTER SERVICES, INC. 1ST LIEN		08/10/2007	SCHEDULED REDEMPTION		73,171	73,171	73,171	73,171						73,171					10/26/2012	3FE
242361-AD-5	DEAN FOODS CO		08/01/2007	MATURED		1,700,000	1,700,000	1,697,144	1,699,221		779		779		1,700,000				138,550	08/01/2007	4FE
991967-9B-8	DEI SALES, INC.		12/04/2006	VARIOUS															3,050	09/22/2013	4FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		09/22/2007	SCHEDULED REDEMPTION		326,189	326,189	326,189	321,852		4,337		4,337		326,189				20,672	09/22/2015	3
990234-9C-2	DELTA AIRLINES INC. FIRST LIEN CREDIT LI		06/29/2007	CITICORP SECURITIES		1,997,500	2,000,000	2,000,000							2,000,000		(2,500)	(2,500)	18,182	04/30/2012	4FE
250854-AF-3	DETROIT EDISON SECURITIZATION FUNDING LL		07/26/2007	BEAR STEARNS SECURITIES CORP.		11,923,682	11,250,000	12,560,450	12,239,873		(64,402)		(64,402)		12,175,471		(251,790)	(251,790)	682,688	03/01/2016	1FE
25179M-AB-9	DEVON ENERGY CORPORATION 4.950000% 08/15		09/24/2007	JEFFERIES & COMPANY, INC.		883,100	500,000	554,375	504,075		(1,863)		(1,863)		502,212		380,888	380,888	27,638	08/15/2008	2FE
991574-9C-0	DEX MEDIA EAST TERM A (6/04)		09/28/2007	SCHEDULED REDEMPTION		183,578	183,578	183,913	184,103		(525)		(525)		183,578				4,326	11/08/2008	3FE
991574-9B-2	DEX MEDIA EAST TERM B (6/04)		09/28/2007	SCHEDULED REDEMPTION		464,484	464,484	464,484	464,484						464,484				9,358	05/08/2009	3FE
991483-9E-0	DEX MEDIA WEST TERM A (6/04)		11/27/2006	VARIOUS															4,816	09/09/2009	3FE
991483-9D-2	DEX MEDIA WEST TERM B (6/04)		09/28/2007	SCHEDULED REDEMPTION		422,943	422,943	422,781	422,726		217		217		422,943				4,349	03/09/2010	3FE
254934-AE-2	DFS 2001-1 A-5		09/15/2007	SCHEDULED REDEMPTION		334,233	334,233	334,077	334,173		60		60		334,233				15,011	11/15/2022	1FE
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		09/28/2007	SCHEDULED REDEMPTION		13,409	13,409	13,409	13,409						13,409					04/13/2013	2FE
990934-9A-1	DISCOVERY COMM. HLDGS TERM B		09/28/2007	SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000					05/14/2014	3Z
23311M-A*-8	DIVERSIFIED COLLECTION SERVICES TERM A		09/28/2007	SCHEDULED REDEMPTION		108,518	108,518	108,518	108,518						108,518				35,139	02/04/2011	4
23311M-A@-6	DIVERSIFIED COLLECTION SERVICES TERM B		09/28/2007	SCHEDULED REDEMPTION		6,980	6,980	6,980	6,980						6,980					08/04/2011	4
23322B-CZ-9	DLJCM 1998-CF2 A1B		09/01/2007	SCHEDULED REDEMPTION		175,864	175,864	194,286	181,397		(5,533)		(5,533)		175,864				7,960	11/12/2031	1FE
23322B-EG-9	DLJCM 1999-CG1, A1B		09/01/2007	SCHEDULED REDEMPTION		151,367	151,367	162,979	155,212		(3,845)		(3,845)		151,367				7,199	03/10/2032	1FE
23322B-FE-3	DLJCM 1999-CG2, A1B		09/01/2007	SCHEDULED REDEMPTION		241,930	241,930	265,703	250,814		(8,884)		(8,884)		241,930				13,018	06/10/2032	1FE
251563-CG-5	DMSI		09/01/2007	SCHEDULED REDEMPTION		39,658	39,658	38,499	38,508		1,149		1,149		39,658				1,487	09/25/2033	1FE
990456-9C-1	DOLE FOOD CO PREFUNDED LC		04/21/2006	VARIOUS															3,943	04/12/2013	4Z
990456-9A-5	DOLE FOOD CO TERM LOAN B (DOLE)		12/15/2006	VARIOUS															3,874	04/12/2013	4FE
990456-9B-3	DOLE FOOD CO TERM LOAN C (SOLVEST)		12/15/2006	VARIOUS															22,122	04/12/2013	4FE
991008-9A-3	DOLLAR THRIFTY AUTOMOTIVE GROUP INC.		06/19/2007	DEUTSCHE BANK SECURITIES		1,005,000	1,000,000	1,000,000							1,000,000		5,000	5,000		06/15/2014	4FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04)		09/28/2007	SCHEDULED REDEMPTION		494,360	494,360	497,285	446,754		104		104		494,360				8,679	06/30/2011	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
257867-AT-8	DONNELLEY (R.R.) & SONS		08/22/2007	J. P. MORGAN SECURITIES, INC.		3,470,460	3,500,000	3,472,350			1,298		1,298		3,473,648		(3,188)	(3,188)	136,366	01/15/2017	2FE
990947-9A-3	DOUGLAS DYNAMICS TERM LOAN		06/01/2007	VARIOUS															5,558	05/21/2013	3FE
26157V-9B-5	DRESSER INC. 1ST LIEN		09/28/2007	SCHEDULED REDEMPTION		12,740	12,740	12,740							12,740					05/04/2014	4FE
26157V-9A-7	DRESSER, INC. TERM B LOAN		11/08/2006	VARIOUS															59,260	10/31/2013	4FE
26249X-AG-8	DRYDEN XI COMBO NOTE Q2		07/12/2007	DISTRIBUTION		221,059		221,059	221,059						221,059					04/12/2020	2FE
26441Y-AB-3	DUKE - WEEKS REALTY LP NOTES		08/01/2007	MATURED		15,000,000	15,000,000	15,804,664	14,919,431		51,236		51,236		15,000,000				1,106,250	08/01/2007	2FE
280907-BM-7	ED LOANS SERIES C		08/28/2007	DAIN RAUSCHER INCORPORATED		13,750,000	13,750,000	13,750,000	13,750,000						13,750,000				512,050	12/01/2036	1FE
280850-AE-8	EDINVEST		08/03/2007	CITIGROUP GLOBAL MARKETS		2,200,000	2,200,000	2,200,000							2,200,000				63,361	06/01/2041	1FE
280850-AG-3	EDINVEST		08/22/2007	CITIGROUP GLOBAL MARKETS		2,500,000	2,500,000	2,500,000							2,500,000				61,682	06/01/2042	1FE
28140E-AD-3	EDUCATION FUNDING CAPITAL TRUST I		08/27/2007	DAIN RAUSCHER INCORPORATED		20,800,000	20,800,000	20,800,000	9,800,000						20,800,000				685,682	03/15/2032	1FE
28140V-AD-5	EDUCATION FUNDING CAPITAL TRUST IV		08/03/2007	CITIGROUP GLOBAL MARKETS		3,050,000	3,050,000	3,050,000							3,050,000				83,937	06/15/2043	1FE
281397-AD-1	EDUCATION LOAN ASSET-BACKED TRUST		08/24/2007	OPPENHEIMER & CO., INC.		11,500,000	11,500,000	11,500,000							11,500,000				46,756	02/01/2043	1FE
281397-BB-4	EDUCATION LOAN ASSET-BACKED TRUST		07/20/2007	J. P. MORGAN SECURITIES, INC.		14,250,000	14,250,000	14,250,000							14,250,000				58,046	08/01/2043	1FE
280907-AF-3	EDUCATION LOANS		08/28/2007	Various		8,600,000	8,600,000	8,600,000	8,300,000						8,600,000				279,650	06/01/2020	1FE
280907-AG-1	EDUCATION LOANS		08/24/2007	DAIN RAUSCHER INCORPORATED		42,200,000	42,200,000	42,200,000							42,200,000				1,104,640	06/01/2020	1FE
990526-9A-5	EDUCATION MANAGEMENT CORP. TERM LOAN B		07/02/2007	SCHEDULED REDEMPTION		8,750	8,750	8,779	8,780		(30)		(30)		8,750				63,673	06/01/2013	4FE
281487-AA-6	EDUCATIONAL FUNDING SERVICES INC		07/18/2007	CITIGROUP GLOBAL MARKETS		11,100,000	11,100,000	11,100,000							11,100,000				246,743	06/01/2042	1FE
48003#-AC-6	EDWARD D JONES & CO LP SUB NOTES		09/01/2007	SCHEDULED REDEMPTION		833,333	833,333	833,333	833,831		(498)		(498)		833,333				68,167	09/01/2008	2
268440-AL-8	EFSI FEDERATED STUDENT FINANCE CORP		08/24/2007	DAIN RAUSCHER INCORPORATED		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				740,374	06/01/2041	1FE
913028-E#-9	EMBARQ / UNITED TELEPHONE COMPANY OF IND		08/01/2007	SCHEDULED REDEMPTION		107,040	107,040	107,040	104,677		2,363		2,363		107,040				9,387	08/01/2017	2
268648-AL-6	EMC CORP 1.750000% 12/01/2013		08/22/2007	CITIGROUP GLOBAL MARKETS		416,013	300,000	300,000	300,000						300,000		116,013	116,013	4,083	12/01/2013	2FE
995943-9C-3	ENCORE MEDICAL FINANCE LLC TERM LOAN		11/14/2006	VARIOUS															17,708	11/03/2013	4Z
995581-9B-3	ENERSYS CAPITAL INC. NEW TERM LOAN		09/28/2007	Various		6,459	6,459	6,459	12,886		33		33		6,459				2,063	03/17/2011	3FE
68242A-AA-0	F1211 2000-1211 A		09/11/2007	SCHEDULED REDEMPTION		35,755	35,755	34,875	35,510		244		244		35,755				2,000	04/11/2035	1FE
31959A-AA-1	FCHT 2005-1A, A		09/17/2007	SCHEDULED REDEMPTION		192,811	192,811	192,811	192,811						192,811				7,846	09/15/2022	1FE
97181#-CP-6	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		06/15/2007	Various		(4,221)	(4,221)	(4,222)	338,661		(2,277)		(2,277)		(4,221)				13,035	06/15/2010	2
97181#-CQ-4	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		06/15/2007	Various		(4,221)	(4,221)	(4,214)	338,297		(1,913)		(1,913)		(4,221)				13,035	06/15/2010	2
31408P-AD-9	FEDERATED CBO II CLASS B NTS		07/10/2007	SCHEDULED REDEMPTION		2,384,919	2,384,919	1,753,507	3,080,173		(695,254)		(695,254)		2,384,919				276,365	07/10/2012	3FE
31428N-AF-5	FEDERATED STUDENT FINANCE CORP		08/22/2007	CITIGROUP GLOBAL MARKETS		11,700,000	11,700,000	11,700,000							11,700,000				276,616	06/01/2040	1FE
990834-9A-3	FENIWAL, INC. INITIAL FIRST-LIEN TERM LOA		06/29/2007	SCHEDULED REDEMPTION		6,429	6,429	6,429							6,429				39	02/28/2014	4FE
32027N-XT-3	FFML 2005-FF12 A2A		09/25/2007	SCHEDULED REDEMPTION		764,030	764,030	764,030	764,030						764,030				30,494	11/25/2036	1FE
362341-HA-0	FFMLT 2005-FFA, A		07/25/2007	SCHEDULED REDEMPTION		6,443	6,443	6,443	6,443						6,443				7,044	03/25/2025	1FE
00770@-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII		09/30/2007	DISTRIBUTION		200,000											200,000	200,000		02/28/2008	1
990937-9A-4	FLEETCOR TECHNOLOGIES TRANCHE 1 TERM LOA		09/28/2007	SCHEDULED REDEMPTION		3,125	3,125	3,125							3,125				3,511	04/30/2013	4Z
34073M-7J-5	FLORIDA HSG FINANCIAL CORP		08/24/2007	Various		32,300,000	32,300,000	32,300,000	32,300,000						32,300,000				1,242,631	01/01/2047	1FE
990159-9A-5	FLOWSERVE CORP. TERM B (8/05)		09/25/2007	SCHEDULED REDEMPTION		17,513	17,513	17,513	17,513						17,513					08/10/2012	3FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		08/14/2007	SCHEDULED REDEMPTION		70,350	70,350	70,350	70,350						70,350				1,562	10/31/2012	5
32113J-BR-5	FNLC 2005-3, AV2		09/25/2007	SCHEDULED REDEMPTION		3,610,586	3,610,586	3,610,586	3,610,586						3,610,586				135,876	12/25/2035	1FE
32113J-CD-5	FNLC 2005-4 A1		09/25/2007	SCHEDULED REDEMPTION		1,183,516	1,183,516	1,183,516	1,183,516						1,183,516				23,306	02/25/2036	1FE
990918-9B-2	FORD MOTOR COMPANY TERM LOAN		09/17/2007	SCHEDULED REDEMPTION		11,831	11,831	11,871			(40)		(40)		11,831				400	12/15/2013	4FE
08179@-AA-4	FORD/BENENSON ALLEN PARK MI LLC SR SEC		09/15/2007	SCHEDULED REDEMPTION		133,995	133,995	133,995	130,513		3,482		3,482		133,995				6,843	12/15/2016	4
08180#-AA-9	FORD/BENENSON DEARBORN MI LLC SR SEC		09/15/2007	SCHEDULED REDEMPTION		52,639	52,639	52,639	51,379		1,260		1,260		52,639				2,688	12/15/2016	4
34954M-AC-0	FORTE CDO (CAYMAN) LTD COMBO NOTE		05/03/2007	PRINCIPAL PAYMENT		78,228	78,228	78,228	39,114		39,114		39,114		78,228					04/12/2013	3FE
990621-9A-4	FR X OHMSTEDE ACQUISITIONS CO. 1ST LIEN		09/19/2007	Various		3,652,174	3,652,174	3,659,214	1,833,755		(7,668)		(7,668)		3,652,174				148,487	08/09/2013	4FE
356903-9A-4	FREEPORT-MCMORAN TERM B		07/10/2007	SCHEDULED REDEMPTION		5,716,667	5,716,667	5,716,667							5,716,667				15,505	03/19/2014	2FE
995101-9C-8	FREESCALE SEMICONDUCTOR, INC. TERM LOAN		09/04/2007	SCHEDULED REDEMPTION		36,250	36,250	36,326	36,328		(78)		(78)		36,250				532,165	12/01/2013	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
990398-9A-9	FRESENIUS MEDICAL CARE HOLDINGS TERM B		07/02/2007	SCHEDULED REDEMPTION		514,286	514,286	514,286	514,286						514,286				6,408	03/31/2013	3FE
991719-9C-1	FTD, INC. TERM LOAN		10/31/2006	VARIOUS															12,016	07/28/2013	3FE
31678U-AA-7	FTHEL 2003-1, A		06/27/2007	MERRILL LYNCH & COMPANY, INC.		81	81	81	81						81				1	09/20/2023	1FE
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.		07/02/2007	SCHEDULED REDEMPTION		99,621	99,621	99,621	99,621						99,621				5,675	01/02/2025	1FE
36158J-AA-0	GE CAPITAL MALL FINANCE CORPORATION		07/01/2007	SCHEDULED REDEMPTION		290,686	290,686	294,229	290,984		(298)		(298)		290,686				2,159	09/13/2028	1FE
36158Y-EQ-8	GECMC 2002-1A		07/24/2007	WACHOVIA SECURITIES		19,686,614	19,249,000	20,828,771	20,188,944		(98,503)		(98,503)		20,090,441		(403,827)	(403,827)	791,072	12/10/2035	1FE
36158Y-FS-3	GECMC 2002-2A, A2		09/01/2007	SCHEDULED REDEMPTION		422,965	422,965	425,074	423,903		(938)		(938)		422,965				14,278	08/11/2036	1FE
36828Q-SB-3	GECMC 2006-C1, AJ		07/24/2007	WACHOVIA SECURITIES		28,717,968	30,000,000	29,761,297	9,854,871		8,856		8,856		29,779,353		(1,061,385)	(1,061,385)	611,079	03/10/2044	1FE
368774-AA-3	GENERAL AMERN TRANSN CORP EQTR		07/30/2007	CALLED @ 100.00		3,694,637	3,694,637	3,694,637	3,694,637						3,694,637				238,292	07/28/2013	1FE
369550-AK-4	GENERAL DYNAMICS CORP		08/27/2007	FIRST TENNESSEE BANK (THE)		2,353,175	2,500,000	2,388,025	2,419,780		7,268		7,268		2,427,049		(73,874)	(73,874)	84,115	05/15/2013	1FE
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		06/29/2007	SCHEDULED REDEMPTION		33,125	33,125	33,125	33,125						33,125				1,862	12/20/2012	3FE
990342-9C-3	GEORGIA-PACIFIC CORPORATION ADDITIONAL T		09/28/2007	SCHEDULED REDEMPTION		28,611	28,611	28,611							28,611				101	12/20/2012	3FE
36156H-AG-3	GMAC EDUCATION LOAN FUNDING TRUST		08/28/2007	DAIN RAUSCHER INCORPORATED		50,000,000	50,000,000	50,000,000	13,950,000						50,000,000				1,142,635	09/01/2040	1FE
361849-FU-1	GMACC 1999-C2, A2		09/01/2007	SCHEDULED REDEMPTION		385,433	385,433	416,345	397,853		(12,419)		(12,419)		385,433				19,695	09/15/2033	1FE
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		09/28/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000					03/14/2011	3FE
38141G-ES-9	GOLDMAN SACHS GROUP INC		08/13/2007	J. P. MORGAN SECURITIES, INC.		6,447,420	7,000,000	6,982,220	6,982,286		295		295		6,982,581		(535,161)	(535,161)	320,474	01/15/2027	1FE
38141G-FD-1	GOLDMAN SACHS GROUP INC		09/26/2007	BEAR STEARNS SECURITIES CORP.		2,502,913	2,500,000	2,486,325							2,486,325		16,588	16,588		10/01/2037	1Z
38143Y-AC-7	GOLDMAN SACHS GROUP INC		09/26/2007	BEAR STEARNS SECURITIES CORP.		9,706,350	10,000,000	9,970,600	9,970,834		260		260		9,971,094		(264,744)	(264,744)	591,250	05/01/2036	1FE
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM B		09/28/2007	Various		979,479	1,016,667	1,015,604			1,063		1,063		1,016,667		(37,188)	(37,188)	6,732	05/03/2012	3FE
990925-9A-9	GRAHAM PACKAGING CO. B TERM LOAN		09/28/2007	Various		506,872	508,747	508,747							508,747		(1,875)	(1,875)	14,226	10/07/2011	4FE
995842-9C-7	GRAPHIC PACKAGING INTL TERM B		07/02/2007	SCHEDULED REDEMPTION		25,000	25,000	25,000							25,000				44	05/16/2014	4FE
995842-9B-9	GRAPHIC PACKAGING INTL TERM C (10/04)		12/15/2006	VARIOUS															212,963	08/08/2010	4FE
39248#-9A-6	GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM		09/28/2007	SCHEDULED REDEMPTION		1,500	1,500	1,500							1,500				21	12/03/2012	3FE
990760-9A-0	GROSVENOR CAPITAL MANAGEMENT HOLDINGS LL		08/17/2007	SCHEDULED REDEMPTION		8,591	8,591	8,591	8,591						8,591				1,510	12/05/2013	3FE
398905-AC-3	GROUP 1 AUTOMOTIVE INC		08/29/2007	CANTOR, FITZGERALD & CO.		5,364,938	5,325,000	5,256,228	5,242,735		6,398		6,398		5,249,132		115,805	115,805	462,498	08/15/2013	4FE
36228C-AR-4	GS MORTGAGE SECURITIES CORP II SERIES		07/01/2007	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,070,714	5,003,733		(3,733)		(3,733)		5,000,000				199,845	07/13/2030	1FE
36228C-AQ-6	GS MORTGAGE SECURITIES CORP SERIES 97-		07/01/2007	SCHEDULED REDEMPTION		3,630,934	3,630,934	3,682,265	3,633,201		(2,266)		(2,266)		3,630,934				137,093	07/13/2030	1FE
362341-L3-1	GSAMP 2005-WMC A2A		09/25/2007	SCHEDULED REDEMPTION		1,264,625	1,264,625	1,264,625	1,264,625						1,264,625				49,571	12/25/2035	1FE
36244M-AA-9	GSAMP 2006-S4, A1		09/25/2007	SCHEDULED REDEMPTION		1,077,304	1,077,304	1,077,304	1,077,304						1,077,304				42,282	05/25/2036	1FE
36228C-YQ-0	GSMS 2006-CC1, A		08/01/2007	SCHEDULED REDEMPTION		1,257	1,257	1,239	1,241		17		17		1,257				46	03/21/2046	1FE
362332-AH-1	GSMS 2006-GG8, AJ		08/28/2007	GOLDMAN, SACHS & CO.		69,850,144	72,805,000	71,013,458	14,877,775		23,558		23,558		71,036,062		(1,185,918)	(1,185,918)	1,439,443	11/10/2039	1FE
36246L-AH-4	GSMS 2007-GG10, AJ		08/17/2007	MORGAN STANLEY DEAN WITTER		28,869,141	30,000,000	29,565,810			3,729		3,729		29,569,539		(700,398)	(700,398)	254,715	07/01/2049	1FE
36246L-AK-7	GSMS 2007-GG10, C		09/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		28,346,484	30,000,000	29,308,140			9,724		9,724		29,317,864		(971,380)	(971,380)	389,564	08/10/2045	1FE
40166R-AA-4	GUGH 2005-1, A		07/25/2007	SCHEDULED REDEMPTION		1,277,155	1,277,155	1,275,603	1,275,987		1,168		1,168		1,277,155				48,506	05/25/2030	1FE
41163G-AE-1	HARCOURT GENERAL INC		08/01/2007	MATURED		2,000,000	2,000,000	1,799,544	1,978,501		21,499		21,499		2,000,000				134,000	08/01/2007	1FE
991050-9A-5	HARGRAY COMMUNICATIONS GROUP TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000					06/27/2014	4FE
413875-AH-8	HARRIS CORP 3.500000% 08/15/2022		08/22/2007	CONVERSION		300,000	300,000	399,579	322,588		(22,588)		(22,588)		300,000				10,500	08/15/2022	2FE
418056-AP-2	HASBRO INC		09/26/2007	SALOMON SMITH BARNEY		1,985,960	2,000,000	1,993,420			19		19		1,993,439		(7,479)	(7,479)	4,900	09/15/2017	2FE
40430H-CK-2	HASC 2005-I1, 2A1		09/25/2007	SCHEDULED REDEMPTION		2,261,304	2,261,304	2,261,304	2,025,427						2,261,304				100,926	11/25/2035	1FE
41809R-AA-5	HASCN 2006-FF11, A		09/26/2007	SCHEDULED REDEMPTION		980,836	980,836	980,836	980,836						980,836				43,573	08/26/2036	1FE
990983-9A-8	HAWAIIAN TELECOM COMM. TERM C		09/28/2007	SCHEDULED REDEMPTION		3,750	3,750	3,750							3,750					06/01/2014	4FE
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		13,830	13,830	13,830							13,830					03/26/2014	3FE
420781-AB-2	HAYES LEMM INTL		08/27/2007	DISTRIBUTION		11,539											11,539	11,539		12/15/2008	5
420781-AC-0	HAYES LEMM INTL 144A		08/27/2007	DISTRIBUTION		4,917											4,917	4,917		06/15/2006	4
197677-9B-5	HCA, INC. TRANCHE A TERM LOAN		09/28/2007	Various		92,045	92,045	92,241	184,511		(420)		(420)		92,045				156,080	11/17/2012	3FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		36,250	36,250	36,250	36,250						36,250				697	11/17/2013	3FE
437863-AA-1	HCC 2006-1, A		09/01/2007	SCHEDULED REDEMPTION		2,954,923	2,954,923	2,978,816			(23,893)		(23,893)		2,954,923				71,800	11/11/2038	1FE
43786Y-AA-3	HCC 2007-1A, A		09/01/2007	SCHEDULED REDEMPTION		334,171	334,171	333,739			432		432		334,171				5,015	06/11/2039	1FE
404132-AB-8	HCC INSURANCE HOLDINGS 1.300000% 04/01/2		09/24/2007	MCMAHAN SECURITIES CO LP		378,951	300,000	310,968	305,512		(1,804)		(1,804)		303,709		75,242	75,242	3,857	04/01/2023	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)
990822-9A-8	HEALTH MANAGEMENT ASSOCIATES, INC. TERM		09/28/2007	SCHEDULED REDEMPTION		15,000	15,000	15,000							15,000					02/28/2014	3FE
421924-9A-1	HEALTHSOUTH CORP TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		61,540	61,540	61,589	61,809		(269)		(269)		61,540				303	03/10/2013	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				18,510	06/25/2033	1FE
437084-GL-4	HEAT 2004-8 A2		09/25/2007	SCHEDULED REDEMPTION		755,044	755,044	755,044	755,044						755,044				25,540	03/25/2035	1FE
990503-9A-4	HELIX ENERGY SOLUTIONS TERM LOAN		07/17/2006	VARIOUS															12,996	07/01/2013	4FE
42342@-AA-5	HELM FINANCIAL CORP TERM B (7/05)		09/28/2007	SCHEDULED REDEMPTION		112,963	112,963	112,963	112,963						112,963				33,197	07/08/2011	4
225458-CU-0	HEMT 2005-1, M3		09/25/2007	SCHEDULED REDEMPTION		2,520,646	2,520,646	2,520,646	2,520,646						2,520,646				107,552	06/25/2035	1FE
225458-HY-7	HEMT 2005-2, M1		08/27/2007	SCHEDULED REDEMPTION		2,262,801	2,262,801	2,262,801	2,262,801						2,262,801				48,607	07/25/2035	1FE
225470-QV-8	HEMT 2005-5, A1A		09/25/2007	SCHEDULED REDEMPTION		2,310,062	2,310,062	2,310,062	2,310,062						2,310,062				94,283	04/25/2036	1FE
2254W0-LG-8	HEMT 2005-HF1, A3A		09/25/2007	SCHEDULED REDEMPTION		1,459,156	1,459,156	1,459,156	1,459,156						1,459,156				58,211	02/25/2036	1FE
225470-XH-1	HEMT 2006-1, A-1B		09/25/2007	SCHEDULED REDEMPTION		645,677	645,677	645,677	412,804						645,677				28,648	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		09/25/2007	SCHEDULED REDEMPTION		640,876	640,876	640,876	640,876						640,876				25,898	07/25/2036	1FE
806407-AA-0	HENRY SCHEIN INC 3.000000% 08/15/2034		08/08/2007	J. P. MORGAN SECURITIES, INC.		419,543	300,000	308,732	305,516		(904)		(904)		304,612		114,931	114,931	8,950	08/15/2034	1
806407-AB-8	HENRY SCHEIN INC 3.000000% 08/15/2034		08/08/2007	J. P. MORGAN SECURITIES, INC.		489,467	350,000	413,527			(10,665)		(10,665)		402,862		86,606	86,606	10,442	08/15/2034	1
991847-9B-2	HERCULES INC. TERM B		09/28/2007	SCHEDULED REDEMPTION		1,258,125	1,258,125	1,266,381	1,268,357		(10,232)		(10,232)		1,258,125				153,453	10/08/2010	3FE
990289-9C-6	HERTZ CORPORATION TERM B		07/02/2007	SCHEDULED REDEMPTION		7,758	7,758	7,799	7,800		(42)		(42)		7,758				6,726	12/21/2012	3FE
428236-AF-0	HEWLETT-PACKARD CO		07/01/2007	MATURED		8,000,000	8,000,000	7,984,000	7,998,200		1,800		1,800		8,000,000				440,000	07/01/2007	1FE
428236-AG-8	HEWLETT-PACKARD CO		09/18/2007	GOLDMAN, SACHS & CO.		1,050,180	1,000,000	1,107,340	1,068,986		(8,034)		(8,034)		1,060,952		(10,772)	(10,772)	79,444	07/01/2012	1FE
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-		09/28/2007	SCHEDULED REDEMPTION		28,754	28,754	28,754	28,754						28,754				23,488	05/05/2013	4FE
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-		09/28/2007	Various		3,123	3,123	3,123	6,246						3,123				24,560	05/05/2013	4FE
441917-BA-8	HFCHC 2004-1, M		09/20/2007	SCHEDULED REDEMPTION		83,587	83,587	83,587	83,587						83,587				3,359	09/20/2033	1FE
40430G-AB-6	HFCHC 2005-1, M		09/20/2007	SCHEDULED REDEMPTION		406,001	406,001	406,001	406,001						406,001				17,424	01/20/2034	1FE
40431F-AD-3	HFCHC 2007-1 A1V		09/20/2007	SCHEDULED REDEMPTION		336,781	336,781	336,781							336,781				6,980	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		09/20/2007	SCHEDULED REDEMPTION		3,777,820	3,777,820	3,777,820							3,777,820				61,872	07/20/2036	1FE
42332Q-AB-9	HFCMC 1999-PH1, A2		09/01/2007	SCHEDULED REDEMPTION		20,011	20,011	22,171	20,835		(824)		(824)		20,011				995	05/15/2031	1FE
429827-AJ-7	HIGHER EDUCATION FUNDING		09/19/2007	OPPENHEIMER & CO., INC.		3,500,000	3,500,000	3,500,000							3,500,000				29,400	01/01/2044	1FE
429827-AN-8	HIGHER EDUCATION FUNDING		07/19/2007	OPPENHEIMER & CO., INC.		10,000,000	10,000,000	10,000,000							10,000,000				40,734	01/01/2044	1FE
43718U-AA-4	HLMLT 2006-1, A1		09/17/2007	SCHEDULED REDEMPTION		1,009,175	1,009,175	1,009,175	1,009,175						1,009,175				39,900	02/15/2037	1FE
995362-9B-8	HOLLYWOOD THEATER (WALLACE THEATER)		09/28/2007	SCHEDULED REDEMPTION		6,250	6,250	6,282	6,289		(39)		(39)		6,250					07/31/2009	4FE
40450#-AA-5	HOME DEPOT / HUGHES SUPPLY / MIAMI CTL,		09/10/2007	SCHEDULED REDEMPTION		26,129	26,129	26,129	26,129						26,129				1,106	02/10/2024	1
43738R-10-9	HOMEBANC, CORP		08/24/2006	DISTRIBUTION		148,577	21,203	171,956							171,956		(23,379)	(23,379)		12/31/2049	1Z
404280-AG-4	HSBC HOLDINGS PLC		09/05/2007	HSBC SECURITIES, INC.		4,042,320	4,000,000	4,310,191	4,310,006		(2,895)		(2,895)		4,307,111		(264,791)	(264,791)	222,444	05/02/2036	1FE
990938-9A-2	HUISH DETERGENTS INC. 1ST LIEN TRANCAHE		09/28/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000					04/26/2014	4FE
41161P-CX-9	HVMLT 2004-1 1A		09/19/2007	SCHEDULED REDEMPTION		290,926	290,926	291,025	291,016		(90)		(90)		290,926				12,166	04/19/2034	1FE
41161P-HD-8	HVMLT 2004-8 2A4B		09/19/2007	SCHEDULED REDEMPTION		1,112,165	1,112,165	1,112,947	1,112,773		(608)		(608)		1,112,165				47,812	11/19/2034	1FE
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		09/05/2007	SCHEDULED REDEMPTION		98,250	98,250	98,250	98,250						98,250				5,266	10/05/2021	1
990730-9A-3	IDEARC INC. TRANCHE B TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		77,500	77,500	77,884	35,000		(384)		(384)		77,500				26,258	11/17/2014	3FE
452277-AD-8	ILLINOIS STUDENT ASSISTANCE		08/17/2007	CALLED @ 100.00000000		4,400,000	4,400,000	4,400,000							4,400,000				145,068	03/01/2030	1FE
452277-AH-9	ILLINOIS STUDENT ASSISTANCE		08/22/2007	CALLED @ 100.00000000		28,500,000	28,500,000	28,500,000							28,500,000				891,184	03/01/2034	1FE
990347-9C-2	INEOS US FINANCE LLC TERM A4 (USD)		06/29/2007	SCHEDULED REDEMPTION		240,373	240,373	240,373	240,373						240,373				2,902	12/16/2012	4FE
990347-9A-6	INEOS US FINANCE LLC TERM B2 (USD)		09/26/2007	SCHEDULED REDEMPTION		82,079	82,079	82,401	82,327		(248)		(248)		82,079				110,942	12/16/2013	3FE
990347-9B-4	INEOS US FINANCE LLC TERM C2 (USD)		09/26/2007	SCHEDULED REDEMPTION		82,830	82,830	83,158	83,082		(252)		(252)		82,830				118,075	12/16/2014	3FE
990969-9A-7	INFORMATION RESOURCES, INC. TERM LOAN B		07/31/2007	BANK OF AMERICA		2,375,000	2,500,000	2,505,000			(71)		(71)		2,504,929		(129,929)	(129,929)	24,391	05/16/2014	4FE
990356-9A-7	INFOUSA INC. TERM B (2/06)		06/29/2007	SCHEDULED REDEMPTION		6,188	6,188	6,188	6,188						6,188				45,868	02/14/2012	3FE
990356-9B-5	INFOUSA INC. TERM B (2/07 ADD-ON)		06/29/2007	SCHEDULED REDEMPTION		3,000	3,000	3,000							3,000				53	02/14/2012	3FE
990329-9A-4	INVISTA TERM B-1 (1/06)		09/28/2007	SCHEDULED REDEMPTION		11,875	11,875	11,875	11,875						11,875					04/29/2011	3FE
990329-9B-2	INVISTA TERM B-2 (1/06)		09/28/2007	SCHEDULED REDEMPTION		6,294	6,294	6,294	6,294						6,294					04/29/2011	3FE
464187-DJ-9	IRWHE 2005-C, 2A1		09/25/2007	SCHEDULED REDEMPTION		630,877	630,877	630,877	630,877						630,877				25,915	04/25/2030	1FE
464592-9C-0	ISLE OF CAPRI CASINOS DELAYED DRAW TERM		07/26/2007	Various		2,450,000	2,450,000	2,450,000	2,450,000						2,450,000				16,369	02/04/2011	3FE
464592-9B-2	ISLE OF CAPRI CASINOS TERM LOAN (2/05)		07/26/2007	Various		8,775,000	8,775,000	8,795,168	8,797,778		(22,778)		(22,778)		8,775,000				362,101	02/04/2011	3FE
464592-9F-3	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		09/28/2007	SCHEDULED REDEMPTION		4,118	4,118	4,118							4,118				26	11/30/2013	3FE
464592-9E-6	ISLE OF CAPRI CASINOS, INC. TERM LOAN B		09/28/2007	SCHEDULED REDEMPTION		10,294	10,294	10,294							10,294				56	11/25/2013	3FE
94113U-A*-1	JANDY IE WATER PIK		09/27/2007	Various		1,804,626	1,804,626	1,804,626	1,804,626						1,804,626				57,406	06/30/2013	4
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		09/21/2007	SCHEDULED REDEMPTION		165,642	165,642	165,642							165,642				3,070	12/08/2013	4FE
46628G-AF-6	JPALT		09/01/2007	SCHEDULED REDEMPTION		627,821	627,821	631,205			(3,384)		(3,384)		627,821				23,253	05/25/2036	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
46626L-BE-9	JPMAC 2005-WMC1, A2		07/25/2007	SCHEDULED REDEMPTION		74,935	74,935	74,935	74,935						74,935				342	09/25/2035	1FE
617059-DG-2	JPMC 1997-C5 C		07/01/2007	SCHEDULED REDEMPTION		3,880	3,880	3,972	3,903		(23)		(23)		3,880				47	09/15/2029	1FE
46625M-AC-3	JPMCC 2001-CIBC, A3		09/01/2007	SCHEDULED REDEMPTION		32,203	32,203	36,023	34,355		(2,152)		(2,152)		32,203				1,467	03/15/2033	1FE
46625M-LR-8	JPMCC 2002-C1, A2		09/01/2007	SCHEDULED REDEMPTION		1,136,284	1,136,284	1,139,123	1,137,432		(1,148)		(1,148)		1,136,284				40,159	07/12/2037	1FE
46625M-TX-7	JPMCC 2003-C1, A2		07/25/2007	J. P. MORGAN SECURITIES, INC.		9,676,563	10,000,000	10,242,578	10,160,707		(14,099)		(14,099)		10,146,608		(470,045)	(470,045)	330,949	01/12/2037	1FE
46625M-VR-7	JPMCC 2003-ML1, A2		07/25/2007	J. P. MORGAN SECURITIES, INC.		9,567,578	10,000,000	10,096,484	10,064,329		(5,534)		(5,534)		10,058,794		(491,216)	(491,216)	316,476	03/12/2039	1FE
46630J-AP-4	JPMCC 2007-LDPX, AJS		08/21/2007	J. P. MORGAN SECURITIES, INC.		45,906,340	47,860,000	46,319,506			31,026		31,026		46,350,532		(444,191)	(444,191)	595,305	01/15/2049	1FE
442488-AH-5	K HOVNANIAN ENTERPRSIES		09/06/2007	MILLER TABAK HIRSCH		2,562,125	2,575,000	2,636,950	2,585,154		(9,392)		(9,392)		2,575,763		(13,638)	(13,638)	255,354	10/01/2007	3FE
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		09/28/2007	SCHEDULED REDEMPTION		17,025	17,025	17,025	17,025						17,025					04/28/2013	3FE
49130N-AF-6	KENTUCKY HIGHER EDUCATION		08/14/2007	OPPENHEIMER & CO., INC.		11,950,000	11,950,000	11,950,000							11,950,000				291,148	05/01/2030	1FE
49130N-AG-4	KENTUCKY HIGHER EDUCATION		07/24/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		8,150,000	8,150,000	8,150,000							8,150,000				133,960	05/01/2030	1FE
49130N-AN-9	KENTUCKY HIGHER EDUCATION		08/03/2007	CITIGROUP GLOBAL MARKETS		6,900,000	6,900,000	6,900,000							6,900,000				145,808	05/01/2032	1FE
49338P-AB-0	KEYSTONE AUTOMOTIVE OPER		07/12/2007	BEAR STEARNS SECURITIES CORP.		1,881,250	2,250,000	2,171,875	1,975,584		14,080		14,080		1,989,664		(108,414)	(108,414)	152,276	11/01/2013	5FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		09/28/2007	SCHEDULED REDEMPTION		15,000	15,000	15,000							15,000				14	01/12/2012	4FE
494368-AX-1	KIMBERLY-CLARK CORP		09/20/2007	J. P. MORGAN SECURITIES, INC.		9,788,600	10,000,000	9,947,300	9,959,468		3,856		3,856		9,963,324		(174,724)	(174,724)	555,556	08/15/2013	1FE
990977-9A-0	KINDER MORGAN INC. TERM B		09/28/2007	SCHEDULED REDEMPTION		49,205	49,205	49,205							49,205				6,252	05/30/2014	3FE
49925J-AA-5	KNOWLEDGE WORKS FOUNDATION - OHIO		08/08/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		50,000	50,000	50,000							50,000				812	12/01/2047	1FE
50075N-AC-8	KRAFT FOODS INC		09/27/2007	BEAR STEARNS SECURITIES CORP.		9,818,000	10,000,000	10,839,150	10,787,896		(10,894)		(10,894)		10,777,001		(959,001)	(959,001)	597,639	11/01/2031	2FE
50075N-AS-3	KRAFT FOODS INC		08/28/2007	SALOMON SMITH BARNEY		1,537,560	1,500,000	1,491,210			32		32		1,491,242		46,318	46,318	4,875	08/11/2017	2FE
50076#-9A-0	KRANSON INDS. INC. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		6,103	6,103	6,117	6,118		(15)		(15)		6,103				3,909	07/31/2013	4FE
501044-BY-6	KROGER CO		08/15/2007	MATURED		3,000,000	3,000,000	2,993,070	2,999,743		258		258		3,000,000				234,000	08/15/2007	2FE
991007-9A-5	KRONOS INCORPORATED 1ST LIEN TERM LOAN		06/13/2007	CREDIT SUISSE FIRST BOSTON		1,001,250	1,000,000	1,000,000							1,000,000		1,250	1,250	1,292	06/11/2014	4FE
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		07/18/2007	J. P. MORGAN SECURITIES, INC.		918,378	850,000	654,096	634,307		7,129		7,129		641,436		276,942	276,942		09/11/2021	2
50730K-9A-7	LAIDLAW INTL. INC. US TERM B.		06/29/2007	SCHEDULED REDEMPTION		1,875	1,875	1,875	1,875						1,875				8,928	07/31/2013	3FE
995121-9B-8	LAKE AT LAS VEGAS 1ST LIEN		06/22/2007	SCHEDULED REDEMPTION		3,194,144	3,194,144	3,173,572	2,165,542		20,572		20,572		3,194,144				276,264	06/30/2012	5FE
51510@-AA-2	LANDSOURCE COMM/NWHL INV. TERM B		12/08/2006	VARIOUS															53,594	03/31/2010	3
990854-9B-9	LANDSOURCE HOLDING CO. 2ND LIEN FACILITY		06/26/2007	Various		1,516,875	1,500,000	1,520,925			(538)		(538)		1,520,388		(3,513)	(3,513)	36,951	02/27/2014	4FE
990854-9A-1	LANDSOURCE HOLDING CO. FACILITY B LOAN		07/02/2007	SCHEDULED REDEMPTION		12,500	12,500	12,617			(117)		(117)		12,500				24	02/27/2013	3FE
991974-9B-4	LANGUAGE LINE INC TERM B		09/28/2007	SCHEDULED REDEMPTION		38,776	38,776	38,776	38,776						38,776					06/11/2011	4FE
501773-CS-2	LB COMMERCIAL MORTGAGE TRUST 1999-C1		09/01/2007	SCHEDULED REDEMPTION		224,991	224,991	240,257	230,300		(5,309)		(5,309)		224,991				11,284	06/15/2031	1FE
52108H-AT-1	LBUBS 2000-C3		08/11/2007	SCHEDULED REDEMPTION		17,608	17,608	20,117	18,997		(1,389)		(1,389)		17,608				933	05/15/2025	1FE
52108H-BK-9	LBUBS 2000-C4, A2		09/11/2007	SCHEDULED REDEMPTION		1,218,842	1,218,842	1,326,305	1,274,252		(55,411)		(55,411)		1,218,842				72,976	08/15/2026	1FE
52108H-JT-2	LBUBS 2002-C2, A4		07/24/2007	UNION BANK OF SWITZERLAND		19,952,344	20,000,000	20,782,110	20,477,985		(46,623)		(46,623)		20,431,362		(479,018)	(479,018)	711,681	06/15/2031	1FE
52108H-3H-5	LBUBS 2005-C2, A5		07/24/2007	MERRILL LYNCH CAPITAL MARKETS		14,337,891	15,000,000	15,074,753	15,064,316		(3,726)		(3,726)		15,060,590		(722,699)	(722,699)	484,958	04/15/2030	1FE
52108H-3G-7	LBUBS 2005-C2, AAB		07/24/2007	MERRILL LYNCH CAPITAL MARKETS		13,561,953	14,000,000	14,069,600	13,681,280		28,759		28,759		13,710,039		(148,087)	(148,087)	440,060	04/15/2030	1FE
52108M-DQ-3	LBUBS 2006-C1, F		09/19/2007	MORGAN STANLEY DEAN WITTER		9,037,500	10,000,000	10,049,270	10,045,745		(2,936)		(2,936)		10,042,810		(1,005,310)	(1,005,310)	427,094	02/15/2041	1FE
50179A-AH-0	LBUBS 2007-C1, AJ		08/24/2007	MORGAN STANLEY DEAN WITTER		56,678,904	60,000,000	59,880,468			3,037		3,037		59,883,505		(3,204,601)	(3,204,601)	1,261,320	02/15/2040	1FE
990499-9A-5	LEAR CORP TERM LOAN		11/13/2006	VARIOUS															4,182	04/25/2012	4FE
52204P-AX-7	LEASE INVESTMENT FLIGHT TRUST		07/31/2007	DISTRIBUTION		50,924		50,924	50,924						50,924					07/15/2031	5FE
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		09/05/2007	SCHEDULED REDEMPTION		6,206	6,206	6,206	6,206						6,206				252	02/05/2027	1
524908-JA-9	LEHMAN BROTHERS HOLDINGS		08/30/2007	LEHMAN BROTHERS INC.		19,565,400	20,000,000	19,912,200	19,970,332		12,365		12,365		19,982,697		(417,297)	(417,297)	754,444	08/07/2008	1FE
52517P-2K-6	LEHMAN BROTHERS HOLDINGS		09/10/2007	LEHMAN BROTHERS INC.		19,271,000	20,000,000	19,222,400			5,652		5,652		19,228,052		42,948	42,948	50,178	05/25/2010	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
524908-NU-0	LEHMAN BROTHERS HOLDINGS 1.000000% 09/07		09/13/2007	LEHMAN BROTHERS INC.		1,085,000	1,000,000	1,000,000	1,000,000						1,000,000		85,000	85,000	10,306	09/07/2012	1FE
995901-9B-3	LIFEPOINT HOSPITALS TERM B		07/13/2007	SCHEDULED REDEMPTION		52,626	52,626	52,626	52,626						52,626				1,491	04/15/2012	3FE
990893-9A-9	LODGENET ENTERTAINMENT CORP. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000					04/04/2014	4FE
548661-AK-3	LOWE'S COMPANIES INC		09/06/2007	J. P. MORGAN SECURITIES, INC.		7,345,350	7,500,000	7,790,850	7,776,807		(4,158)		(4,158)		7,772,649		(427,299)	(427,299)	482,083	03/15/2029	1FE
548661-CG-0	LOWE'S COMPANIES INC .861000% 10/19/2021		10/07/1902	BANK OF AMERICA SECURITIES LLC																10/19/2021	1FE
50243Q-A*-5	LVI SERVICES INC. TERM B		09/28/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000	4,987		13		13		5,000					11/16/2011	4
990659-9A-4	LYONDELL CHEMICAL COMPANY TERM LOAN		08/01/2007	SCHEDULED REDEMPTION		15,063	15,063	15,204	2,500		(141)		(141)		15,063				104,778	08/16/2013	3FE
57643L-BY-1	MABS 2003-WMC2 M1		09/25/2007	SCHEDULED REDEMPTION		2,020,359	2,020,359	2,020,359							2,020,359				28,067	08/25/2033	1FE
57643L-KJ-4	MABS 2005-HE2, A3		09/25/2007	SCHEDULED REDEMPTION		1,479,821	1,479,821	1,479,821	1,479,821						1,479,821				60,990	10/25/2035	1FE
990129-9A-8	MADISON RIVER COMMUNICATIONS CORP B		10/06/2006	VARIOUS															97,424	07/29/2012	4FE
576434-QD-9	MALT 2004-4 7A1		09/01/2007	SCHEDULED REDEMPTION		426,864	426,864	443,471	440,279		(13,415)		(13,415)		426,864				18,809	05/25/2034	1FE
562567-AB-3	MANDALAY RESORT		08/01/2007	MATURED		4,375,000	4,375,000	4,622,813	4,405,117		(30,117)		(30,117)		4,375,000				448,438	08/01/2007	4FE
564055-AM-3	MANOR CARE INC 2.125000% 08/01/2035		08/06/2007	Various		13,082,754	8,900,000	9,612,548	9,563,099		(102,363)		(102,363)		9,460,736		3,622,018	3,622,018	177,668	08/01/2035	4FE
990006-9A-8	MAPCO EXPRESS TERM B		09/28/2007	SCHEDULED REDEMPTION		6,788	6,788	6,788	6,788						6,788					04/28/2011	4FE
565849-AB-2	MARATHON OIL		09/19/2007	BARCLAYS BANK		10,519,100	10,000,000	11,148,600	11,116,303		(14,433)		(14,433)		11,101,870		(582,770)	(582,770)	697,000	03/15/2032	2FE
576433-UF-1	MARM 2004-13 3A1		09/01/2007	SCHEDULED REDEMPTION		604,734	604,734	584,796	585,310		19,424		19,424		604,734				16,334	11/21/2034	1FE
576436-AS-8	MARP 2005-1 1A2		09/01/2007	SCHEDULED REDEMPTION		372,595	372,595	386,641	386,264		(13,669)		(13,669)		372,595				17,375	08/25/2034	1FE
57643Q-BM-6	MARP 2006-1 1A2		09/01/2007	SCHEDULED REDEMPTION		1,541,283	1,541,283	1,602,814	1,600,247		(58,963)		(58,963)		1,541,283				78,596	07/25/2035	1FE
571748-AN-2	MARSH & MCLENNAN COS INC		07/26/2007	J. P. MORGAN SECURITIES, INC.		5,896,560	6,000,000	5,992,440	5,994,215		839		839		5,995,055		(98,495)	(98,495)	374,233	09/15/2010	2FE
5525V0-AJ-5	MARSHALL & ILSLEY CORP		08/18/2007	SCHEDULED REDEMPTION		1,818,182	1,818,182	1,818,073	1,818,130		52		52		1,818,182				52,727	08/18/2009	1FE
574599-AZ-9	MASCO CORP		08/15/2007	MATURED		8,000,000	8,000,000	7,960,640	7,968,252		31,748		31,748		8,000,000				370,000	08/15/2007	2FE
57643M-EE-0	MASTR 2004-8 1A1		09/01/2007	SCHEDULED REDEMPTION		991,753	991,753	979,744	980,702		11,051		11,051		991,753				34,285	08/25/2019	1FE
55262T-EV-1	MBNAM 1999-J, B		07/26/2007	GOLDMAN, SACHS & CO.		10,417,188	10,000,000	11,722,932	10,800,248		(164,836)		(164,836)		10,635,412		(218,224)	(218,224)	464,556	02/15/2012	1FE
55264T-CH-2	MBNAS 2003-A11, A11		07/26/2007	GOLDMAN, SACHS & CO.		3,682,617	3,750,000	3,743,307	3,747,435		818		818		3,748,253		(65,636)	(65,636)	85,927	03/15/2011	1FE
61910D-DP-4	MCFI 1998-MC1, A2		09/01/2007	SCHEDULED REDEMPTION		1,127,438	1,127,438	1,197,318	1,151,803		(24,366)		(24,366)		1,127,438				54,941	03/18/2030	1FE
990812-9A-9	MCJUNKIN CORPORATION TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500					01/31/2014	4FE
58186*-AB-0	MCLANE CO INC SER B 1ST MTG		09/06/2007	SCHEDULED REDEMPTION		467,967	467,967	467,967	465,731		2,236		2,236		467,967				43,193	03/06/2010	1
995961-9B-7	MEDIACOM LLC GROUP TERM B (10/04)		09/28/2007	SCHEDULED REDEMPTION		12,344	12,344	12,344	12,344						12,344					03/31/2013	3FE
995961-9C-5	MEDICOM BROADBAND (IOWA) TERM LOAN D-1		09/28/2007	SCHEDULED REDEMPTION		29,183	29,183	29,183							29,183				37,829	01/31/2015	3FE
88580*-AE-3	MEIJER /THRIFTY FINDLAY SER E MTG NT		09/01/2007	SCHEDULED REDEMPTION		175,696	175,696	175,696	175,696						175,696				18,553	03/01/2014	2
58528#-BB-2	MEIJER INC SR SECURED NOTES		07/01/2007	SCHEDULED REDEMPTION		265,438	265,438	275,208	266,516		(1,078)		(1,078)		265,438				21,076	07/01/2013	2
38214*-AE-2	MEIJER/GOOD WILL CO SER E MTG NTS		09/01/2007	SCHEDULED REDEMPTION		167,197	167,197	167,197	169,282		(2,085)		(2,085)		167,197				17,656	03/01/2014	2
59018Y-J3-6	MERRILL LYNCH & CO		08/22/2007	MERRILL LYNCH CAPITAL MARKETS		3,538,710	3,500,000	3,495,100			28		28		3,495,128		43,582	43,582	7,058	08/15/2012	1FE
59018Y-RX-1	MERRILL LYNCH & CO		09/14/2007	MATURED		3,000,000	3,000,000	2,998,770	2,999,772		228		228		3,000,000				101,250	09/14/2007	1FE
59018Y-XZ-9	MERRILL LYNCH & CO		08/27/2007	Various		18,633,010	18,500,000	18,499,260	18,499,316		86		86		18,499,402		133,608	133,608	1,147,108	07/25/2011	1FE
590188-4E-5	MERRILL LYNCH & CO 1.822500% 04/13/2011		09/11/2007	MERRILL LYNCH, PIERCE, FENNER, & SMITH		933,478	750,000	750,000	750,000						750,000		183,478	183,478	19,006	04/13/2011	1FE
981469-AA-7	MERRILL LYNCH & CO/WORLD FINL TOWER D		09/01/2007	SCHEDULED REDEMPTION		267,149	267,149	266,322	265,960		1,189		1,189		267,149				13,412	09/01/2013	1FE
59175@-9C-9	METOKOTE CORP. FIRST LIEN (5/05)		09/28/2007	SCHEDULED REDEMPTION		232,258	232,258	232,258	232,258						232,258				13,676	11/27/2011	4FE
53954#-9A-1	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1		07/24/2007	Various		1,004,750	1,029,750	1,029,750							1,029,750		(25,000)	(25,000)	258,228	04/08/2012	4Z
593171-AS-0	MEZZ 2004-C2, A		08/01/2007	SCHEDULED REDEMPTION		6,878	6,878	6,857			20		20		6,878				152	10/15/2040	1FE
59317A-AA-9	MEZZ 2006-C4 A		08/01/2007	SCHEDULED REDEMPTION		16,451	16,451	16,451	16,451						16,451				620	09/15/2016	1FE
593171-BJ-9	MEZZCAP 2005-C3, A		08/01/2007	SCHEDULED REDEMPTION		523,080	523,080	523,077	523,077		3		3		523,080				20,167	09/11/2015	1FE
61913P-AG-7	MHL 2004-2 A1		09/25/2007	SCHEDULED REDEMPTION		938,167	938,167	940,220	939,699		(1,532)		(1,532)		938,167				38,713	12/25/2034	1FE
61913P-AQ-5	MHL 2005-1 1A2		09/25/2007	SCHEDULED REDEMPTION		258,310	258,310	258,310	258,310						258,310				10,550	02/25/2035	1FE
61913P-AS-1	MHL 2005-1 1M1		09/25/2007	SCHEDULED REDEMPTION		645,776	645,776	645,776	645,776						645,776				26,790	02/25/2035	1FE
61915R-AK-2	MHL 2005-3 A1		09/25/2007	SCHEDULED REDEMPTION		1,150,224	1,150,224	1,150,224	1,150,224						1,150,224				43,008	08/25/2035	1FE
594087-9B-6	MICHAELS STORES INC. REPLACEMENT LOAN (		07/31/2007	SCHEDULED REDEMPTION		10,050	10,050	10,050							10,050				50,812	10/31/2013	4FE
606072-GT-7	MISSOURI HIGHER ED		08/16/2007	BANK OF AMERICA		3,600,000	3,600,000	3,600,000							3,600,000				14,603	07/01/2032	1FE
606072-GX-8	MISSOURI HIGHER ED		07/19/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		13,000,000	13,000,000	13,000,000							13,000,000				62,792	07/01/2032	1FE
606072-HT-6	MISSOURI HIGHER ED		08/24/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,050,000	1,050,000	1,050,000							1,050,000				20,862	05/01/2044	1FE
60687V-AJ-4	MLCFC 2006-3, B		09/14/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		18,760,938	20,000,000	20,109,952	20,107,801		(6,194)		(6,194)		20,101,607		(1,340,669)	(1,340,669)	884,000	07/12/2046	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
55312V-AD-0	MLCFC 2006-4, A3		09/19/2007	MERRILL LYNCH CAPITAL MARKETS		31,013,543	31,965,000	30,187,064			21,876		21,876		30,208,941		804,602	804,602	327,825	12/12/2049	1FE
55312T-AK-9	MLCFC 2007-6, D		09/11/2007	MERRILL LYNCH CAPITAL MARKETS		13,520,739	14,872,000	14,953,409			(2,630)		(2,630)		14,950,779		(1,430,040)	(1,430,040)	384,764	03/12/2051	1FE
59023U-AU-6	MLFT 2006-1, TM		09/15/2007	SCHEDULED REDEMPTION		6,762	6,762	6,762	6,762						6,762				266	06/15/2022	5*
59020U-SJ-5	MLMI 2005-A2 A2		09/01/2007	SCHEDULED REDEMPTION		408,201	408,201	398,649	399,173		9,028		9,028		408,201				12,934	02/25/2035	1FE
59020U-R9-8	MLMI 2005-HE2, A-2A		09/25/2007	SCHEDULED REDEMPTION		3,160,540	3,160,540	3,160,540	3,160,540						3,160,540				84,978	09/25/2036	1FE
55309N-AA-9	MM COMMUNITY FUNDING, LTD. CLASS A FLOAT		08/01/2007	SCHEDULED REDEMPTION		5,855,856	5,855,856	5,855,856	5,855,856						5,855,856				384,432	08/01/2031	1FE
612130-GV-0	MONTANA HIGHER EDUCATION CORP		08/30/2007	CITIGROUP GLOBAL MARKETS		2,900,000	2,900,000	2,900,000	1,400,000						2,900,000				78,174	12/01/2033	1FE
612130-GY-4	MONTANA HIGHER EDUCATION CORP		08/30/2007	CITIGROUP GLOBAL MARKETS		10,900,000	10,900,000	10,900,000							10,900,000				69,104	12/01/2034	1FE
612130-HC-1	MONTANA HIGHER EDUCATION CORP		09/05/2007	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	1,500,000							1,500,000				43,188	12/01/2035	1FE
612130-HG-2	MONTANA HIGHER EDUCATION CORP		08/17/2007	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	3,000,000							3,000,000				111,615	12/01/2037	1FE
617446-H5-1	MORGAN STANLEY		08/30/2007	MORGAN STANLEY DEAN WITTER		3,359,528	3,500,000	3,489,395			279		279		3,489,674		(130,146)	(130,146)	67,178	04/27/2017	1FE
61748A-AE-6	MORGAN STANLEY		08/23/2007	MORGAN STANLEY DEAN WITTER		1,387,890	1,500,000	1,475,340	1,478,851		1,623		1,623		1,480,474		(92,584)	(92,584)	64,719	04/01/2014	1FE
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		09/01/2007	SCHEDULED REDEMPTION		15,302	15,302	13,471	15,302						15,302				1,020	12/01/2018	1FE
995163-9C-8	MOSAIC COMPNAY TRANCHE B TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		1,993,159	1,993,159	1,993,159	1,993,159						1,993,159					12/01/2013	3FE
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		09/05/2007	SCHEDULED REDEMPTION		28,581	28,581	27,338	27,468		1,112		1,112		28,581				1,147	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		09/01/2007	SCHEDULED REDEMPTION		16,753	16,753	16,948	16,894		(142)		(142)		16,753				805	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		09/01/2007	SCHEDULED REDEMPTION		98,943	98,943	89,084	91,936		7,007		7,007		98,943				4,696	10/01/2014	2
61746R-EJ-6	MSAC 2003-HE3 M2		09/25/2007	SCHEDULED REDEMPTION		1,617,039	1,617,039	1,634,420	719,108		(16,663)		(16,663)		1,617,039				81,041	10/25/2033	1FE
61744C-JC-1	MSAC 2004, OP1, A2D		09/25/2007	SCHEDULED REDEMPTION		672,357	672,357	672,357	672,357						672,357				27,420	11/25/2034	1FE
61746R-GT-2	MSAC 2004-WMC1 M2		09/25/2007	SCHEDULED REDEMPTION		1,303,396	1,303,396	1,312,357			(8,961)		(8,961)		1,303,396				55,446	06/25/2034	1FE
61755E-AB-4	MSAC 2007-NC4 A2A		09/25/2007	SCHEDULED REDEMPTION		1,022,209	1,022,209	1,022,209							1,022,209				12,094	05/25/2037	1FE
61745M-DD-2	MSC 1997-XL1 A3		07/01/2007	SCHEDULED REDEMPTION		390,559	390,559	404,275	391,254		(695)		(695)		390,559				18,612	10/03/2030	1FE
61745M-DG-5	MSC 1997-XL1 C		08/01/2007	SCHEDULED REDEMPTION		12,636,000	12,636,000	12,803,378	12,651,162		(15,162)		(15,162)		12,636,000				584,307	10/03/2030	1FE
61745M-DH-3	MSC 1997-XL1 D		08/01/2007	SCHEDULED REDEMPTION		10,471,000	10,471,000	10,610,951	10,487,763		(16,763)		(16,763)		10,471,000				535,581	10/03/2030	1FE
61745M-FG-3	MSC 1998-HF1, A2		09/01/2007	SCHEDULED REDEMPTION		263,809	263,809	288,263	269,545		(5,736)		(5,736)		263,809				15,163	03/15/2030	1FE
61745M-JR-5	MSC 1998-HF2, A2		09/01/2007	SCHEDULED REDEMPTION		310,501	310,501	355,882	323,724		(13,223)		(13,223)		310,501				14,962	11/15/2030	1FE
61745M-NE-9	MSC 1999-CAM1, A4		09/01/2007	SCHEDULED REDEMPTION		583,205	583,205	689,754	632,349		(49,143)		(49,143)		583,205				35,416	03/15/2032	1FE
61745M-KY-8	MSC 1999-RM1, A2		09/01/2007	SCHEDULED REDEMPTION		66,132	66,132	72,468	68,451		(2,320)		(2,320)		66,132				3,556	12/15/2031	1FE
61750C-AG-2	MSC 2006-HQ9, AM		08/17/2007	SALOMON SMITH BARNEY		36,050,083	36,970,000	36,272,480			9,104		9,104		36,281,584		(231,501)	(231,501)	480,213	07/12/2044	1FE
61751N-AF-9	MSC 2007-HQ11, A4		09/19/2007	MORGAN STANLEY DEAN WITTER		30,796,593	31,200,000	29,986,127			15,539		15,539		30,001,665		794,928	794,928	391,821	02/12/2044	1FE
61754J-AH-1	MSC 2007-T27, AJ		08/22/2007	MORGAN STANLEY DEAN WITTER		42,994,337	45,000,000	43,839,032			6,387		6,387		43,845,419		(851,082)	(851,082)	406,262	06/11/2042	1FE
61745M-NR-0	MSCI 1999-LIFE1		09/01/2007	SCHEDULED REDEMPTION		578,032	578,032	607,503	590,458		(12,426)		(12,426)		578,032				32,093	04/15/2033	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				7,675	01/25/2032	1FE
61746W-DZ-0	MSDWC 2000-LIF2, A2		09/01/2007	SCHEDULED REDEMPTION		120,604	120,604	139,731	130,972		(10,368)		(10,368)		120,604				6,194	10/15/2033	1FE
61746W-BF-6	MSDWC 2000-LIFE1		09/01/2007	SCHEDULED REDEMPTION		107,860	107,860	112,125	109,827		(1,967)		(1,967)		107,860				6,285	11/15/2036	1FE
61746W-JJ-0	MSDWC 2001-IQA, A3		09/01/2007	SCHEDULED REDEMPTION		196,974	196,974	205,907	200,689		(3,715)		(3,715)		196,974				8,947	12/18/2032	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
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
61746W-XN-5	MSDWC 2002-IQ3, A4		07/24/2007	MORGAN STANLEY DEAN WITTER		35,152,792	36,205,000	36,990,408	36,347,481		(13,305)		(13,305)		36,334,175		(1,181,383)	(1,181,383)	1,205,707	09/15/2037	1FE
61748H-AN-1	MSM 2004-5AR 1A2		09/01/2007	SCHEDULED REDEMPTION		1,151,278	1,151,278	1,147,467	1,148,081		3,197		3,197		1,151,278				45,873	07/25/2034	1FE
61749T-AA-2	MSM 2006-105L, A1		09/25/2007	Various		711,751	711,751	711,751	1,373,480						711,751				48,035	08/25/2036	1FE
61748H-VK-4	MSMLT 2006-2 2A3		09/01/2007	SCHEDULED REDEMPTION		783,965	783,965	781,375	781,493		2,472		2,472		783,965				31,712	02/25/2036	1FE
61748H-HC-8	MSMT 2004-11AR I-A2B		09/25/2007	SCHEDULED REDEMPTION		269,107	269,107	269,107	269,107						269,107				11,249	01/25/2035	1FE
61748H-VW-8	MSMT 2006-2 6PT		09/01/2007	SCHEDULED REDEMPTION		346,968	346,968	355,670	354,564		(7,596)		(7,596)		346,968				16,488	02/25/2036	1FE
990217-9A-1	MUELLER GROUP TERM LOAN (10/05)		10/31/2006	VARIOUS															16,507	10/03/2012	4FE
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS		08/31/2007	SCHEDULED REDEMPTION		270,301	270,301	270,301	270,301						270,301				12,565	12/01/2009	1FE
62827K-AA-4	MUTUAL FUND FEE TRUST XX		09/11/2007	Various		297,082	297,082	294,048	302,459		(5,376)		(5,376)		297,082				13,291	03/02/2010	1FE
57164R-AJ-1	MVCOT 2004-2A, A		09/01/2007	SCHEDULED REDEMPTION		221,253	221,253	221,253	221,253						221,253				7,446	10/20/2026	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)
57164R-AW-2	MVCOT 2005-2, A		09/01/2007	SCHEDULED REDEMPTION		1,201,064	1,201,064	1,193,864	1,194,212		6,852		6,852		1,201,064				45,590	10/20/2027	1FE
57164U-AC-9	MVCOT 2006-2A C		09/01/2007	SCHEDULED REDEMPTION		191,583	191,583	191,580	191,580		3		3		191,583				8,748	10/20/2028	1FE
62911*-9B-6	N.E.W. HOLDINGS TERM LOAN		07/10/2007	SCHEDULED REDEMPTION		45,113	45,113	45,113							45,113				2,464	05/22/2014	4FE
990409-9A-4	NACCO MATERIALS HANDLING GROUP TERM LOAN		07/02/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				1,290	03/21/2013	3FE
655356-JF-1	NASC 1998-D6, A1B		09/11/2007	SCHEDULED REDEMPTION		420,955	420,955	408,129	417,829		3,126		3,126		420,955				20,233	03/15/2030	1FE
990518-9A-2	NASDAQ STOCK MARKET INC TERM B		09/28/2007	Various		2,422,094	2,422,094	2,422,094	2,422,094						2,422,094				72,731	04/18/2012	3FE
990518-9B-0	NASDAQ STOCK MARKET INC TERM C		09/28/2007	Various		1,404,031	1,404,031	1,404,031	1,404,031						1,404,031				42,012	04/18/2012	3FE
990518-9C-8	NASDAQ STOCK MARKET, INC. INCREMENTAL TE		09/28/2007	Various		2,977,500	2,977,500	2,977,500	2,977,500						2,977,500				69,726	04/18/2012	3FE
990163-9B-5	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		07/02/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				53	02/28/2013	4FE
990702-9A-2	NATIONAL PROCESSING COMPANY GROUP, INC.		07/05/2007	SCHEDULED REDEMPTION		2,487	2,487	2,487	2,487						2,487				46	09/29/2013	4FE
628852-9B-3	NCI BUILDING SYSTEMS TERM B (6/04)		09/26/2007	Various		3,321,770	3,411,317	3,418,316	3,419,683		(1,600)		(1,600)		3,418,083		(96,313)	(96,313)	177,068	06/18/2010	3FE
990230-9A-4	NEIMAN MARCUS GROUP TERM LOAN		07/06/2007	SCHEDULED REDEMPTION		100,480	100,480	101,525	101,587		(1,107)		(1,107)		100,480				506	04/06/2013	4FE
990832-9A-7	NEP II, INC. TERM LOAN B		09/28/2007	SCHEDULED REDEMPTION		2,502	2,502	2,502							2,502				48	02/16/2014	4FE
644616-AE-4	NEW HAMPSHIRE HIGHER EDUCATION LOAN		09/18/2007	OPPENHEIMER & CO., INC.		3,550,000	3,550,000	3,550,000							3,550,000				101,524	12/01/2032	1FE
644616-AG-9	NEW HAMPSHIRE HIGHER EDUCATION LOAN		08/28/2007	OPPENHEIMER & CO., INC.		5,400,000	5,400,000	5,400,000	4,100,000						5,400,000				180,949	12/01/2033	1FE
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN		07/25/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		50,000	50,000	50,000	50,000						50,000				1,831	12/01/2035	1FE
644616-AM-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN		08/01/2007	OPPENHEIMER & CO., INC.		1,750,000	1,750,000	1,750,000							1,750,000				28,487	12/01/2035	1FE
644616-AT-1	NEW HAMPSHIRE HIGHER EDUCATION LOAN		08/10/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		7,550,000	7,550,000	7,550,000							7,550,000				52,855	12/01/2040	1FE
647110-DC-6	NEW MEXICO STUDENT LOANS		08/24/2007	BANK OF AMERICA		7,000,000	7,000,000	7,000,000							7,000,000				57,624	04/01/2036	1FE
647110-DD-4	NEW MEXICO STUDENT LOANS		07/25/2007	DAIN RAUSCHER INCORPORATED		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				37,878	04/01/2036	1FE
34486#-AA-6	NFL TRUST II		07/17/2007	BANK OF AMERICA		5,427,882	5,700,000	5,700,000	5,700,000						5,700,000		(272,118)	(272,118)	235,078	10/05/2014	1
990619-9A-8	NIELSEN FINANCE LLC DOLLAR TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		20,000	20,000	19,908	19,910		91		91		20,000				509,195	08/09/2013	4FE
990471-9B-2	NISKA GAS STORAGE US LLC DELAYED DRAW		08/14/2007	SCHEDULED REDEMPTION		622	622	622	622						622				11	05/12/2013	3FE
990471-9A-4	NISKA GAS STORAGE US LLC US TERM LOAN		08/14/2007	SCHEDULED REDEMPTION		919	919	919	919						919				739	05/12/2013	3FE
63859C-BH-5	NLFC 1998-2, A2		09/01/2007	SCHEDULED REDEMPTION		684,793	684,793	767,948	706,860		(22,067)		(22,067)		684,793				34,005	08/20/2030	1FE
655356-AS-2	NOMURA ASSET SECURITIZATION 1994 1 A11		09/25/2007	SCHEDULED REDEMPTION		226,896	226,896	226,896	226,896						226,896				8,702	01/25/2009	1FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A (8/04)		08/02/2007	Various		41,844	41,844	42,727			(883)		(883)		41,844				120,316	08/16/2009	6
64031Q-AN-1	NSLT 2003-1, A4		07/25/2007	SCHEDULED REDEMPTION		332,594	332,594	333,101	332,877		(282)		(282)		332,594				14,084	01/25/2032	1FE
64031Q-AU-5	NSLT 2003-2, A4		07/25/2007	SCHEDULED REDEMPTION		568,560	568,560	568,560	568,560						568,560				23,990	07/25/2022	1FE
670346-AE-5	NUCOR CORP		07/26/2007	J. P. MORGAN SECURITIES, INC.		1,941,580	2,000,000	1,995,620	1,996,966		271		271		1,997,237		(55,657)	(55,657)	81,250	10/01/2012	1FE
67059@-AA-5	NUSIL TECHNOLOGY LLC TRANCHE B TERM LOAN		08/31/2007	SCHEDULED REDEMPTION		99,000	99,000	99,000	99,000						99,000				1,201	10/24/2013	4FE
990474-9A-8	NUTRO PRODUCTS TERM LOAN		09/29/2006	VARIOUS															(111)	04/26/2013	4FE
20763#-BC-4	OCCID PETRO EQUIP/CONN NATL BANK		06/14/2007	Various		457	457	457	181,535		2,736		2,736		457				9,490	06/14/2009	1
68217#-AA-0	OMNISOURCE CORP 6.75% SR SEC NTS		09/24/2007	SCHEDULED REDEMPTION		4,333,333	4,333,333	4,333,333	4,328,066		5,267		5,267		4,333,333				292,500	09/24/2009	2
990676-9A-8	OPEN TEXT CORPORATION TERM LOAN B		09/28/2007	SCHEDULED REDEMPTION		203,357	203,357	203,357	203,357						203,357				15,417	10/02/2013	3FE
688239-9A-2	OSHKOSH TRUCK CORP. TERM B LOAN		09/28/2007	Various		1,105,930	1,138,674	1,141,306	1,015,574		(2,308)		(2,308)		1,138,998		(33,068)	(33,068)	19,834	12/06/2013	3FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		09/15/2007	SCHEDULED REDEMPTION		724,500	724,500	724,500	728,923		(4,423)		(4,423)		724,500				47,056	03/15/2014	2
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		08/01/2007	SCHEDULED REDEMPTION		7,372	7,372	7,142	7,140		232		232		7,372				432	01/01/2019	1FE
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS		08/01/2007	SCHEDULED REDEMPTION		922,708	922,708	945,543	899,766		(3,927)		(3,927)		922,708				51,712	05/01/2010	4FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS		08/01/2007	SCHEDULED REDEMPTION		1,845,416	1,845,416	1,823,381	1,883,301		(37,885)		(37,885)		1,845,416				93,938	05/01/2010	4FE
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) TERM B		07/02/2007	SCHEDULED REDEMPTION		17,500	17,500	17,500	17,500						17,500				325	01/03/2014	3FE
698476-DR-6	PANHANDLE HEA 1991 A/B TRUST		08/23/2007	CITIGROUP GLOBAL MARKETS		9,300,000	9,300,000	9,300,000							9,300,000				114,938	06/01/2036	1FE
698476-DX-3	PANHANDLE HEA 1991 A/B TRUST		07/19/2007	BANK OF AMERICA		2,000,000	2,000,000	2,000,000							2,000,000				66,007	01/01/2040	1FE
698476-DD-7	PANHANDLE TEX SERIES A-3		08/28/2007	CITIGROUP GLOBAL MARKETS		10,700,000	10,700,000	10,700,000							10,700,000				126,682	10/01/2031	1FE
990305-9B-2	PANTRY (THE) INC. TERM LOAN (07)		09/28/2007	SCHEDULED REDEMPTION		3,889	3,889	3,889							3,889					05/15/2014	3FE
990305-9A-4	PANTRY INC. (THE) TERM LOAN		11/30/2006	VARIOUS															56,999	01/02/2012	3FE
70556J-AA-7	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		09/30/2007	Various		2,719,592	6,152,900	6,175,081	3,814,984		(259,202)		(259,202)		3,555,782		(836,191)	(836,191)		03/25/2029	5FE
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		09/30/2007	DISTRIBUTION		107,179		107,179							107,179					03/25/2029	6FE
70556M-AA-0	PEGASUS AVIATION, INC		09/12/2007	Various		158,618	158,618	155,507	162,885		(3,237)		(3,237)		158,618				5,082	03/25/2015	4FE
990041-9A-5	PENN NATIONAL GAMING, INC. TERM B		09/28/2007	SCHEDULED REDEMPTION		27,500	27,500	27,542	27,549		(49)		(49)		27,500					10/03/2012	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
709163-EX-3	PENNSYLVANIA HIGHER ED ASSISTA		09/24/2007	DAIN RAUSCHER INCORPORATED		4,700,000	4,700,000	4,700,000							4,700,000				23,676	12/01/2045	1FE
71722T-AF-1	PENNSYLVANIA HIGHER EDUCATION STUDENT LO		07/05/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		7,900,000	7,900,000	7,900,000							7,900,000				153,232	04/25/2044	1FE
990818-9A-6	PENTON MEDIA, INC./PRISM BUSINESS MEDIA,		02/20/2007	VARIOUS															946	02/01/2013	4FE
743873-AX-9	PFMLT 2005-1 2A1		09/01/2007	SCHEDULED REDEMPTION		561,885	561,885	547,640	548,258		13,627		13,627		561,885				17,747	05/25/2035	1FE
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		09/02/2007	SCHEDULED REDEMPTION		239,447	239,447	239,447	239,447						239,447				12,523	07/01/2010	1
69336R-AS-9	PHHMC 2005-3 A3		08/01/2007	SCHEDULED REDEMPTION		875,019	875,019	880,037	878,481		(3,462)		(3,462)		875,019				33,777	06/18/2035	1FE
69336R-BG-4	PHHMC 2005-4 A2		09/01/2007	SCHEDULED REDEMPTION		1,522,621	1,522,621	1,531,105	1,528,376		(5,755)		(5,755)		1,522,621				63,878	07/18/2035	1FE
69336R-BZ-2	PHHMC 2005-5 A3		09/01/2007	SCHEDULED REDEMPTION		423,951	423,951	425,309	424,904		(953)		(953)		423,951				15,689	08/18/2035	1FE
69336R-CQ-1	PHHMC 2005-6 A4		09/01/2007	SCHEDULED REDEMPTION		2,781,452	2,781,452	2,782,039	2,781,921		(469)		(469)		2,781,452				110,555	11/18/2035	1FE
69335V-AA-0	PHHMC 2006-3 A1		09/01/2007	SCHEDULED REDEMPTION		862,456	862,456	870,219	869,857		(7,401)		(7,401)		862,456				39,320	10/18/2036	1FE
69337A-AC-0	PHHMC 2007-1 A5		09/01/2007	SCHEDULED REDEMPTION		1,052,561	1,052,561	1,057,181			(4,620)		(4,620)		1,052,561				40,943	02/18/2037	1FE
69337N-AC-2	PHHMC 2007-3 A-3-1		09/01/2007	Various		1,162,241	1,162,241	1,155,442			7,550		7,550		1,162,241				19,822	05/18/2037	1FE
69336Q-AC-6	PHHMC 2007-4 A3		09/01/2007	SCHEDULED REDEMPTION		144,510	144,510	140,583			3,927		3,927		144,510				1,883	06/18/2037	1FE
990896-9A-2	PINNACLE FOODS FINANCE LLC TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000					04/02/2014	4FE
724479-AG-5	PITNEY BOWES INC		09/06/2007	BANK OF AMERICA		19,083,600	20,000,000	19,845,400	19,867,554		(33,632)		(33,632)		20,601,842		(1,518,242)	(1,518,242)	988,889	03/15/2015	1FE
69348H-AC-2	PNCMA 1999-CM1, A1B		09/01/2007	SCHEDULED REDEMPTION		602,033	602,033	659,486	625,522		(23,488)		(23,488)		602,033				32,714	12/10/2032	1FE
69348H-BK-3	PNCMA 2000-C1, A2		09/01/2007	SCHEDULED REDEMPTION		568,227	568,227	645,662	603,371		(35,144)		(35,144)		568,227				31,327	02/15/2010	1FE
69348H-CM-8	PNCMA 2000-C2, A2		09/01/2007	SCHEDULED REDEMPTION		313,602	313,602	363,990	340,685		(27,084)		(27,084)		313,602				16,371	10/12/2033	1FE
73316P-GS-3	POPLR 2005-5, AV2A		09/25/2007	SCHEDULED REDEMPTION		1,118,401	1,118,401	1,118,401	546,517						1,118,401				44,631	11/25/2035	1FE
73316P-EL-0	POPLR 2005-B, M1		08/27/2007	SCHEDULED REDEMPTION		210,043	210,043	210,043	210,043						210,043				8,262	08/25/2035	1FE
73316P-FM-7	POPLR 2005-C, AF-1		08/27/2007	SCHEDULED REDEMPTION		294,020	294,020	294,020	294,020						294,020				1,605	11/25/2035	1FE
73316P-JS-0	POPLR 2006-A, A1		09/25/2007	SCHEDULED REDEMPTION		1,590,269	1,590,269	1,590,269	1,590,269						1,590,269				62,425	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
70069F-EG-8	PPSI 2004-WHQ2, A3E		09/25/2007	SCHEDULED REDEMPTION		327,084	327,084	327,084	327,084						327,084				13,499	02/25/2035	1FE
70069F-DG-9	PPSI 2004-WWF1, A3		09/25/2007	SCHEDULED REDEMPTION		398,579	398,579	398,579	398,579						398,579				16,812	12/25/2034	1FE
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		09/24/2007	SCHEDULED REDEMPTION		43,587	43,587	43,587	43,587						43,587				2,717	06/23/2035	1FE
991846-9B-4	PRESTIGE BRANDS TERM B		09/13/2007	Various		1,833,634	1,816,056	1,821,814	1,822,231		(816)		(816)		1,821,415		12,219	12,219	64,476	04/06/2011	4FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		09/28/2007	SCHEDULED REDEMPTION		125,000	125,000	125,000	125,000						125,000					04/30/2010	4
74254P-JR-4	PRINCIPAL LIFE INC FNDG		07/26/2007	BARCLAYS BANK		2,997,240	3,000,000	2,998,530	2,998,832		162		162		2,998,994		(1,754)	(1,754)	110,933	11/15/2010	1FE
74257#-AA-9	PRO EQUITY TRUST		07/01/2007	VARIOUS		660,290	660,290	660,290									660,290	660,290		11/16/2027	1Z
74386Q-AA-9	PROVIDENT CBO I CLASS A-1 NOTES		09/09/2007	SCHEDULED REDEMPTION		306,227	306,227	306,227	306,227						306,227				6,471	12/09/2010	1FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		07/20/2007	Various		262,411	262,411	229,691	877,109		69,967		69,967		262,411				56,854	07/20/2016	1
74436J-FB-8	PSSF 1999-C2, A2		09/01/2007	SCHEDULED REDEMPTION		1,510,828	1,510,828	1,670,309	1,582,591		(71,763)		(71,763)		1,510,828				92,791	06/16/2031	1FE
746818-AG-4	PUTNAM LOVELL 1999-3 CLASS A		08/27/2007	Various		9,323	9,323	12,642			9,323		9,323		9,323				472	12/31/2007	5FE
990424-9B-1	QUINTILES TRANSNATIONAL CORP 1ST LIEN TE		09/28/2007	SCHEDULED REDEMPTION		7,469	7,469	7,469	7,469						7,469					03/31/2013	4FE
75040P-AF-5	RADIO ONE INC		09/04/2007	Various		435,625	450,000	487,188	466,708		(4,485)		(4,485)		462,223		(26,598)	(26,598)	46,581	07/01/2011	5FE
990690-9A-9	RADIO SYSTEMS CORP. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				66	09/15/2013	4FE
74922Y-AK-1	RALI 2006-QS15 M1		07/26/2007	Various		12,813,347	13,225,998	13,430,589			(7,001)		(7,001)		13,423,588		(610,241)	(610,241)	501,053	10/25/2036	1FE
760985-4U-2	RAMP 2004-RZ2 AI6		09/01/2007	SCHEDULED REDEMPTION		245,525	245,525	243,117			2,407		2,407		245,525				5,022	03/25/2034	1FE
76110W-LL-8	RASC 2001-KS2 AI5		09/01/2007	SCHEDULED REDEMPTION		128,220	128,220	133,689	128,537		(317)		(317)		128,220				6,405	06/25/2031	1FE
76110W-NG-7	RASC 2002-KS2 AI5		09/01/2007	SCHEDULED REDEMPTION		428,366	428,366	428,364	428,365		1		1		428,366				20,992	04/25/2032	1FE
76110W-PD-2	RASC 2002-KS4		09/01/2007	SCHEDULED REDEMPTION		357,633	357,633	362,492	360,685		(3,052)		(3,052)		357,633				14,535	07/25/2032	1FE
76110W-H8-2	RASC 2004-KS11, AI3		09/25/2007	SCHEDULED REDEMPTION		1,752,820	1,752,820	1,752,820	1,752,820						1,752,820				83,982	12/25/2034	1FE
990809-9A-5	RAVAGO HOLDINGS AMERICA, INC. LOANS		07/02/2007	SCHEDULED REDEMPTION		7,500	7,500	7,500							7,500				79	01/30/2014	4FE
755111-AE-1	RAYTHEON CO		08/15/2007	MATURED		8,400,000	8,400,000	8,718,133	8,461,864		(61,864)		(61,864)		8,400,000				567,000	08/15/2007	2FE
44440*-AB-2	RAYTHEON/HUGHES AIR/ AURORA IRE - BC		09/30/2007	SCHEDULED REDEMPTION		63,477	63,477	63,477	63,477						63,477				3,288	09/30/2012	2
44440*-AA-4	RAYTHEON/HUGHES AIR/AURORA IRE		09/30/2007	SCHEDULED REDEMPTION		131,485	131,485	131,485	131,485						131,485				6,811	09/30/2012	2
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IRE - SB		09/30/2007	SCHEDULED REDEMPTION		132,966	132,966	132,966	132,966						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	62,793	62,793						62,793				3,253	09/30/2012	2
56481*-AR-1	RAYTHEON/MANUFACTURERS HANOVER		09/30/2007	SCHEDULED REDEMPTION		1,592,788	1,592,788	1,592,788	1,592,788						1,592,788				72,074	09/30/2011	2
995142-9B-4	RBS ORECK TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		2,305	2,305	2,305	2,305						2,305				22,472	02/02/2012	4FE
755267-9C-7	READER'S DIGEST ASSOC. INC. TERM LOAN B		09/28/2007	SCHEDULED REDEMPTION		14,981	14,981	14,981							14,981				279	03/02/2014	4FE
75605E-AD-2	REALOGY CORP		07/09/2007	TENDER OFFER		12,500,000	12,500,000	12,491,625	12,491,913		766		766		12,492,679		7,321	7,321	643,003	10/15/2011	3FE
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		22,247	22,247	22,247	22,247						22,247					10/27/2013	3FE
75903A-AA-5	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.		07/25/2007	SCHEDULED REDEMPTION		1,076,690	1,076,690	1,076,690	1,076,690						1,076,690				46,491	01/25/2036	1FE
75952*-AR-1	RELIANCE STEEL & ALUMINUM SER L. SR SECD		07/17/2007	J. P. MORGAN SECURITIES, INC.		8,599,770	9,000,000	9,000,000	9,000,000						9,000,000		(400,230)	(400,230)	468,737	07/01/2011	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76009N-9C-6	RENT-A-CENTERS, INC. TLB		09/28/2007	SCHEDULED REDEMPTION		167,226	167,226	167,387	102,809		(161)		(161)		167,226				54,192	06/30/2012	3FE
990750-9A-1	RENTAL SERVICES CORPORATION 1ST LIEN TER		09/28/2007	SCHEDULED REDEMPTION		75,000	75,000	75,000	75,000						75,000				9,422	11/30/2012	3FE
76110V-JX-7	RFMS2 2002-H13		09/01/2007	SCHEDULED REDEMPTION		1,613,978	1,613,978	1,613,630	1,613,773		205		205		1,613,978				75,006	06/25/2032	1FE
76110V-JQ-2	RFMS2 2002-HI2, A7		09/01/2007	SCHEDULED REDEMPTION		187,469	187,469	187,379	187,418		52		52		187,469				9,398	03/25/2032	1FE
76110V-KG-2	RFMS2 2002-HS2		09/01/2007	SCHEDULED REDEMPTION		262,626	262,626	262,909	262,863		(236)		(236)		262,626				11,875	01/25/2032	1FE
990777-9B-2	RIVERDEEP INTERACTIVE LEARNING TERM LOAN		10/07/1902	CREDIT SUISSE FIRST BOSTON																12/20/2013	4Z
990777-9A-4	RIVERDEEP INTERACTIVE LEARNING USA, INC.		09/28/2007	Various		694,941	698,316	700,320			(87)		(87)		700,233		(5,292)	(5,292)	88,444	12/20/2013	4FE
769036-AM-6	RIVERSIDE CAL, PENSION OBLIG BONDS - SER		08/23/2007	E.J. DE LA ROSA & CO.		15,300,000	15,300,000	15,300,000	15,300,000						15,300,000				567,094	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
75953M-AC-4	RNLT 2001-1 A3		09/15/2007	SCHEDULED REDEMPTION		23,776	23,776	25,350	24,368		(592)		(592)		23,776				1,227	09/15/2011	1FE
991001-9C-4	ROCKWOOD SPECIALTIES GROUP TERM D (12/04		07/31/2007	SCHEDULED REDEMPTION		34,950	34,950	34,950	34,950						34,950				124,760	07/30/2012	4FE
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		08/01/2007	SCHEDULED REDEMPTION		16,523	16,523	15,756	15,826		697		697		16,523				1,137	09/01/2017	1FE
74966*-AB-3	RPC INC 7.83% SR NT		08/08/2007	SCHEDULED REDEMPTION		733,339	733,339	733,339	733,339						733,339				57,420	08/08/2008	2
75405R-AA-1	RPPRO 2005, G		09/20/2007	SCHEDULED REDEMPTION		277,754	277,754	277,754	277,754						277,754				12,173	03/23/2024	1FE
47922*-AC-0	S.C. JOHNSON & SON 9.38% SR NTS, DUE 200		09/01/2007	MATURED		21,000,000	21,000,000	21,217,099	21,018,448		(18,448)		(18,448)		21,000,000				1,986,215	09/01/2007	1FE
81375W-AC-0	SABR 2004-OP1, M2		09/25/2007	SCHEDULED REDEMPTION		455,478	455,478	455,478	455,478						455,478				21,489	02/25/2034	1FE
81375W-JR-8	SABR 2006-FR1, A-2A		09/25/2007	SCHEDULED REDEMPTION		1,501,825	1,501,825	1,501,825	1,501,825						1,501,825				60,027	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		1,327,887	1,327,887	1,327,887	1,327,887						1,327,887				52,633	06/25/2036	1FE
86360X-AA-8	SACO 2006-GEL3, A1		09/25/2007	SCHEDULED REDEMPTION		1,605,005	1,605,005	1,605,005	1,605,005						1,605,005				64,382	07/25/2036	1FE
991005-9A-9	SAFENET INC. FIRST LIEN TERM LOAN		06/08/2007	DEUTSCHE BANK SECURITIES		1,253,125	1,250,000	1,250,000							1,250,000		3,125	3,125	(1,563)	04/12/2014	4FE
79549B-GP-6	SAL SMITH BAR		08/17/2007	SALOMON SMITH BARNEY		15,064,350	15,000,000	14,899,800	14,980,789		10,807		10,807		14,991,596		72,754	72,754	993,958	02/15/2008	1FE
86359L-NA-3	SAMI 2005-AR6 2A1		09/25/2007	SCHEDULED REDEMPTION		2,078,558	2,078,558	2,077,908	2,078,018		540		540		2,078,558				84,802	09/25/2045	1FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		07/15/2007	SCHEDULED REDEMPTION		105,469	105,469	105,469	105,355		113		113		105,469				6,937	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		07/15/2007	SCHEDULED REDEMPTION		21,094	21,094	21,094	21,094						21,094				1,123	07/15/2025	2
990698-9A-2	SANMINA-SCI CORPORATION TERM LOAN		10/27/2006	VARIOUS															39,960	01/31/2008	4FE
803111-F@-7	SARA LEE SER. D NTS, DUE 2007		07/31/2007	MATURED		7,000,000	7,000,000	6,849,500	6,983,476		16,524		16,524		7,000,000				493,500	07/31/2007	2
86363M-AA-9	SASC 2007-GEL2 A1		09/25/2007	SCHEDULED REDEMPTION		1,968,783	1,968,783	1,968,783							1,968,783				42,846	05/25/2037	1FE
805564-PF-2	SAST 2003-3 M2		09/25/2007	SCHEDULED REDEMPTION		1,721,920	1,721,920	1,735,910			(13,991)		(13,991)		1,721,920				76,289	12/25/2033	1FE
80556Y-AB-1	SAST 2007-2 A2A		09/25/2007	SCHEDULED REDEMPTION		424,509	424,509	424,509							424,509				7,605	05/25/2047	1FE
805423-AA-8	SAVVIS INC 3.000000% 05/15/2012		07/23/2007	THOMAS WEISEL PARTNERS		486,670	500,000	500,000							500,000		(13,330)	(13,330)	3,208	05/15/2012	4Z
79548K-3J-5	SBM7 2000-C1, A2		09/01/2007	SCHEDULED REDEMPTION		8,287	8,287	9,525	8,873		(586)		(586)		8,287				415	12/18/2009	1FE
990843-9A-4	SCA PACKAGING (TEGRANT) 1ST LIEN TERM LO		06/29/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				16,889	03/08/2013	3Z
806605-AH-4	SCHERING-PLOUGH		09/24/2007	J. P. MORGAN SECURITIES, INC.		1,528,590	1,500,000	1,490,850			3		3		1,490,853		37,737	37,737	2,729	09/15/2037	2FE
81052N-AA-4	SCOTTSDALE FASHION SQUARE SERIES 1 TRUST		07/03/2007	SCHEDULED REDEMPTION		15,000,000	15,000,000	15,388,005	15,018,574		(18,574)		(18,574)		15,000,000				628,671	09/03/2012	1FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		08/01/2007	SCHEDULED REDEMPTION		14,084	14,084	11,767	13,516		568		568		14,084				886	12/01/2018	1FE
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST		05/25/2007	PRINCIPAL PAYMENT		8,811	8,811	8,761									8,811	8,811		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
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		09/28/2007	Various		1,447,462	1,511,212	1,511,212	1,511,212						1,511,212		(63,750)	(63,750)	52,704	04/27/2013	3FE
990426-9A-8	SERENA SOFTWARE INC TERM LOAN		10/10/2006	VARIOUS															18,252	03/10/2013	4FE
83168L-AA-5	SHOME 2004-1, M1		09/25/2007	SCHEDULED REDEMPTION		275,132	275,132	275,132	275,132						275,132				11,712	07/25/2011	1FE
83001W-9A-4	SIX FLAGS THEME PARKS INC. INCREM. TERM		09/28/2007	Various		1,012,500	1,007,500	1,007,500							1,007,500		5,000	5,000	31,074	04/30/2015	4FE
83001W-A#-1	SIX FLAGS THEME PARKS TERM LOAN B		11/07/2006	VARIOUS															18,586	06/30/2009	4FE
990079-9A-5	SKILLED HEALTHCARE GROUP 1ST LIEN (6/05)		09/28/2007	SCHEDULED REDEMPTION		6,250	6,250	6,250	6,250						6,250					06/15/2012	4FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		08/01/2007	SCHEDULED REDEMPTION		1,006	1,006	1,035	1,026		(20)		(20)		1,006				61	10/25/2020	1FE
78442P-AC-0	SLM CORP 3.110630% 07/25/2035		07/25/2007	CALLED @ 100.00		10,000,000	10,000,000	10,156,204	10,062,930		(54,590)		(54,590)		9,975,029		24,971	24,971	402,980	07/25/2035	1FE
832110-C@-7	SMITH INT'L SENIOR NOTES		07/31/2007	MATURED		1,714,285	1,714,285	1,781,332	1,749,682		(35,397)		(35,397)		1,714,285				131,992	07/31/2007	2
995242-9B-2	SMURFIT STONE CONTAINER TERM B (11/04)		09/28/2007	SCHEDULED REDEMPTION		2,451,292	2,451,292	2,455,301	2,456,061		(4,769)		(4,769)		2,451,292				11,140	11/01/2011	3FE
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		09/24/2007	SCHEDULED REDEMPTION		238,458	238,458	238,862	238,921		(463)		(463)		238,458				26,993	11/01/2011	3FE
840555-CJ-3	SOUTH TEXAS HIGHER ED AUTH INC - 2007 TR		08/22/2007	DAIN RAUSCHER INCORPORATED		25,000,000	25,000,000	25,000,000							25,000,000				589,472	12/01/2041	1FE
990102-9A-5	SPIRIT AEROSYSTEMS, INC		06/29/2007	SCHEDULED REDEMPTION		10,558	10,558	10,558	10,558						10,558				74,588	09/30/2013	4FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		09/30/2007	SCHEDULED REDEMPTION		191,162	191,162	191,162	189,231						191,162				11,642	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		09/01/2007	SCHEDULED REDEMPTION		93,765	93,765	93,735	93,736		28		28		93,765				3,902	03/20/2024	1FE
852060-AJ-1	SPRINT CAP CORP		08/21/2007	LEHMAN BROTHERS INC.		10,631,000	10,000,000	10,258,945	10,155,521		(22,183)		(22,183)		10,133,337		497,663	497,663	813,333	01/30/2011	2FE
852060-AG-7	SPRINT CAPITAL CORP		09/18/2007	LEHMAN BROTHERS INC.		2,020,320	2,000,000	2,270,980	2,250,650		(10,520)		(10,520)		2,240,130		(219,810)	(219,810)	122,667	05/01/2019	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)
852061-AD-2	SPRINT NEXTEL CORP		08/27/2007	LEHMAN BROTHERS INC.		9,720,000	10,000,000	9,413,573	9,962,120		9,138		9,138		9,423,030		296,970	296,970	466,667	12/01/2016	2FE
86386M-AB-0	STUDENT LOAN CONSOLIDATION CENTER		08/24/2007	OPPENHEIMER & CO., INC.		15,000,000	15,000,000	15,000,000							15,000,000				122,203	03/01/2042	1FE
990801-9A-2	STURM FOODS, INC. INITIAL TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		15,000	15,000	15,087			(87)		(87)		15,000				150	01/31/2014	4Z
8678P5-AA-4	SUNTRUST BANKS		07/01/2007	MATURED		1,000,000	1,000,000	997,265	999,655		345		345		1,000,000				69,000	07/01/2007	1FE
868536-B@-1	SUPERVALU INC. TERM LOAN B		07/02/2007	SCHEDULED REDEMPTION		8,750	8,750	8,750	8,750						8,750				40	06/02/2012	3
767563-AA-7	SUPRESTA (HANCOCK MEZZ) 14.75% SR SUB NT		08/12/2007	CALLED @ 100.00		689,964	689,964	689,964	680,471						689,964				88,801	01/20/2012	5
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
990258-9B-3	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		09/28/2007	SCHEDULED REDEMPTION		12,478	12,478	12,478							12,478				98	04/03/2014	4FE
990957-9A-2	SWIFT TRANSPORTATION CO TERM LOAN		09/12/2007	Various		3,359,884	3,750,000	3,739,838			692		692		3,740,530		(380,647)	(380,647)	47,874	05/10/2014	4FE
990515-9A-8	TAMARACK RESORT LLC TERM B LOAN		09/28/2007	SCHEDULED REDEMPTION		10,500	10,500	10,500	10,500						10,500				7,885	05/19/2011	4FE
990236-9B-9	TARGA RESOURCES, INC. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		4,032	4,032	4,032	4,032						4,032					10/31/2012	4FE
96169W-AA-2	TCW WESTWAYS FUNDING X, CL A		09/24/2007	CALLED @ 100.00		25,000,000	25,000,000	25,000,000							25,000,000				856,163	01/31/2014	1FE
990646-9B-9	TDS INVESTOR CORP SYNTHETIC LETTER OF C		10/10/2006	VARIOUS															249	08/23/2013	4Z
879369-A#-3	TELEFLEX INC.		09/27/2007	PRINCIPAL PAYDOWN		1,500,000	1,500,000	1,499,654	1,496,669		2,809		2,809		1,499,478		522	522	102,903	11/15/2007	2
990573-9A-7	TEXAS PETROCHEMICALS LP TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		5,569	5,569	5,584	5,585		(16)		(16)		5,569					06/27/2013	3FE
87244X-AA-8	TIAA RETAIL COMMERCIAL MORTGAGE TRUST		07/01/2007	SCHEDULED REDEMPTION		1,073,548	1,073,548	1,073,212	1,073,520		28		28		1,073,548				37,820	01/15/2032	1FE
88731E-AJ-9	TIME WARNER ENT		09/06/2007	DISTRIBUTION		515,099											515,099	515,099		07/15/2033	2FE
87266*-AA-4	TK HOLDINGS INC SR. NTS. DUE 2010		07/15/2007	SCHEDULED REDEMPTION		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				176,750	07/15/2010	1
990494-9A-6	TLC FUNDING CORP 1ST LIEN		09/28/2007	SCHEDULED REDEMPTION		10,013	10,013	10,018	7,500		(6)		(6)		10,013					05/19/2012	4FE
885220-HQ-9	TMST 2005-2 A4		09/25/2007	SCHEDULED REDEMPTION		942,600	942,600	942,600	942,600						942,600				39,401	07/25/2045	1FE
88157G-AA-8	TMTS 2007-1SL A1		09/25/2007	SCHEDULED REDEMPTION		2,198,878	2,198,878	2,198,878							2,198,878				75,831	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	502,500	500,000						500,000		296,875	296,875	5,250	05/15/2021	2FE
990086-9A-0	TRAVELCENTERS OF AMERICA TERM LOAN (6/05		10/31/2006	VARIOUS															76,449	12/01/2011	4FE
89579K-AE-9	TRIAD HOSPITALS INC		07/25/2007	TENDER OFFER		4,185,198	4,100,000	4,007,250	4,026,724		4,694		4,694		4,031,418		153,780	153,780	322,306	11/15/2013	4FE
896518-AB-3	TRINITY HIGHER EDUCATION AUTHORITY		08/15/2007	CITIGROUP GLOBAL MARKETS		2,900,000	2,900,000	2,900,000							2,900,000				30,311	06/01/2040	1FE
89655N-AA-8	TRL 2004-1		09/14/2007	SCHEDULED REDEMPTION		75,977	75,977	75,977	75,977						75,977				2,892	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		09/14/2007	SCHEDULED REDEMPTION		315,604	315,604	315,604	315,604						315,604				13,492	05/14/2036	1FE
89655V-AA-0	TRLT II 2003-1		09/12/2007	SCHEDULED REDEMPTION		73,732	73,732	73,732	73,732						73,732				2,772	10/12/2026	1FE
33632*-NJ-2	TTX CO FIRST SECURITY BANK OF UTAH		07/01/2007	PRINCIPAL PAYMENT		1,930	1,930	1,930	1,930						1,930				159	07/01/2013	1
87305N-AR-9	TTX CO. 6.61% SR NTS		07/15/2007	Various		5,410	5,410	6,082	687,733		(53,821)		(53,821)		5,810		(400)	(400)	41,875	01/15/2015	1FE
89861*-AA-9	TUBE-TEX (HANCOCK MEZZ) 8.75% DUE 2011		08/31/2007	Various		37,503	37,503	37,503	37,503						37,503				3,469	06/30/2011	5*
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		09/30/2007	SCHEDULED REDEMPTION		76,741	76,741	76,741	76,741						76,741				4,144	03/31/2021	2
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1		08/01/2007	SCHEDULED REDEMPTION		527,500	527,500	527,500	527,500						527,500				23,931	05/01/2034	1FE
990511-9A-7	U.S. SECURITY HOLDINGS, INC. TERM B		06/29/2007	SCHEDULED REDEMPTION		3,750	3,750	3,750	3,750						3,750				8	05/08/2013	4FE
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-I		07/02/2007	SCHEDULED REDEMPTION		37,737	37,737	37,737	37,737						37,737				2,076	01/02/2022	1
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I		07/02/2007	SCHEDULED REDEMPTION		6,188	6,188	6,188	6,188						6,188				332	01/02/2023	1
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/01/2007	Various		904,593	904,593	904,593	904,593						904,593				29,075	07/01/2015	1Z
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/02/2007	SCHEDULED REDEMPTION		306,650	306,650	306,650							306,650				8,448	01/02/2014	1Z
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/30/2007	SCHEDULED REDEMPTION		90,534	90,534	90,534							90,534				2,494	07/30/2012	1Z
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2007	SCHEDULED REDEMPTION		112,993	112,993	112,993	112,993						112,993				5,955	01/02/2021	1
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2007	SCHEDULED REDEMPTION		86,939	86,939	86,939	86,939						86,939				4,582	01/02/2021	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2007	SCHEDULED REDEMPTION		226,151	226,151	226,151	226,151						226,151				11,918	01/02/2021	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2007	SCHEDULED REDEMPTION		204,982	204,982	204,982	204,982						204,982				10,803	01/02/2022	1
97181#-LG-6	UNION PACIFIC RAILROAD SECD NTS SER A		07/02/2007	PRINCIPAL PAYMENT		40,703	40,703	40,703	40,703						40,703				2,051	01/02/2024	1
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B		07/02/2007	SCHEDULED REDEMPTION		19,280	19,280	19,280	19,280						19,280				972	01/02/2020	1
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1		07/02/2007	SCHEDULED REDEMPTION		45,266	45,266	45,266	45,266						45,266				2,300	01/02/2029	1
90783X-AA-9	UNION PACIFIC RR CO 07-3		07/26/2007	MORGAN STANLEY DEAN WITTER		5,112,200	5,000,000	5,000,000							5,000,000		112,200	112,200		01/02/2031	1FE
66939#-AF-0	UNION TANK CAR LEASE-BACKED NOTES		07/25/2007	LEHMAN BROTHERS INC.		7,169,433	6,494,111	7,733,707	7,369,925		(7,780)		(7,780)		7,362,145		(192,712)	(192,712)	531,290	01/15/2016	1
91136@-AA-2	UNITED REFRIGERATION GROUP SEC NOTES		08/01/2007	SCHEDULED REDEMPTION		1,928,571	1,928,571	1,928,734	1,928,962		(390)		(390)		1,928,571				121,066	08/01/2008	2
91137*-9C-1	UNITED RENTALS (N.A.) TRANCHE B CREDIT-L		10/01/2006	VARIOUS															11,623	02/14/2011	3FE
913017-BA-6	UNITED TECH CORP		09/19/2007	FIRST TENNESSEE BANK (THE)		2,910,750	2,500,000	2,917,215	2,912,255		(6,303)		(6,303)		2,905,953		4,797	4,797	154,688	09/15/2029	1FE
913275-AA-1	UNITRIN INC		07/01/2007	MATURED		10,000,000	10,000,000	9,978,600	9,997,574		2,426		2,426		10,000,000				575,000	07/01/2007	2FE
990527-9A-3	UPC FINANCING PARTNERSHIP J2		07/03/2006	VARIOUS															64,516	03/31/2013	4FE
990527-9B-1	UPC FINANCING PARTNERSHIP K2		07/03/2006	VARIOUS															64,516	12/31/2013	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
902973-AQ-9	US BANCORP INC 3.600000% 09/20/2036		08/14/2007	CITIGROUP GLOBAL MARKETS		4,987,500	5,000,000	4,997,353			(2,483)		(2,483)		4,994,870		(7,370)	(7,370)	72,105	09/20/2036	1FE
902973-AP-1	US BANCORP INC 3.640000% 09/20/2036		08/06/2007	CITIGROUP GLOBAL MARKETS		7,972,000	8,000,000	7,935,328	7,935,583		732		732		7,936,315		35,685	35,685	186,011	09/20/2036	1FE
90331H-KW-2	US BANK NA		09/11/2007	J. P. MORGAN SECURITIES, INC.		8,927,100	9,000,000	8,818,380	8,869,490		55,189		55,189		8,924,679		2,421	2,421	427,900	08/15/2008	1FE
90332E-AD-1	US CENTRAL CREDIT UNION		09/30/2007	SCHEDULED REDEMPTION		4,545,455	4,545,455	4,553,909	4,549,672		(4,218)		(4,218)		4,545,455				61,364	09/30/2009	1FE
91730E-AB-1	US EDUCATION LOAN TRUST III		08/22/2007	Various		2,600,000	2,600,000	2,600,000							2,600,000				10,716	06/01/2039	1FE
991841-9E-9	US SHIPPING PARTNERS LP DELAYED DRAW		06/29/2007	Various		200,000	200,000	200,000	38,710						200,000				8,797	08/06/2012	4FE
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
917546-FD-0	UTAH ST BRD REGENTS STUDENT LN REV		08/21/2007	OPPENHEIMER & CO., INC.		5,950,000	5,950,000	5,950,000							5,950,000				117,042	11/01/2038	1FE
917546-FM-0	UTAH ST BRD REGENTS STUDENT LN REV		09/19/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,050,000	1,050,000	1,050,000							1,050,000				29,500	05/01/2041	1FE
917546-GG-2	UTAH ST BRD REGENTS STUDENT LN REV		08/24/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		18,475,000	18,475,000	18,475,000	7,575,000						18,475,000				629,921	11/01/2045	1FE
917546-GH-0	UTAH ST BRD REGENTS STUDENT LN REV		08/22/2007	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		3,775,000	3,775,000	3,775,000							3,775,000				76,883	05/01/2046	1FE
917546-GK-3	UTAH ST BRD REGENTS STUDENT LN REV		08/24/2007	OPPENHEIMER & CO., INC.		15,150,000	15,150,000	15,150,000	15,150,000						15,150,000				556,417	05/01/2046	1FE
921796-CA-4	VANDERBILT MTG AND FINANCE 97-A A-5		07/01/2007	SCHEDULED REDEMPTION		4,391	4,391	4,389	4,391						4,391				27	12/07/2028	1FE
990550-9A-5	VANGUARD CAR RENTAL USA		08/01/2007	SCHEDULED REDEMPTION		702,500	702,500	702,500	702,500						702,500				7,432	06/14/2013	4FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		09/01/2007	SCHEDULED REDEMPTION		299,477	299,477	276,760	287,337		12,140		12,140		299,477				16,623	05/15/2022	1
991999-9C-9	VERIFONE, INC. TERM LOAN B		11/15/2006	VARIOUS															17,207	10/31/2013	4Z
990956-9A-4	VERINT SYSTEMS INC. TERM LOAN		07/31/2007	SCHEDULED REDEMPTION		246,154	246,154	244,923			1,231		1,231		246,154				844	05/25/2014	4FE
92428C-ED-2	VERMONT STUDENT ASSISTANCE		07/05/2007	GOLDMAN, SACHS & CO.		15,500,000	15,500,000	15,500,000	15,350,000						15,500,000				436,098	12/15/2036	1FE
92857W-AE-0	VODAFONE GROUP PLC		08/17/2007	WARBURG DILLION READ LLC		3,051,895	3,500,000	3,012,625			5,367		5,367		3,017,992		33,903	33,903	97,575	07/15/2018	1FE
991813-9B-4	VWR INTERNATIONAL TRANCHE B USD TERM LOA		04/24/2006	VARIOUS															36,066	04/07/2011	4FE
92976G-AG-6	WACHOVIA BANK NA		07/26/2007	WARBURG DILLION READ LLC		1,166,363	1,250,000	1,246,838			20		20		1,246,858		(80,495)	(80,495)	36,969	02/01/2037	1FE
93114K-AC-7	WAL MART STORES INC		07/02/2007	SCHEDULED REDEMPTION		385,423	385,423	385,423	385,423						385,423				33,031	01/02/2010	1FE
931142-BT-9	WAL-MART STORES		08/17/2007	SALOMON SMITH BARNEY		9,485,600	10,000,000	9,531,800	9,646,519		30,812		30,812		9,677,331		(191,731)	(191,731)	367,792	05/01/2013	1FE
931142-BY-8	WAL-MART STORES		08/17/2007	Various		18,527,800	20,000,000	18,914,000	19,016,139		60,294		60,294		19,076,433		(548,633)	(548,633)	1,027,500	07/01/2015	1FE
92922F-D3-9	WAMU 2005-AR2 2A-1B		09/25/2007	SCHEDULED REDEMPTION		2,022,822	2,022,822	2,022,822	2,022,822						2,022,822				83,787	01/25/2045	1FE
92925C-CE-0	WAMU 2006-AR1 2A1A		09/01/2007	SCHEDULED REDEMPTION		1,583,241	1,583,241	1,586,209	1,586,013		(2,772)		(2,772)		1,583,241				76,466	01/25/2046	1FE
990457-9A-3	WARNER CHILCOTT DD TL (DOVOBET)		09/29/2006	VARIOUS															1,263	01/18/2012	4FE
990457-9B-1	WARNER CHILCOTT DD TL2 (DOVONEX)		06/29/2007	Various		361,962	361,962	366,086	366,511		(4,550)		(4,550)		361,962				19,753	01/18/2012	4FE
990457-9C-9	WARNER CHILCOTT TERM B		09/28/2007	SCHEDULED REDEMPTION		169,378	169,378	171,140	171,373		(1,995)		(1,995)		169,378					01/18/2012	4FE
990457-9D-7	WARNER CHILCOTT TERM C		09/28/2007	SCHEDULED REDEMPTION		3,741	3,741	3,782	3,785		(44)		(44)		3,741				12,169	01/18/2012	4FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		09/25/2007	SCHEDULED REDEMPTION		55,904	55,904	55,904	55,904						55,904				2,122	01/25/2040	1FE
94113U-A@-9	WATER PIK TECHNOLOGIES, INC. 2ND LIEN		11/07/2006	VARIOUS															39,528	12/31/2013	4Z
929766-CU-5	WBCMT 2003-C3, A-2		07/25/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		12,013,673	12,500,000	12,651,855	12,600,846		(8,768)		(8,768)		12,592,078		(578,406)	(578,406)	403,893	02/15/2035	1FE
92978M-AE-6	WBCMT 2006-C28, A4		09/14/2007	WACHOVIA SECURITIES		49,804,690	50,000,000	48,626,955			16,707		16,707		48,643,662		1,161,028	1,161,028	603,633	10/15/2048	1FE
991685-9C-4	WEIGHT WATCHERS INTERNALTIONAL, INC. TER		07/02/2007	SCHEDULED REDEMPTION		10,000	10,000	10,036			(36)		(36)		10,000				71,452	01/26/2014	3FE
94973V-AK-3	WELLPOINT INC		07/24/2007	WACHOVIA SECURITIES		1,429,950	1,500,000	1,494,450	1,494,872		258		258		1,495,130		(65,180)	(65,180)	42,000	01/15/2016	2FE
949746-JQ-5	WELLS FARGO & COMPANY		09/11/2007	J. P. MORGAN SECURITIES, INC.		4,962,500	5,000,000	4,995,500	4,998,149		1,080		1,080		4,999,229		(36,729)	(36,729)	208,542	03/10/2008	1FE
94980V-AG-3	WELLS FARGO BANK NA		07/26/2007	MORGAN STANLEY DEAN WITTER		9,655,400	10,000,000	9,982,000	9,982,075		133		133		9,982,208		(326,808)	(326,808)	548,722	08/26/2036	1FE
990671-9B-7	WESCO AIRCRAFT HARDWARE CORP. 2ND LIEN T		11/01/2006	VARIOUS															7,577	03/28/2014	5Z
990691-9A-7	WEST CORPORATION TERM LOAN		08/28/2007	SCHEDULED REDEMPTION		39,751	39,751	39,751	39,751						39,751				814	10/24/2013	4FE
990837-9A-6	WESTERN REFINING, INC. TERM LOAN		08/03/2007	SCHEDULED REDEMPTION		142,857	142,857	142,857							142,857				31,343	05/30/2014	4FE
94980G-BC-4	WFHET 2004-2 AII, 1B		09/25/2007	SCHEDULED REDEMPTION		361,354	361,354	361,354	167,193						361,354				15,266	05/25/2034	1FE
949832-AP-4	WFMBS 2005-14 2A1		09/01/2007	SCHEDULED REDEMPTION		234,678	234,678	230,571	230,941		3,737		3,737		234,678				8,604	12/25/2035	1FE
94981Q-AU-2	WFMBS 2005-AR16 6A3		09/01/2007	SCHEDULED REDEMPTION		342,939	342,939	342,229	342,431		508		508		342,939				12,168	10/25/2035	1FE
94983L-AA-5	WFMBS 2006-2 1A1		09/01/2007	SCHEDULED REDEMPTION		505,315	505,315	481,076	483,216		22,099		22,099		505,315				18,092	03/25/2036	1FE
990794-9A-9	WIMAR OPCO LLC, TERM LOAN		09/28/2007	Various		82,080	82,080	82,080							82,080				54,721	01/03/2012	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
991856-9B-3	WMG ACQUISITION (WARNER MUSIC GROUP) TER		08/31/2007	SCHEDULED REDEMPTION		29,465	29,465	29,486	29,485		(20)		(20)		29,465				1,651	02/28/2011	3FE
92933U-AA-0	WMHEN 2007-WM1 N1		08/25/2007	SCHEDULED REDEMPTION		467,386	467,386	466,408			978		978		467,386				18,053	01/25/2047	1FE
983024-AD-2	WYETH 2.390000% 01/15/2024		07/24/2007	MCMAHAN SECURITIES CO LP		541,050	500,000	511,600	506,727		(1,449)		(1,449)		505,277		35,773	35,773	26,147	01/15/2024	1FE
990817-9A-8	YANKEE CANDLE CO., INC. TERM LOAN		09/28/2007	SCHEDULED REDEMPTION		15,013	15,013	14,877			135		135		15,013				1	02/06/2014	3FE
990144-9B-5	YONKERS RACING CORP. TERM LOAN		06/29/2007	SCHEDULED REDEMPTION		1,250	1,250	1,250							1,250				8,734	08/12/2011	4FE
98885U-AJ-6	ZAIS INVESTMENT GRADE LTD IV CLASS B-2		04/25/2007	PRINCIPAL PAYDOWN		(191,292)			5,000,000								(191,292)	(191,292)	361,544	10/25/2016	1FE
06849V-AB-9	BARRICK GOLD FINANCE INC	T	08/22/2007	WARBURG DILLION READ LLC		4,732,500	5,000,000	4,976,900	4,980,934		1,325		1,325		4,982,258		(249,758)	(249,758)	190,938	11/15/2014	1FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	T	09/03/2007	SCHEDULED REDEMPTION		262,894	262,894	262,894	262,894						262,894				14,223	03/03/2024	2
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A	T	07/15/2007	SCHEDULED REDEMPTION		309,787	309,787	309,787	308,606		1,182		1,182		309,787				23,203	01/15/2021	1
990561-9A-2	FAIRMONT HOTEL (NOVIA SCOTIA LTD)	T	11/16/2006	VARIOUS															(3,122)	05/12/2011	4Z
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L	T	08/13/2007	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				43	02/14/2014	3FE
991101-9B-4	JEAN COUTU GROUP TERM B	T	10/30/2006	VARIOUS															56,238	07/30/2011	4FE
990604-9B-8	LAIDLAW TRANSIT INC. CANADIAN TERM B	T	06/29/2007	SCHEDULED REDEMPTION		625	625	625	625						625				2,976	07/31/2013	3FE
990472-9B-0	NISKA GAS STORAGE CANADA ULC ASSET SALE	T	08/10/2007	SCHEDULED REDEMPTION		3,794	3,794	3,794	3,794						3,794				51	05/13/2011	3FE
990472-9A-2	NISKA GAS STORAGE CANADA ULC CAN TERM LO	T	06/29/2007	SCHEDULED REDEMPTION		2,386	2,386	2,386	2,386						2,386				2,426	05/12/2013	3FE
68383K-AC-3	OPTI CANADA INC	T	09/11/2007	CREDIT SUISSE FIRST BOSTON CORPORATION		2,966,250	3,000,000	3,000,000							3,000,000		(33,750)	(33,750)	45,281	12/15/2014	4FE
040114-GK-0	REPUBLIC OF ARGENTINA	F	09/21/2007	Various		8,362,950	21,000,000	9,820,800			56,520		56,520		9,871,987		(1,509,037)	(1,509,037)	118,333	12/31/2038	4FE
08530#-ZZ-6	SMORGON STEEL GROUP LTD. SER. D SR NTS	F	08/29/2007	EXCHANGE		13,049,404	13,000,000	13,000,000	12,980,976		2,455		2,455		12,970,431		78,973	78,973	792,263	07/30/2011	2
08530#-ZY-9	SMORGON STEEL GROUP SER B SR NTS	F	08/29/2007	EXCHANGE		15,073,478	15,000,000	15,000,000	14,975,906		2,085		2,085		14,977,991		95,487	95,487	635,013	06/12/2013	2
10600P-AA-5	BRAMER 2003-1	F	09/15/2007	SCHEDULED REDEMPTION		419,759	419,759	419,759	400,461						419,759				18,609	06/15/2011	2FE
G6982#-AA-6	PELICAN/LAN CHILE RECEIVABLES TR. SER 20	F	09/30/2007	SCHEDULED REDEMPTION		377,251	377,251	377,251	377,251						377,251				19,693	06/30/2009	2FE
971804-#M-1	AIRBUS WILMINGTON TR A I LSG	F	07/02/2007	MATURED		2,284,545	2,284,545	2,284,597	2,289,266		(4,721)		(4,721)		2,284,545				253,584	07/02/2007	1
21987H-AH-8	CORP BACKED BOND CTF- CHRYSLER	F	06/29/2007	CALLED @ 63.671403023		11,986,869	25,002,269	5,950,362	11,540,853		446,016		446,016		11,986,869				3,932,427	02/01/2097	2FE
D8565#-AB-8	URENCO DEUTSCHLAND GMBH SERIES B	F	09/01/2007	SCHEDULED REDEMPTION		1,153,846	1,153,846	1,140,477	1,149,487		4,359		4,359		1,153,846				84,831	09/01/2009	1
X1805#-AC-9	DELTA HOLDINGS S.A. SER C SR NTS	F	07/27/2007	SCHEDULED REDEMPTION		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				86,342	07/27/2012	3
88164M-AB-4	TEVA PHARMACEUT FIN BV .375000% 11/15/20	F	08/20/2007	LEHMAN BROTHERS INC.		575,715	300,000	430,500	324,088		(17,790)		(17,790)		306,298		269,417	269,417	869	11/15/2022	2FE
55068#-AA-7	LUXOTTICA US HOLDINGS CORP SER A SR GTD	F	09/03/2007	SCHEDULED REDEMPTION		9,333,333	9,333,333	9,333,333	9,333,333						9,333,333				367,733	09/03/2008	2
P07638-AA-6	COMISION FEDERAL DE ELECTRICIDAD NOTES	F	07/15/2007	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,645		355		355		600,000				40,971	10/15/2012	2
P4739#-AA-7	DESC SA DE CV (GIRSA)/IFC TERM B LOAN	F	09/15/2007	SCHEDULED REDEMPTION		607,143	607,143	620,592	611,895		(4,752)		(4,752)		607,143				64,061	09/15/2009	3
706451-BG-5	PEMEX PROJ FDG MASTER TR	F	08/13/2007	UNION BANK OF SWITZERLAND		5,025,000	5,000,000	4,934,500	4,934,947		494		494		4,935,441		89,559	89,559	221,753	06/15/2035	2FE
904764-AH-0	UNILEVER CAPITAL CORP	F	07/26/2007	J. P. MORGAN SECURITIES, INC.		5,611,620	6,000,000	6,069,000	6,065,039		(649)		(649)		6,064,389		(452,769)	(452,769)	251,733	11/15/2032	1FE
806857-AD-0	SCHLUMBERGER LIMITED 2.125000% 06/01/202	F	07/24/2007	MORGAN STANLEY DEAN WITTER		479,434	200,000	187,778	188,214		333		333		188,547		290,887	290,887	2,786	06/01/2023	1FE
060340-A*-7	PRIMER BANCO DEL ISTMO	F	09/15/2007	SCHEDULED REDEMPTION		422,506	422,506	422,506	422,506						422,506				17,879	12/15/2011	2
G70464-AB-1	PERU ENHANCED PASS-THRU	F	04/10/2007	Various							28,525		28,525							05/31/2018	3FE
X74344-DL-7	RUSSIAN FEDERATION	F	07/27/2007	SALOMON SMITH BARNEY		2,070,057	2,000,055	2,078,257			(3,157)		(3,157)		2,075,101		(5,044)	(5,044)	55,460	03/31/2010	2FE
Y8585E-AA-6	TEMASEK FINANCIAL I LTD	F	09/07/2007	Various		7,597,440	8,000,000	7,600,310			12,430		12,430		7,612,740		(15,300)	(15,300)	170,375	09/21/2015	1FE
G3782#-AQ-0	GLENCORE FINANCE (BERMUDA) 6.43% SER O S	F	08/31/2007	PRINCIPAL PAYDOWN		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				1,249,205	12/05/2008	2
11041R-AK-4	BRITISH AEROSPACE FIN	F	07/01/2007	MATURED		7,000,000	7,000,000	7,537,258	7,079,666		(79,666)		(79,666)		7,000,000				490,000	07/01/2007	2FE
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	F	09/03/2007	SCHEDULED REDEMPTION		913,213	913,213	910,469	909,156		4,057		4,057		913,213				51,779	12/03/2010	1
387413-AD-9	GRAN 2001-1, 1C	F	07/20/2007	SCHEDULED REDEMPTION		222,222	222,222	226,727	223,471		(1,249)		(1,249)		222,222				11,398	01/20/2041	1FE
449909-AJ-9	ICI WILMINGTON	F	09/15/2007	MATURED		10,000,000	10,000,000	10,526,700	10,133,139		(133,139)		(133,139)		10,000,000				705,000	09/15/2007	2FE
46621W-AA-9	JMH FINANCE LIMITED 4.750000% 09/06/2007	F	09/06/2007	MATURED		4,500,000	4,500,000	4,567,969		4,520,109	(20,109)		4,500,000		4,500,000				213,750	09/06/2007	2Z
56169@-AA-5	MAN GROUP FINANCE PLC SUB. NTS	F	07/09/2007	PRINCIPAL PAYDOWN		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,119,295	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				227,540	06/10/2042	2FE
G7153#-AD-1	PERSIMMON SERIES B SENIOR NOTES	F	07/20/2007	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	1,998,922		1,078		1,078		2,000,000				152,996	07/20/2009	2
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES	F	09/12/2007	SCHEDULED REDEMPTION		261,772	261,772	277,876	268,994		(7,223)		(7,223)		261,772				16,642	05/12/2010	1
83159#-AB-7	SLOUGH ESTATES USA GUAR SR NTS DUE 2010	F	07/27/2007	PRINCIPAL PAYDOWN		25,000,000	25,000,000	28,123,643	27,209,297		(351,102)		(351,102)		26,858,195		(1,858,195)	(1,858,195)	3,148,771	05/10/2010	1
48244*-AB-1	TATE & LYLE (A.E. STALEY) SECD NTS 2004A	F	07/15/2007	SCHEDULED REDEMPTION		36,166	36,166	36,166	36,166						36,166				2,108	01/15/2021	2
48244*-AA-3	TATE & LYLE (A.E. STALEY) SECD NTS, 2004	F	07/15/2007	SCHEDULED REDEMPTION		69,745	69,745	69,745	69,745						69,745				4,066	01/15/2021	2
92857W-AD-2	VODAFONE GROUP PLC	F	07/11/2007	BANK OF AMERICA		14,303,100	15,000,000	14,172,000	14,204,403		41,877		41,877		14,246,281		56,819	56,819	774,896	01/30/2015	1FE
92857W-AQ-3	VODAFONE GROUP PLC	F	09/13/2007	Various		4,290,375	4,500,000	4,472,550			181		181		4,472,731		(182,356)	(182,356)	153,921	02/27/2037	1FE
4599999. Bonds - Industrial and Miscellaneous						3,219,935,233	3,291,626,700	3,271,052,886	1,883,559,422	4,520,109	(2,651,041)		1,869,068		3,257,422,965		(37,487,732)	(37,487,732)	121,174,865	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
6099997. Total - Bonds - Part 4						4,029,080,448	4,112,648,021	4,080,165,913	2,440,092,822	4,520,109	(2,638,279)	(4,014,565)	5,896,394		4,072,326,153		(43,245,704)	(43,245,704)	155,431,557	XXX	XXX
6099998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6099999. Total - Bonds						4,029,080,448	4,112,648,021	4,080,165,913	2,440,092,822	4,520,109	(2,638,279)	(4,014,565)	5,896,394		4,072,326,153		(43,245,704)	(43,245,704)	155,431,557	XXX	XXX
G05384-11-3	ASPEN INSURANCE	F	08/13/2007	LAZARD FRERES & COMPANY	12,500.000	651,615	0.00	625,000	625,000						625,000		26,615	26,615	26,367		P3L
G98255-12-1	XL CAPITAL LTD	F	07/24/2007	LAZARD FRERES & COMPANY	25,000.000	707,722	0.00	659,750		5,788	(8,479)		(2,691)		648,233		59,489	59,489	21,875		P2UZ*
6299999. Preferred Stocks - Banks, Trust, and Insurance Companies						1,359,337	XXX	1,284,750	625,000	5,788	(8,479)		(2,691)		1,273,233		86,104	86,104	48,242	XXX	XXX
29250R-AK-2	ENBRIDGE ENERGY PARTNERS		09/24/2007	LEHMAN BROTHERS INC.	1,000,000.000	1,006,930	0.00	998,220							998,220		8,710	8,710			RP4UZ*
302570-AY-2	FPL GROUP CAPITAL INC		09/27/2007	WACHOVIA SECURITIES	1,500,000.000	1,548,330	0.00	1,496,625							1,496,625		51,705	51,705	4,563		RP2UZ*
57038*-12-2	MARK ANDY INC PS WARRANTS (HANCOCK MEZZ)		08/24/2007	REDEMPTION	294.910	29,492	0.00	28,606							28,606		886	886	1,285		P5A
743315-AM-5	PROGRESSIVE CORP		09/25/2007	SALOMON SMITH BARNEY	1,500,000.000	1,467,030	0.00	1,448,295			72		72		1,448,367		18,663	18,663	27,079		RP2UZ*
786427-AC-8	SAFECO CAPITAL TRUST I		07/15/2007	CALLED @ 104.036	1,000,000.000	1,040,360	0.00	1,147,650	1,063,946		(23,435)		(23,435)		1,040,510		(150)	(150)	80,720		RP2V
806605-70-5	SCHERING-PLOUGH		09/20/2007	Various	4,500.000	1,219,679	0.00	1,125,000							1,125,000		94,679	94,679			P2LFE
635192-AA-5	NATIONAL CAPITAL TRST II	F	09/27/2007	GOLDMAN, SACHS & CO.	8,000,000.000	7,457,200	0.00	7,910,080	7,910,676		396		396		7,911,072		(453,872)	(453,872)	347,447		P2UZ*
456837-AC-7	ING GROEP NV	F	09/28/2007	Various	15,000,000.000	14,190,200	0.00	15,000,000	15,000,000						15,000,000		(809,800)	(809,800)	708,240		P2UZ*
06739F-EY-3	BARCLAYS BANK PLC	F	09/20/2007	MERRILL LYNCH CAPITAL MARKETS	7,500,000.000	6,773,625	0.00	7,500,000	7,500,000						7,500,000		(726,375)	(726,375)	345,683		P2UZ*
74927Q-AA-5	RBS CAPITAL TRUST III	F	09/27/2007	WARBURG DILLION READ LLC	10,000,000.000	9,374,300	0.00	9,999,378	9,999,385		3		3		9,999,388		(625,088)	(625,088)	278,662		P2VZ*
780097-AU-5	ROYAL BK SCOTLND GRP PLC	F	09/26/2007	BANK OF AMERICA	1,500,000.000	1,554,420	0.00	1,500,000							1,500,000		54,420	54,420			P2UZ*
6399999. Preferred Stocks - Industrial and Miscellaneous						45,661,566	XXX	48,153,854	41,474,007		(22,965)		(22,965)		48,047,788		(2,386,222)	(2,386,222)	1,793,679	XXX	XXX
6599997. Total - Preferred Stocks - Part 4						47,020,903	XXX	49,438,604	42,099,007	5,788	(31,444)		(25,656)		49,321,021		(2,300,118)	(2,300,118)	1,841,921	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						47,020,903	XXX	49,438,604	42,099,007	5,788	(31,444)		(25,656)		49,321,021		(2,300,118)	(2,300,118)	1,841,921	XXX	XXX
524908-56-3	LEHMAN BROTHERS HOLDINGS		07/19/2007	LAZARD FRERES & COMPANY	50,000.000	1,359,979		1,388,476			(82,781)		(82,781)		1,305,696		54,284	54,284	19,531		L
89417E-10-9	TRAVELERS COMPANIES INC		08/24/2007	MCMAHAN SECURITIES CO LP	30,000.000	1,563,732		1,694,727							1,694,727		(130,995)	(130,995)	8,700		L
6799999. Common Stocks - Banks, Trust and Insurance Companies						2,923,711	XXX	3,083,203			(82,781)		(82,781)		3,000,423		(76,711)	(76,711)	28,231	XXX	XXX
00889X-AB-9	AIMCO CLO SER 2006-A, SUB NOTES		08/31/2007	DISTRIBUTION	0.000	318,334		318,334							318,334						A
12058*-AL-0	BUNGE CORP. SECURED NOTES		07/20/2007	PRINCIPAL PAYDOWN	8,275,693.950	8,275,694		8,255,663	8,275,694	(12,869)	745		(12,125)		8,263,569		12,125	12,125	964,077		V
156700-10-6	CENTURYTEL INC		08/10/2007	MCMAHAN SECURITIES CO LP	61,800.000	2,596,370		2,981,232							2,981,232		(384,862)	(384,862)			L
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		07/16/2007	CIBC WORLD MARKETS	6,000.000	621,598		483,012							483,012		138,587	138,587	24,915		L
894172-11-3	TRAVELCENTER 144A		08/14/2007	DISTRIBUTION	0.000	5,663											5,663	5,663			U
894172-12-1	TRAVELCENTERS OF AMERICA WARRANTS		08/14/2007	DISTRIBUTION	0.000	1,888											1,888	1,888			U
G90078-10-9	TRANSOCEAN INC.	F	09/19/2007	MCMAHAN SECURITIES CO LP	3,000.000	331,220		314,982							314,982		16,238	16,238			L
6899999. Common Stocks - Industrial and Miscellaneous						12,150,766	XXX	12,353,222	8,275,694	(12,869)	745		(12,125)		12,361,129		(210,363)	(210,363)	988,993	XXX	XXX
261934-10-3	DREYFUS MONEY MARKET		09/26/2007	DIRECT	9,322,481.220	9,322,481		9,322,481	44,840						9,322,481				2,669		L
7199999. Money Market Mutual Funds						9,322,481	XXX	9,322,481	44,840						9,322,481				2,669	XXX	XXX
7299997. Total - Common Stocks - Part 4						24,396,958	XXX	24,758,907	8,320,534	(12,869)	(82,036)		(94,905)		24,684,033		(287,075)	(287,075)	1,019,893	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						24,396,958	XXX	24,758,907	8,320,534	(12,869)	(82,036)		(94,905)		24,684,033		(287,075)	(287,075)	1,019,893	XXX	XXX
7399999. Total - Preferred and Common Stocks						71,417,861	XXX	74,197,511	50,419,540	(7,081)	(113,480)		(120,561)		74,005,053		(2,587,192)	(2,587,192)	2,861,813	XXX	XXX
7499999 - Totals						4,100,498,309	XXX	4,154,363,424	2,490,512,363	4,513,028	(2,751,760)	(4,014,565)	5,775,833		4,146,331,206		(45,832,897)	(45,832,897)	158,293,370	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 2

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P500 CLIQUET 10/04/2007 CALL	250,000	10/04/2007	S&P 500	10/19/2006	GOLDMAN SACHS & CO	11,980	12,485		12,485	12,485	505		505
S&P500 CLIQUET 10/11/2007 CALL	400,000	10/11/2007	S&P 500	10/11/2006	GOLDMAN SACHS & CO	17,240	28,890		28,890	28,890	11,650		11,650
S&P500 CLIQUET 10/18/2007 CALL	500,000	10/18/2007	S&P 500	10/19/2006	GOLDMAN SACHS & CO	21,450	17,216		17,216	17,216	(4,234)		(4,234)
S&P500 INDEX 10/19/2007 1425 CALL	500	10/19/2007	1,425.0000	08/06/2007	CBOE	3,401,000	5,427,500		5,427,500	5,427,500	2,026,500		2,026,500
S&P500 INDEX 10/19/2007 1375 CALL	1,000	10/19/2007	1,375.0000	08/24/2007	CBOE	10,997,000	15,635,000		15,635,000	15,635,000	4,638,000		4,638,000
S&P500 CLIQUET 10/25/2007 CALL	640,000	10/25/2007	S&P 500	11/10/2006	GOLDMAN SACHS & CO	25,792	46,385		46,385	46,385	20,593		20,593
S&P500 CLIQUET 11/01/2007 CALL	321,000	11/01/2007	S&P 500	11/10/2006	GOLDMAN SACHS & CO	13,899	16,740		16,740	16,740	2,841		2,841
S&P500 CLIQUET 11/08/2007 CALL	783,000	11/08/2007	S&P 500	11/10/2006	GOLDMAN SACHS & CO	31,712	28,370		28,370	28,370	(3,341)		(3,341)
S&P500 CLIQUET 11/15/2007 CALL	620,000	11/15/2007	S&P 500	11/15/2006	GOLDMAN SACHS & CO	25,978	14,597		14,597	14,597	(11,381)		(11,381)
S&P500 FUTURES 11/16/2007 1425 CALL	200	11/16/2007	1,425.0000	09/07/2007	CME	4,310,740	6,185,000		6,185,000	6,185,000	1,874,260		1,874,260
S&P500 FUTURES 11/16/2007 1400 CALL	100	11/16/2007	1,400.0000	08/22/2007	CME	2,642,870	3,647,500		3,647,500	3,647,500	1,004,630		1,004,630
S&P500 CLIQUET 11/21/2007 CALL	900,000	11/21/2007	S&P 500	01/03/2007	MERRILL LYNCH	40,410	37,362		37,362	37,362	(3,048)		(3,048)
S&P500 CLIQUET 11/29/2007 CALL	450,000	11/29/2007	S&P 500	11/29/2006	MERRILL LYNCH	18,450	15,542		15,542	15,542	(2,908)		(2,908)
S&P500 CLIQUET 12/06/2007 CALL	550,000	12/06/2007	S&P 500	01/03/2007	MERRILL LYNCH	22,550	16,190		16,190	16,190	(6,360)		(6,360)
S&P500 CLIQUET 12/13/2007 CALL	570,000	12/13/2007	S&P 500	01/03/2007	MERRILL LYNCH	22,971	14,950		14,950	14,950	(8,021)		(8,021)
S&P500 CLIQUET 12/20/2007 CALL	1,000,000	12/20/2007	S&P 500	01/03/2007	MERRILL LYNCH	38,400	24,621		24,621	24,621	(13,779)		(13,779)
S&P500 INDEX 12/21/2007 1450 CALL	550	12/21/2007	1,450.0000	12/27/2006	CBOE	5,032,600	6,135,250		6,135,250	6,135,250	1,102,650		1,102,650
S&P500 INDEX 12/21/2007 1425 CALL	1,750	12/21/2007	1,425.0000	02/09/2007	CBOE	18,283,000	23,073,750		23,073,750	23,073,750	4,790,750		4,790,750
S&P500 INDEX 12/21/2007 1400 CALL	1,550	12/21/2007	1,400.0000	03/14/2007	CBOE	17,053,100	23,691,750		23,691,750	23,691,750	6,638,650		6,638,650
S&P500 INDEX 12/21/2007 1375 CALL	250	12/21/2007	1,375.0000	03/16/2007	CBOE	2,420,500	4,363,750		4,363,750	4,363,750	1,943,250		1,943,250
S&P500 INDEX 12/21/2007 1300 CALL	900	12/21/2007	1,300.0000	09/08/2006	CBOE	10,419,800	21,820,500		21,820,500	21,820,500	11,400,700		11,400,700
S&P500 INDEX 12/21/2007 1275 CALL	100	12/21/2007	1,275.0000	07/11/2006	CBOE	1,210,200	2,658,500		2,658,500	2,658,500	1,448,300		1,448,300
S&P500 CLIQUET 12/27/2007 CALL	1,000,000	12/27/2007	S&P 500	01/03/2007	MERRILL LYNCH	37,700	36,356		36,356	36,356	(1,344)		(1,344)
S&P500 CLIQUET 01/10/2008 CALL	250,000	01/10/2008	S&P 500	01/10/2007	GOLDMAN SACHS & CO	10,000	8,681		8,681	8,681	(1,319)		(1,319)
S&P500 CLIQUET 01/31/2008 CALL	500,000	01/31/2008	S&P 500	01/31/2007	GOLDMAN SACHS & CO	20,500	11,952		11,952	11,952	(8,548)		(8,548)
S&P500 CLIQUET 02/07/2008 CALL	1,200,000	02/07/2008	S&P 500	02/07/2007	GOLDMAN SACHS & CO	52,800	14,042		14,042	14,042	(38,758)		(38,758)
S&P500 CLIQUET 02/21/2008 CALL	500,000	02/21/2008	S&P 500	03/23/2007	GOLDMAN SACHS & CO	16,850	11,797		11,797	11,797	(5,053)		(5,053)
S&P500 CLIQUET 02/28/2008 CALL	500,000	02/28/2008	S&P 500	03/23/2007	GOLDMAN SACHS & CO	24,200	12,264		12,264	12,264	(11,936)		(11,936)
S&P500 CLIQUET 03/07/2008 CALL	440,000	03/07/2008	S&P 500	03/07/2007	GOLDMAN SACHS & CO	17,182	13,236		13,236	13,236	(3,946)		(3,946)
S&P500 CLIQUET 03/07/2008 CALL	353,000	03/07/2008	S&P 500	03/07/2007	GOLDMAN SACHS & CO	15,521	12,776		12,776	12,776	(2,745)		(2,745)
S&P500 CLIQUET 03/14/2008 CALL	730,000	03/14/2008	S&P 500	03/14/2007	GOLDMAN SACHS & CO	26,937	26,959		26,959	26,959	22		22
S&P500 INDEX 03/20/2008 1475 CALL	600	03/20/2008	1,475.0000	05/02/2007	CBOE	6,663,200	7,167,000		7,167,000	7,167,000	503,800		503,800
S&P500 INDEX 03/20/2008 1450 CALL	1,475	03/20/2008	1,450.0000	04/19/2007	CBOE	15,460,700	20,288,625		20,288,625	20,288,625	4,827,925		4,827,925
S&P500 INDEX 03/20/2008 1425 CALL	725	03/20/2008	1,425.0000	04/11/2007	CBOE	7,588,950	11,349,875		11,349,875	11,349,875	3,760,925		3,760,925
S&P500 INDEX 03/20/2008 1400 CALL	1,025	03/20/2008	1,400.0000	03/30/2007	CBOE	11,502,300	18,055,375		18,055,375	18,055,375	6,553,075		6,553,075
S&P500 CLIQUET 03/20/2008 CALL	1,000,000	03/20/2008	S&P 500	03/23/2007	GOLDMAN SACHS & CO	43,500	32,912		32,912	32,912	(10,588)		(10,588)
S&P500 CLIQUET 03/28/2008 CALL	700,000	03/28/2008	S&P 500	03/28/2007	GOLDMAN SACHS & CO	29,540	16,589		16,589	16,589	(12,951)		(12,951)
S&P500 CLIQUET 04/04/2008 CALL	950,000	04/04/2008	S&P 500	04/04/2007	GOLDMAN SACHS & CO	38,665	27,599		27,599	27,599	(11,066)		(11,066)
S&P500 CLIQUET 04/04/2008 CALL	450,000	04/04/2008	S&P 500	04/05/2007	GOLDMAN SACHS & CO	22,320	19,368		19,368	19,368	(2,952)		(2,952)
S&P500 CLIQUET 04/11/2008 CALL	650,000	04/11/2008	S&P 500	04/11/2007	GOLDMAN SACHS & CO	26,520	21,649		21,649	21,649	(4,871)		(4,871)
S&P500 CLIQUET 04/11/2008 CALL	600,000	04/11/2008	S&P 500	04/12/2007	GOLDMAN SACHS & CO	28,620	21,005		21,005	21,005	(7,615)		(7,615)
S&P500 CLIQUET 04/18/2008 CALL	1,000,000	04/18/2008	S&P 500	04/18/2007	GOLDMAN SACHS & CO	40,200	26,896		26,896	26,896	(13,304)		(13,304)
S&P500 CLIQUET 04/25/2008 CALL	2,000,000	04/25/2008	S&P 500	05/09/2007	GOLDMAN SACHS & CO	98,400	88,052		88,052	88,052	(10,348)		(10,348)
S&P500 CLIQUET 05/02/2008 CALL	2,500,000	05/02/2008	S&P 500	05/09/2007	GOLDMAN SACHS & CO	121,750	79,805		79,805	79,805	(41,945)		(41,945)
S&P500 CLIQUET 05/16/2008 CALL	750,000	05/16/2008	S&P 500	05/16/2007	GOLDMAN SACHS & CO	30,300	10,842		10,842	10,842	(19,458)		(19,458)
S&P500 CLIQUET 05/16/2008 CALL	1,000,000	05/16/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	51,390	23,278		23,278	23,278	(28,112)		(28,112)
S&P500 CLIQUET 05/23/2008 CALL	1,500,000	05/23/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	52,650	31,433		31,433	31,433	(21,217)		(21,217)
S&P500 CLIQUET 05/23/2008 CALL	1,500,000	05/23/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	68,850	49,170		49,170	49,170	(19,680)		(19,680)
S&P500 CLIQUET 05/30/2008 CALL	1,000,000	05/30/2008	S&P 500	05/30/2007	GOLDMAN SACHS & CO	40,100	14,600		14,600	14,600	(25,500)		(25,500)
S&P500 CLIQUET 05/30/2008 CALL	450,000	05/30/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	20,808	9,505		9,505	9,505	(11,303)		(11,303)
S&P500 CLIQUET 06/06/2008 CALL	850,000	06/06/2008	S&P 500	06/06/2007	GOLDMAN SACHS & CO	33,490	20,340		20,340	20,340	(13,150)		(13,150)
S&P500 CLIQUET 06/06/2008 CALL	900,000	06/06/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	44,820	28,444		28,444	28,444	(16,376)		(16,376)
S&P500 CLIQUET 06/13/2008 CALL	750,000	06/13/2008	S&P 500	06/13/2007	GOLDMAN SACHS & CO	29,625	18,800		18,800	18,800	(10,825)		(10,825)
S&P500 CLIQUET 06/13/2008 CALL	600,000	06/13/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	30,918	20,892		20,892	20,892	(10,026)		(10,026)
S&P500 INDEX 06/20/2008 1550 CALL	500	06/20/2008	1,550.0000	07/19/2007	CBOE	6,228,000	4,697,500		4,697,500	4,697,500	(1,530,500)		(1,530,500)
S&P500 INDEX 06/20/2008 1525 CALL	1,300	06/20/2008	1,525.0000	07/11/2007	CBOE	15,281,600	14,163,500		14,163,500	14,163,500	(1,118,100)		(1,118,100)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P500 INDEX 06/20/2008 1500 CALL	1,700	06/20/2008	1,500.0000	06/29/2007	CBOE	21,482,400	21,224,500		21,224,500	21,224,500	(257,900)		(257,900)
S&P500 INDEX 06/20/2008 1475 CALL	250	06/20/2008	1,475.0000	08/22/2007	CBOE	2,875,500	3,538,750		3,538,750	3,538,750	663,250		663,250
S&P500 INDEX 06/20/2008 1450 CALL	450	06/20/2008	1,450.0000	08/03/2007	CBOE	5,617,900	7,152,750		7,152,750	7,152,750	1,534,850		1,534,850
S&P500 INDEX 06/20/2008 1425 CALL	150	06/20/2008	1,425.0000	01/19/2007	CBOE	1,953,300	2,655,750		2,655,750	2,655,750	702,450		702,450
S&P500 INDEX 06/20/2008 1400 CALL	225	06/20/2008	1,400.0000	03/15/2007	CBOE	2,617,450	4,404,375		4,404,375	4,404,375	1,786,925		1,786,925
S&P500 CLIQUET 06/20/2008 CALL	520,000	06/20/2008	S&P 500	06/20/2007	GOLDMAN SACHS & CO	21,424	11,817		11,817	11,817	(9,607)		(9,607)
S&P500 CLIQUET 06/20/2008 CALL	650,000	06/20/2008	S&P 500	06/21/2007	GOLDMAN SACHS & CO	32,370	19,143		19,143	19,143	(13,227)		(13,227)
S&P500 CLIQUET 06/27/2008 CALL	540,000	06/27/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	24,122	16,796		16,796	16,796	(7,326)		(7,326)
S&P500 CLIQUET 06/27/2008 CALL	500,000	06/27/2008	S&P 500	07/02/2007	GOLDMAN SACHS & CO	27,725	20,160		20,160	20,160	(7,565)		(7,565)
S&P500 CLIQUET 07/03/2008 CALL	550,000	07/03/2008	S&P 500	07/05/2007	GOLDMAN SACHS & CO	22,605	12,658		12,658	12,658	(9,947)		(9,947)
S&P500 CLIQUET 07/03/2008 CALL	550,000	07/03/2008	S&P 500	07/05/2007	GOLDMAN SACHS & CO	27,555	17,571		17,571	17,571	(9,984)		(9,984)
S&P500 CLIQUET 07/11/2008 CALL	500,000	07/11/2008	S&P 500	07/11/2007	GOLDMAN SACHS & CO	20,950	13,268		13,268	13,268	(7,682)		(7,682)
S&P500 CLIQUET 07/18/2008 CALL	1,000,000	07/18/2008	S&P 500	07/19/2007	GOLDMAN SACHS & CO	48,300	22,459		22,459	22,459	(25,841)		(25,841)
S&P500 CLIQUET 07/25/2008 CALL	800,000	07/25/2008	S&P 500	07/25/2007	GOLDMAN SACHS & CO	32,160	28,828		28,828	28,828	(3,332)		(3,332)
S&P500 CLIQUET 07/25/2008 CALL	800,000	07/25/2008	S&P 500	07/26/2007	GOLDMAN SACHS & CO	36,160	43,906		43,906	43,906	7,746		7,746
S&P500 CLIQUET 08/01/2008 CALL	1,200,000	08/01/2008	S&P 500	08/02/2007	GOLDMAN SACHS & CO	48,720	51,775		51,775	51,775	3,055		3,055
S&P500 CLIQUET 08/08/2008 CALL	600,000	08/08/2008	S&P 500	08/08/2007	GOLDMAN SACHS & CO	24,060	16,897		16,897	16,897	(7,163)		(7,163)
S&P500 CLIQUET 08/08/2008 CALL	370,000	08/08/2008	S&P 500	08/09/2007	GOLDMAN SACHS & CO	16,650	16,310		16,310	16,310	(340)		(340)
S&P500 CLIQUET 08/22/2008 CALL	550,000	08/22/2008	S&P 500	08/22/2007	GOLDMAN SACHS & CO	21,175	24,988		24,988	24,988	3,813		3,813
S&P500 CLIQUET 08/29/2008 CALL	1,000,000	08/29/2008	S&P 500	08/29/2007	GOLDMAN SACHS & CO	37,400	36,742		36,742	36,742	(658)		(658)
S&P500 CLIQUET 08/29/2008 CALL	500,000	08/29/2008	S&P 500	08/30/2007	GOLDMAN SACHS & CO	19,900	18,371		18,371	18,371	(1,529)		(1,529)
S&P500 CLIQUET 09/05/2008 CALL	550,000	09/05/2008	S&P 500	09/05/2007	GOLDMAN SACHS & CO	20,405	19,032		19,032	19,032	(1,373)		(1,373)
S&P500 CLIQUET 09/12/2008 CALL	1,900,000	09/12/2008	S&P 500	09/20/2007	GOLDMAN SACHS & CO	81,130	72,019		72,019	72,019	(9,111)		(9,111)
S&P500 INDEX 09/19/2008 1550 CALL	100	09/19/2008	1,550.0000	09/27/2007	CBOE	1,157,200	1,136,500		1,136,500	1,136,500	(20,700)		(20,700)
S&P500 INDEX 09/19/2008 1475 CALL	1,000	09/19/2008	1,475.0000	09/25/2007	CBOE	15,602,000	16,055,000		16,055,000	16,055,000	453,000		453,000
S&P500 INDEX 09/19/2008 1450 CALL	500	09/19/2008	1,450.0000	09/26/2007	CBOE	8,901,000	8,872,500		8,872,500	8,872,500	(28,500)		(28,500)
S&P500 CLIQUET 09/19/2008 CALL	1,200,000	09/19/2008	S&P 500	09/27/2007	GOLDMAN SACHS & CO	44,880	43,802		43,802	43,802	(1,078)		(1,078)
S&P500 INDEX 12/19/2008 1575 CALL	150	12/19/2008	1,575.0000	09/26/2007	CBOE	1,785,300	1,758,750		1,758,750	1,758,750	(26,550)		(26,550)
S&P500 INDEX 12/19/2008 1525 CALL	100	12/19/2008	1,525.0000	07/25/2007	CBOE	1,567,200	1,461,500		1,461,500	1,461,500	(105,700)		(105,700)
S&P500 INDEX 12/19/2008 1500 CALL	250	12/19/2008	1,500.0000	08/08/2007	CBOE	3,835,500	4,038,750		4,038,750	4,038,750	203,250		203,250
S&P500 INDEX 12/19/2008 1475 CALL	25	12/19/2008	1,475.0000	09/06/2007	CBOE	402,550	449,000		449,000	449,000	46,450		46,450
0199999. Subtotal - Call Options - Hedging						208,265,539	262,597,634	XXX	262,597,634	262,597,634	54,332,095		54,332,095
0499999. Subtotal - Call Options						208,265,539	262,597,634	XXX	262,597,634	262,597,634	54,332,095		54,332,095
S&P500 INDEX 12/21/2007 1350 PUT	850	12/21/2007	1,350.0000	08/20/2007	CBOE	2,860,700	918,000		918,000	918,000	(1,942,700)		(1,942,700)
S&P500 INDEX 03/20/2008 1375 PUT	250	03/20/2008	1,375.0000	04/20/2007	CBOE	738,000	663,750		663,750	663,750	(74,250)		(74,250)
0599999. Subtotal - Put Options - Hedging						3,598,700	1,581,750	XXX	1,581,750	1,581,750	(2,016,950)		(2,016,950)
0899999. Subtotal - Put Options						3,598,700	1,581,750	XXX	1,581,750	1,581,750	(2,016,950)		(2,016,950)
INT RATE CAP0062 ON LIABILITY-STRIKE 5YR CMT	50,000,000	10/01/2007	2.7250	09/27/2002	JP MORGAN CHASE BANK	3,230,000	3,230,000		7,284	7,284			691,875
INT RATE CAP0063 ON LIABILITY-STRIKE 5YR CMT	50,000,000	10/15/2007	2.6300	10/10/2002	GOLDMAN SACHS	3,215,000	3,215,000		47,208	47,208			791,250
INT RATE CAP0064 ON LIABILITY-STRIKE 5YR CMT	100,000,000	10/22/2007	3.1200	10/17/2002	DEUTSCHE BANK	6,480,000	6,480,000		102,978	102,978			1,222,500
INT RATE CAP0065 ON LIABILITY-STRIKE 5YR CMT	75,000,000	10/30/2007	2.9700	10/28/2002	SALOMON SWAPCO	5,077,500	5,077,500		108,655	108,655			967,500
INT RATE CAP0066 ON LIABILITY-STRIKE 5YR CMT	75,000,000	11/12/2007	2.9050	11/07/2002	UBS AG	4,665,000	4,665,000		146,898	146,898			953,438
INT RATE CAP0067 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/06/2007	3.2170	12/04/2002	JP MORGAN CHASE BANK	4,755,000	4,755,000		157,398	157,398			659,813
INT RATE CAP0068 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/20/2007	2.9950	12/18/2002	BANK OF AMERICA	4,942,500	4,942,500		254,933	254,933			885,938
INT RATE CAP0069 ON LIABILITY-STRIKE 5YR CMT	75,000,000	12/24/2007	2.9220	12/20/2002	CREDIT SUISSE FB	4,927,500	4,927,500		271,391	271,391			898,875
INT RATE CAP0070 ON LIABILITY-STRIKE 5YR CMT	10,000,000	01/28/2008	2.8600	01/24/2003	JP MORGAN CHASE BANK	664,000	664,000		62,916	62,916			146,061
INT RATE CAP0072 ON LIABILITY-STRIKE 5YR CMT	50,000,000	03/04/2008	2.7550	02/28/2003	BANK OF AMERICA	3,215,000	3,215,000		359,050	359,050			670,375
INT RATE CAP0073 ON LIABILITY-STRIKE 5YR CMT	40,000,000	03/12/2008	2.4850	03/10/2003	BANK OF AMERICA	2,722,000	2,722,000		340,074	340,074			613,167
INT RATE CAP0074 ON LIABILITY-STRIKE 5YR CMT	45,000,000	03/28/2008	2.9270	03/26/2003	JP MORGAN CHASE BANK	2,997,000	2,997,000		332,028	332,028			543,713
INT RATE CAP0125 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.7000	02/02/2005	LEHMAN BROTHERS	4,275,000	4,275,000		50,626	50,626			
INT RATE CAP0126 ON LIABILITY-STRIKE 5YR CMS	1,000,000,000	04/15/2008	5.7000	02/03/2005	UBS AG	4,360,000	4,360,000		50,626	50,626			
INT RATE CAP0075 ON LIABILITY-STRIKE 5YR CMT	25,000,000	04/25/2008	2.9430	04/23/2003	MERRILL LYNCH	1,637,500	1,637,500		219,623	219,623			330,604
INT RATE CAP0076 ON LIABILITY-STRIKE 5YR CMT	15,000,000	05/13/2008	2.6500	05/09/2003	JP MORGAN CHASE BANK	963,750	963,750		170,345	170,345			241,475
INT RATE CAP0077 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/27/2008	2.3450	05/22/2003	JP MORGAN CHASE BANK	1,540,000	1,540,000		386,233	386,233			476,937
INT RATE CAP0078 ON LIABILITY-STRIKE 5YR CMT	25,000,000	06/13/2008	2.1100	06/11/2003	BANK OF AMERICA	1,573,750	1,573,750		498,848	498,848			542,271

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
INT RATE CAP0079 ON LIABILITY-STRIKE 5YR CMT	25,000,000	07/02/2008	2.4450	06/30/2003	BANK OF AMERICA	1,655,625	1,655,625		466,498	466,498			501,667
INT RATE CAP0080 ON LIABILITY-STRIKE 5YR CMT	50,000,000	07/09/2008	2.5600	07/07/2003	JP MORGAN CHASE BANK	3,475,000	3,475,000		925,385	925,385			959,861
INT RATE CAP0081 ON LIABILITY-STRIKE 5YR CMT	20,000,000	07/22/2008	2.8040	07/18/2003	JP MORGAN CHASE BANK	1,428,000	1,428,000		332,354	332,354			324,889
INT RATE CAP0082 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/11/2008	3.2040	08/07/2003	JP MORGAN CHASE BANK	1,742,500	1,742,500		285,025	285,025			301,167
INT RATE CAP0083 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/19/2008	3.3850	08/15/2003	BANK OF AMERICA	1,787,500	1,787,500		185,882	185,882			253,118
INT RATE CAP0084 ON LIABILITY-STRIKE 5YR CMT	20,000,000	09/03/2008	3.4600	08/29/2003	UBS AG	1,396,000	1,396,000		133,038	133,038			178,650
INT RATE CAP0085 ON LIABILITY-STRIKE 5YR CMT	15,000,000	09/30/2008	2.9950	09/26/2003	JP MORGAN CHASE BANK	1,029,000	1,029,000		183,304	183,304			175,700
INT RATE CAP0087 ON LIABILITY-STRIKE 5YR CMT	20,000,000	10/23/2008	3.2670	10/21/2003	UBS AG	1,364,000	1,364,000		201,236	201,236			222,450
INT RATE CAP0089 ON LIABILITY-STRIKE 5YR CMT	15,000,000	12/19/2008	3.1790	12/17/2003	JP MORGAN CHASE BANK	1,083,000	1,083,000		(329,983)	(329,983)			156,488
INT RATE CAP0096 ON LIABILITY-STRIKE 5YR CMT	8,500,000	04/08/2009	3.1550	04/06/2004	BANK OF AMERICA	616,012	616,012		(144,302)	(144,302)			96,454
INT RATE CAP0097 ON LIABILITY-STRIKE 5YR CMT	3,000,000	04/21/2009	3.4050	04/19/2004	JP MORGAN CHASE BANK	212,880	212,880		(57,191)	(57,191)			29,386
INT RATE CAP0098 ON LIABILITY-STRIKE 5YR CMT	6,000,000	05/06/2009	3.5900	05/04/2004	JP MORGAN CHASE BANK	409,200	409,200		(117,003)	(117,003)			54,240
INT RATE CAP0099 ON LIABILITY-STRIKE 5YR CMT	5,300,000	05/19/2009	3.8200	05/17/2004	JP MORGAN CHASE BANK	362,096	362,096		(114,037)	(114,037)			41,399
INT RATE CAP0182 ON IDENTIFIED-STRIKE 1MLIBOR	7,500,000	06/01/2009	6.2500	05/05/2006	JP MORGAN CHASE BANK	23,438	23,438		1,243	1,243			
INT RATE CAP0100 ON LIABILITY-STRIKE 5YR CMT	8,500,000	06/10/2009	3.9620	06/08/2004	JP MORGAN CHASE BANK	544,850	544,850		(154,359)	(154,359)			65,582
INT RATE CAP0101 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/23/2009	3.9200	06/21/2004	JP MORGAN CHASE BANK	255,850	255,850		(63,832)	(63,832)			38,428
INT RATE CAP0102 ON LIABILITY-STRIKE 5YR CMT	3,400,000	07/06/2009	3.7640	07/01/2004	JP MORGAN CHASE BANK	198,900	198,900		(42,445)	(42,445)			33,039
INT RATE CAP0103 ON LIABILITY-STRIKE 5YR CMT	1,300,000	07/21/2009	3.5630	07/19/2004	JP MORGAN CHASE BANK	77,480	77,480		(12,372)	(12,372)			14,009
INT RATE CAP0104 ON LIABILITY-STRIKE 5YR CMT	5,100,000	07/28/2009	3.7150	07/26/2004	BANK OF AMERICA	285,600	285,600		(67,453)	(67,453)			45,485
INT RATE CAP0105 ON LIABILITY-STRIKE 5YR CMT	3,600,000	08/12/2009	3.5000	08/10/2004	BANK OF AMERICA	214,560	214,560		(37,904)	(37,904)			35,376
INT RATE CAP0106 ON LIABILITY-STRIKE 5YR CMT	3,000,000	08/15/2009	3.5000	08/12/2004	BANK OF AMERICA	176,640	176,640		(30,414)	(30,414)			30,422
INT RATE CAP0107 ON LIABILITY-STRIKE 5YR CMT	2,100,000	08/18/2009	3.4475	08/16/2004	BANK OF AMERICA	124,600	124,600		(25,301)	(25,301)			20,144
INT RATE CAP0108 ON LIABILITY-STRIKE 5YR CMT	3,400,000	08/26/2009	3.4540	08/24/2004	BANK OF AMERICA	204,340	204,340		(38,743)	(38,743)			32,464
INT RATE CAP0109 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/02/2009	3.3150	08/31/2004	JP MORGAN CHASE BANK	339,648	339,648		(55,140)	(55,140)			58,116
INT RATE CAP0110 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/09/2009	3.4800	09/07/2004	JP MORGAN CHASE BANK	331,064	331,064		(66,140)	(66,140)			52,983
INT RATE CAP0111 ON LIABILITY-STRIKE 5YR CMT	1,300,000	09/23/2009	3.3000	09/21/2004	JP MORGAN CHASE BANK	73,450	73,450		(8,153)	(8,153)			12,612
INT RATE CAP0112 ON LIABILITY-STRIKE 5YR CMT	4,400,000	10/01/2009	3.3250	09/29/2004	JP MORGAN CHASE BANK	249,920	249,920		(96,427)	(96,427)			41,085
INT RATE CAP0113 ON LIABILITY-STRIKE 5YR CMT	5,700,000	10/06/2009	3.4500	10/04/2004	JP MORGAN CHASE BANK	324,900	324,900		(136,835)	(136,835)			44,888
INT RATE CAP0114 ON LIABILITY-STRIKE 5YR CMT	3,700,000	10/15/2009	3.3600	10/13/2004	BANK OF AMERICA	210,900	210,900		(81,446)	(81,446)			38,295
INT RATE CAP0115 ON LIABILITY-STRIKE 5YR CMT	4,200,000	10/21/2009	3.3400	10/19/2004	JP MORGAN CHASE BANK	235,704	235,704		(87,014)	(87,014)			44,415
INT RATE CAP0116 ON LIABILITY-STRIKE 5YR CMT	2,800,000	10/29/2009	3.2640	10/27/2004	JP MORGAN CHASE BANK	156,464	156,464		(52,679)	(52,679)			29,946
INT RATE CAP0117 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/05/2009	3.3270	11/03/2004	JP MORGAN CHASE BANK	217,680	217,680		(75,026)	(75,026)			36,690
INT RATE CAP0118 ON LIABILITY-STRIKE 5YR CMT	4,700,000	11/29/2009	3.5850	11/24/2004	JP MORGAN CHASE BANK	221,840	221,840		(80,763)	(80,763)			33,664
INT RATE CAP0119 ON LIABILITY-STRIKE 5YR CMT	8,500,000	12/08/2009	3.5850	12/06/2004	BANK OF AMERICA	415,480	415,480		(144,635)	(144,635)			54,506
INT RATE CAP0120 ON LIABILITY-STRIKE 5YR CMT	6,500,000	12/16/2009	3.5600	12/14/2004	JP MORGAN CHASE BANK	306,540	306,540		(103,696)	(103,696)			49,725
INT RATE CAP0121 ON LIABILITY-STRIKE 5YR CMT	3,500,000	12/24/2009	3.5850	12/22/2004	BANK OF AMERICA	164,150	164,150		(55,897)	(55,897)			24,544
INT RATE CAP0127 ON LIABILITY-STRIKE 5YR CMT EFF.12/31/08	50,000,000	12/31/2009	3.6570	02/04/2005	UBS AG	495,000	495,000		417,801	417,801			
INT RATE CAP0211 ON IDENTIFIED-STRIKE 1M LIBOR	23,500,000	01/01/2010	6.5000	12/07/2006	JP MORGAN CHASE BANK	25,850	25,850		8,621	8,621			
INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT	5,100,000	01/07/2010	3.7190	01/05/2005	UBS AG	225,420	225,420		(79,379)	(79,379)			33,763
INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT	3,100,000	01/27/2010	3.7130	01/25/2005	JP MORGAN CHASE BANK	130,200	130,200		(38,282)	(38,282)			25,374
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	3,200,000	02/03/2010	3.7000	02/01/2005	UBS AG	122,240	122,240		(29,384)	(29,384)			26,363
INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT	3,800,000	03/03/2010	4.0200	03/01/2005	JP MORGAN CHASE BANK	137,104	137,104		(49,803)	(49,803)			14,558
INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT	2,500,000	03/14/2010	4.2150	03/14/2005	JP MORGAN CHASE BANK	92,500	92,500		(40,792)	(40,792)			6,713
INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT	2,700,000	03/23/2010	4.1870	03/21/2005	JP MORGAN CHASE BANK	99,900	99,900		(43,278)	(43,278)			6,458
INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT	4,300,000	03/30/2010	4.3200	03/28/2005	JP MORGAN CHASE BANK	155,660	155,660		(72,626)	(72,626)			8,888
INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT	5,500,000	04/13/2010	4.1250	04/11/2005	UBS AG	190,080	190,080		(64,246)	(64,246)			25,185
INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT	6,200,000	04/22/2010	3.9150	04/20/2005	UBS AG	217,744	217,744		(54,018)	(54,018)			37,209
INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT	6,800,000	04/27/2010	3.9370	04/25/2005	UBS AG	232,016	232,016		(56,899)	(56,899)			40,685
INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT	6,700,000	05/05/2010	3.8810	05/03/2005	JP MORGAN CHASE BANK	226,460	226,460		(44,700)	(44,700)			45,476
INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT	8,400,000	05/18/2010	3.8075	05/16/2005	JP MORGAN CHASE BANK	283,080	283,080		(38,333)	(38,333)			63,015
INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT	5,600,000	05/25/2010	3.7980	05/23/2005	UBS AG	176,736	176,736		(8,755)	(8,755)			45,920
INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT	6,000,000	06/02/2010	3.7460	05/31/2005	JP MORGAN CHASE BANK	186,000	186,000		3,571	3,571			54,720
INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/10/2010	3.7000	06/08/2005	JP MORGAN CHASE BANK	130,720	130,720		15,383	15,383			41,626
INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT	4,200,000	06/15/2010	3.8680	06/13/2005	UBS AG	130,872	130,872		2,226	2,226			35,926
INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT	5,300,000	06/23/2010	3.8720	06/21/2005	JP MORGAN CHASE BANK	160,908	160,908		4,708	4,708			49,272

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	7,600,000	07/07/2010	3.8700	07/05/2005	JP MORGAN CHASE BANK	230,432	230,432		11,686	11,686			72,816
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	8,200,000	07/21/2010	4.0000	07/19/2005	JP MORGAN CHASE BANK	242,720	242,720		(5,691)	(5,691)			61,491
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	2,300,000	08/29/2010	4.0480	08/25/2005	UBS AG	62,100	62,100		(7,122)	(7,122)			11,526
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/01/2010	4.0160	08/30/2005	UBS AG	81,600	81,600		(12,559)	(12,559)			14,693
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	9,500,000	09/16/2010	3.9300	09/14/2005	JP MORGAN CHASE BANK	279,680	279,680		(33,366)	(33,366)			55,791
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/23/2010	4.0010	09/21/2005	JP MORGAN CHASE BANK	87,000	87,000		(9,236)	(9,236)			13,581
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	4,000,000	09/29/2010	4.1170	09/27/2005	UBS AG	116,320	116,320		(25,774)	(25,774)			13,193
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/13/2010	4.2470	10/11/2005	JP MORGAN CHASE BANK	274,800	274,800		(139,463)	(139,463)			37,725
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	5,000,000	11/23/2010	4.3800	11/21/2005	JP MORGAN CHASE BANK	144,300	144,300		(77,509)	(77,509)			7,500
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	5,000,000	12/01/2010	4.3700	11/29/2005	UBS AG	141,800	141,800		(73,559)	(73,559)			5,250
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	9,000,000	12/08/2010	4.4600	12/06/2005	GOLDMAN SACHS	254,520	254,520		(142,457)	(142,457)			
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/15/2010	4.4300	12/13/2005	JP MORGAN CHASE BANK	170,160	170,160		(90,801)	(90,801)			4,950
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/21/2010	4.3700	12/19/2005	CITIBANK	160,800	160,800		(75,293)	(75,293)			9,000
INT RATE CAP0161 ON LIABILITY-STRIKE 5YR CMT	7,000,000	12/30/2010	4.3100	12/28/2005	UBS AG	182,000	182,000		(71,692)	(71,692)			17,453
INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	2,000,000	01/05/2011	4.3600	01/03/2006	JP MORGAN CHASE BANK	51,040	51,040		(21,041)	(21,041)			4,433
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	3,000,000	01/25/2011	4.3200	01/23/2006	JP MORGAN CHASE BANK	75,840	75,840		(25,606)	(25,606)			10,045
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/02/2011	4.4600	01/31/2006	JP MORGAN CHASE BANK	78,480	78,480		(34,035)	(34,035)			7,170
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	1,000,000	02/09/2011	4.4900	02/07/2006	JP MORGAN CHASE BANK	25,000	25,000		(10,827)	(10,827)			1,611
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	2,000,000	02/15/2011	4.5800	02/13/2006	GOLDMAN SACHS	47,600	47,600		(21,364)	(21,364)			2,888
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/23/2011	4.5510	02/21/2006	JP MORGAN CHASE BANK	67,200	67,200		(27,693)	(27,693)			2,344
INT RATE CAP0168 ON LIABILITY-STRIKE 5YR CMT	5,000,000	03/01/2011	4.6500	02/27/2006	UBS AG	112,400	112,400		(53,823)	(53,823)			
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	17,500,000	03/01/2011	6.8000	03/15/2006	JP MORGAN CHASE BANK	81,375	81,375		18,950	18,950			
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	2,000,000	03/08/2011	4.7200	03/06/2006	JP MORGAN CHASE BANK	49,200	49,200		(26,650)	(26,650)			
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	4,000,000	03/17/2011	4.7500	03/14/2006	GOLDMAN SACHS	96,704	96,704		(52,137)	(52,137)			
INT RATE CAP0175 ON LIABILITY-STRIKE 5YR CMT	9,000,000	03/22/2011	4.6000	03/20/2006	UBS AG	220,320	220,320		(104,482)	(104,482)			
INT RATE CAP0176 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/29/2011	4.6800	03/27/2006	UBS AG	240,000	240,000		(119,127)	(119,127)			
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	9,000,000	04/05/2011	4.8300	04/03/2006	JP MORGAN CHASE BANK	228,240	228,240		(130,959)	(130,959)			
INT RATE CAP0178 ON LIABILITY-STRIKE 5YR CMT	23,000,000	04/12/2011	4.8900	04/10/2006	UBS AG	591,100	591,100		(351,370)	(351,370)			
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/19/2011	4.9200	04/17/2006	JP MORGAN CHASE BANK	413,440	413,440		(248,825)	(248,825)			
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/24/2011	4.8900	04/24/2006	JP MORGAN CHASE BANK	408,000	408,000		(237,552)	(237,552)			
INT RATE CAP0181 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/04/2011	5.0100	05/02/2006	UBS AG	469,440	469,440		(293,164)	(293,164)			
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/10/2011	5.0100	05/08/2006	JP MORGAN CHASE BANK	472,320	472,320		(293,794)	(293,794)			
INT RATE CAP0184 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/18/2011	5.0100	05/16/2006	UBS AG	681,000	681,000		(427,159)	(427,159)			
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	29,000,000	05/24/2011	4.9000	05/22/2006	JP MORGAN CHASE BANK	762,700	762,700		(439,820)	(439,820)			
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	29,000,000	06/01/2011	4.9500	05/30/2006	JP MORGAN CHASE BANK	785,900	785,900		(469,961)	(469,961)			
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	20,000,000	06/07/2011	4.9400	06/05/2006	JP MORGAN CHASE BANK	514,000	514,000		(292,193)	(292,193)			1,267
INT RATE CAP0188 ON LIABILITY-STRIKE 5YR CMT	32,000,000	06/14/2011	4.9400	06/12/2006	UBS AG	753,920	753,920		(353,801)	(353,801)			22,827
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	30,000,000	06/21/2011	5.1100	06/19/2006	JP MORGAN CHASE BANK	727,200	727,200		(439,421)	(439,421)			
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	31,000,000	06/28/2011	5.2100	06/26/2006	GOLDMAN SACHS	744,000	744,000		(467,251)	(467,251)			
INT RATE CAP0191 ON LIABILITY-STRIKE 5YR CMT	33,000,000	07/07/2011	5.1900	07/05/2006	UBS AG	795,960	795,960		(492,353)	(492,353)			
INT RATE CAP0192 ON LIABILITY-STRIKE 5YR CMT	18,000,000	07/12/2011	5.1100	07/10/2006	UBS AG	432,000	432,000		(254,003)	(254,003)			
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	21,000,000	07/19/2011	5.0400	07/17/2006	JP MORGAN CHASE BANK	507,360	507,360		(284,623)	(284,623)			
INT RATE CAP0194 ON LIABILITY-STRIKE 5YR CMT	34,000,000	07/21/2011	5.0600	07/19/2006	UBS AG	822,800	822,800		(466,013)	(466,013)			
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT	24,000,000	07/27/2011	5.0100	07/25/2006	JP MORGAN CHASE BANK	580,320	580,320		(315,845)	(315,845)			
INT RATE CAP0196 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/02/2011	4.9200	07/31/2006	UBS AG	626,500	626,500		(325,598)	(325,598)			
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/09/2011	4.8500	08/07/2006	JP MORGAN CHASE BANK	555,680	555,680		(262,855)	(262,855)			
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	14,000,000	08/31/2011	4.7700	08/29/2006	JP MORGAN CHASE BANK	326,200	326,200		(131,778)	(131,778)			
INT RATE CAP0199 ON LIABILITY-STRIKE 5YR CMT	22,000,000	09/07/2011	4.7200	09/05/2006	UBS AG	533,280	533,280		(211,481)	(211,481)			
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	14,000,000	09/11/2011	4.7200	09/07/2006	JP MORGAN CHASE BANK	341,040	341,040		(134,182)	(134,182)			
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	13,000,000	09/13/2011	4.7300	09/11/2006	JP MORGAN CHASE BANK	313,560	313,560		(123,479)	(123,479)			
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/20/2011	4.8000	09/18/2006	JP MORGAN CHASE BANK	282,000	282,000		(115,233)	(115,233)			
INT RATE CAP0203 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/27/2011	4.5200	09/25/2006	UBS AG	289,200	289,200		(80,311)	(80,311)			
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT EFF.10/04/07	10,000,000	10/04/2011	4.5500	10/02/2006	JP MORGAN CHASE BANK	248,800	248,800		(76,511)	(76,511)			
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT EFF.10/25/07	4,000,000	10/25/2011	4.7900	10/23/2006	JP MORGAN CHASE BANK	95,200	95,200		(36,618)	(36,618)			

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT EFF.11/08/07	13,000,000	11/08/2011	4.7000	11/06/2006	JP MORGAN CHASE BANK	301,080	301,080		(92,740)	(92,740)			
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT EFF.11/15/07	2,000,000	11/15/2011	4.6100	11/13/2006	JP MORGAN CHASE BANK	46,160	46,160		(11,519)	(11,519)			
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT EFF.11/27/07	7,000,000	11/27/2011	4.5600	11/22/2006	JP MORGAN CHASE BANK	158,200	158,200		(29,743)	(29,743)			
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT EFF.11/30/07	6,000,000	11/30/2011	4.5000	11/28/2006	JP MORGAN CHASE BANK	139,200	139,200		(22,401)	(22,401)			
INT RATE CAP0210 ON LIABILITY-STRIKE 5YR CMT EFF.12/06/07	6,000,000	12/06/2011	4.3800	12/04/2006	UBS AG	141,600	141,600		(11,485)	(11,485)			
INT RATE CAP0212 ON LIABILITY-STRIKE 5YR CMT EFF.12/22/07	6,000,000	12/22/2011	4.5600	12/20/2006	UBS AG	133,680	133,680		(19,660)	(19,660)			
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT EFF.01/08/08	11,000,000	01/08/2012	4.6100	01/04/2007	JP MORGAN CHASE BANK	239,800	239,800		(35,174)	(35,174)			
INT RATE CAP0214 ON LIABILITY-STRIKE 5YR CMT EFF.01/10/08	4,000,000	01/10/2012	4.6600	01/08/2007	UBS AG	85,600	85,600		(14,301)	(14,301)			
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT EFF.01/24/08	5,000,000	01/24/2012	4.7600	01/22/2007	JP MORGAN CHASE BANK	103,500	103,500		(20,128)	(20,128)			
INT RATE CAP0216 ON LIABILITY-STRIKE 5YR CMT EFF.02/08/08	5,000,000	02/08/2012	4.7700	02/06/2007	UBS AG	98,500	98,500		(14,851)	(14,851)			
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT EFF.03/07/08	7,000,000	03/07/2012	4.4500	03/05/2007	JP MORGAN CHASE BANK	163,800	163,800		(4,017)	(4,017)			
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT EFF.03/15/08	8,000,000	03/13/2012	4.4500	03/13/2007	JP MORGAN CHASE BANK	178,240	178,240		4,735	4,735			
INT RATE CAP0219 ON LIABILITY-STRIKE 5YR CMT EFF.03/21/08	11,000,000	03/21/2012	4.5000	03/19/2007	UBS AG	242,440	242,440		613	613			
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT EFF.03/28/08	10,000,000	03/28/2012	4.4600	03/26/2007	JP MORGAN CHASE BANK	233,600	233,600		(2,242)	(2,242)			
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT EFF.04/04/08	14,000,000	04/04/2012	4.5500	04/03/2007	JP MORGAN CHASE BANK	325,640	325,640		(20,971)	(20,971)			
INT RATE CAP0223 ON LIABILITY-STRIKE 5YR CMT EFF.04/12/08	12,000,000	04/12/2012	4.6300	04/10/2007	UBS AG	272,640	272,640		(26,093)	(26,093)			
INT RATE CAP0224 ON LIABILITY-STRIKE 5YR CMT EFF.04/18/08	7,000,000	04/18/2012	4.6780	04/16/2007	UBS AG	152,740	152,740		(13,799)	(13,799)			
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT EFF.04/25/08	10,000,000	04/25/2012	4.5400	04/23/2007	JP MORGAN CHASE BANK	230,000	230,000		(6,387)	(6,387)			
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT EFF.05/02/08	9,000,000	05/02/2012	4.5300	04/30/2007	JP MORGAN CHASE BANK	205,920	205,920		(1,883)	(1,883)			
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT EFF.05/24/08	3,000,000	05/24/2012	4.7500	05/22/2007	JP MORGAN CHASE BANK	65,820	65,820		(7,189)	(7,189)			
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT EFF.05/31/08	8,000,000	05/31/2012	4.8200	05/29/2007	JP MORGAN CHASE BANK	173,440	173,440		(23,956)	(23,956)			
INT RATE CAP0220 ON IDENTIFIED-STRIKE 1M LIBOR	8,750,000	06/01/2012	7.0000	03/20/2007	LEHMAN BROTHERS	22,094	22,094		24,406	24,406			
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT EFF.06/14/08	18,000,000	06/14/2012	5.1550	06/12/2007	JP MORGAN CHASE BANK	474,480	474,480		(125,382)	(125,382)			
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT EFF.06/27/08	26,000,000	06/27/2012	4.9900	06/25/2007	JP MORGAN CHASE BANK	667,680	667,680		(124,181)	(124,181)			
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT EFF.07/11/08	24,000,000	07/11/2012	5.0650	07/09/2007	JP MORGAN CHASE BANK	631,200	631,200		(225,585)	(225,585)			
INT RATE CAP0232 ON LIABILITY-STRIKE 5YR CMT EFF.07/25/08	35,000,000	07/25/2012	4.8600	07/23/2007	UBS AG	928,200	928,200		(232,917)	(232,917)			
INT RATE CAP0233 ON LIABILITY-STRIKE 5YR CMT EFF.08/02/08	15,000,000	08/02/2012	4.6600	07/31/2007	JP MORGAN CHASE BANK	444,000	444,000		(91,782)	(91,782)			
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT EFF.08/07/08	23,000,000	08/07/2012	4.5600	08/07/2007	JP MORGAN CHASE BANK	684,940	684,940		(103,068)	(103,068)			

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT EFF.08/13/08	14,000,000	08/13/2012	4.5700	08/13/2007	JP MORGAN CHASE BANK	435,960	435,960		(79,189)	(79,189)			
INT RATE CAP0236 ON LIABILITY-STRIKE 5YR CMT EFF.08/24/08	23,000,000	08/24/2012	4.3400	08/22/2007	UBS AG	745,200	745,200		(55,394)	(55,394)			
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT EFF.08/30/08	17,000,000	08/30/2012	4.2200	08/28/2007	JP MORGAN CHASE BANK	541,960	541,960		9,606	9,606			
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT EFF.09/12/08	21,000,000	09/12/2012	3.9800	09/10/2007	JP MORGAN CHASE BANK	677,040	677,040		119,756	119,756			
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT EFF.09/19/08	17,000,000	09/19/2012	4.2000	09/17/2007	JP MORGAN CHASE BANK	542,300	542,300		23,190	23,190			
INT RATE CAP0240 ON LIABILITY-STRIKE 5YR CMT EFF.09/27/08	21,000,000	09/27/2012	4.2600	09/25/2007	UBS AG	732,480	732,480		(46,300)	(46,300)			
3M USD LIBOR RECEIVER SWAPTION	33,250,000	10/10/2007	4.6900	09/10/2007	UBS AG	227,763	227,763		37,759	37,759			
3M USD LIBOR RECEIVER SWAPTION	22,750,000	10/15/2007	4.8700	09/14/2007	LEHMAN BROTHERS	154,131	154,131		104,479	104,479			
3M USD LIBOR RECEIVER SWAPTION	25,750,000	10/24/2007	4.9750	09/24/2007	UBS AG	156,431	156,431		214,178	214,178			
0999999. Subtotal - Caps - Hedging						116,205,810	116,205,810	XXX	(6,076,728)	(6,076,728)			15,706,381
1299999. Subtotal - Caps						116,205,810	116,205,810	XXX	(6,076,728)	(6,076,728)			15,706,381
INT RATE FLOOR15-STRIKE 5YR CMT	50,000,000	09/24/2009	3.2500	07/31/1996	BANK OF AMERICA	59,500	39,205		32,489	32,489			
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500	07/31/1996	BANK OF AMERICA	59,700	40,077		59,102	59,102			
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500	07/31/1996	BANK OF AMERICA	69,400	46,996		73,620	73,620			
INT RATE FLOOR18-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500	07/31/1996	CIBC	60,000	39,914		43,162	43,162			
INT RATE FLOOR23-STRIKE 10YR CMS	1,000,000,000	06/30/2008	3.8800	06/26/2003	LEHMAN BROTHERS	8,190,000	8,190,000		16,882	16,882			
1399999. Subtotal - Floors - Hedging						8,438,600	8,356,193	XXX	225,255	225,255			
1699999. Subtotal - Floors						8,438,600	8,356,193	XXX	225,255	225,255			
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						336,508,649	388,741,386	XXX	258,327,911	258,327,911	52,315,145		68,021,525
2799999. Subtotal - Other								XXX					
9999999 - Totals						336,508,649	388,741,386	XXX	258,327,911	258,327,911	52,315,145		68,021,525

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
S&P500 INDEX 10/19/2007 1450 CALL	750	10/19/2007	1,450.0000	08/21/2007	CBOE	4,148,500	6,423,750		6,423,750	6,423,750	2,275,250		(2,275,250)
S&P500 INDEX 10/19/2007 1475 CALL	750	10/19/2007	1,475.0000	08/24/2007	CBOE	3,023,500	4,781,250		4,781,250	4,781,250	1,757,750		(1,757,750)
S&P500 FUTURES 11/16/2007 1475 CALL	100	11/16/2007	1,475.0000	08/22/2007	CME	1,374,630	2,045,000		2,045,000	2,045,000	670,370		(670,370)
S&P500 FUTURES 11/16/2007 1500 CALL	400	11/16/2007	1,500.0000	09/07/2007	CME	4,098,520	6,270,000		6,270,000	6,270,000	2,171,480		(2,171,480)
S&P500 INDEX 12/21/2007 1350 CALL	350	12/21/2007	1,350.0000	07/21/2006	CBOE	2,326,300	6,886,250		6,886,250	6,886,250	4,559,950		(4,559,950)
S&P500 INDEX 12/21/2007 1475 CALL	950	12/21/2007	1,475.0000	03/16/2007	CBOE	5,413,100	8,763,750		8,763,750	8,763,750	3,350,650		(3,350,650)
S&P500 INDEX 12/21/2007 1500 CALL	1,100	12/21/2007	1,500.0000	03/14/2007	CBOE	6,037,800	8,156,500		8,156,500	8,156,500	2,118,700		(2,118,700)
S&P500 INDEX 12/21/2007 1525 CALL	1,050	12/21/2007	1,525.0000	02/20/2007	CBOE	4,944,900	6,021,750		6,021,750	6,021,750	1,076,850		(1,076,850)
S&P500 INDEX 12/21/2007 1550 CALL	950	12/21/2007	1,550.0000	02/08/2007	CBOE	3,097,100	4,032,750		4,032,750	4,032,750	935,650		(935,650)
S&P500 INDEX 12/21/2007 1600 CALL	300	12/21/2007	1,600.0000	12/27/2006	CBOE	667,400	582,000		582,000	582,000	(85,400)		85,400
S&P500 INDEX 03/20/2008 1500 CALL	175	03/20/2008	1,500.0000	03/22/2007	CBOE	1,088,133	1,787,625		1,787,625	1,787,625	699,492		(699,492)
S&P500 INDEX 03/20/2008 1525 CALL	1,400	03/20/2008	1,525.0000	04/19/2007	CBOE	8,072,194	12,019,000		12,019,000	12,019,000	3,946,806		(3,946,806)
S&P500 INDEX 03/20/2008 1550 CALL	675	03/20/2008	1,550.0000	04/13/2007	CBOE	2,853,650	4,762,125		4,762,125	4,762,125	1,908,475		(1,908,475)
S&P500 FUTURES 03/20/2008 1550 CALL	50	03/20/2008	1,550.0000	04/19/2007	CME	674,815	883,750		883,750	883,750	208,935		(208,935)

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
S&P500 INDEX 03/20/2008 1575 CALL	600	03/20/2008	1,575.0000	05/02/2007	CBOE	3,153,800	3,405,000		3,405,000	3,405,000	251,200		(251,200)
S&P500 INDEX 03/20/2008 1600 CALL	575	03/20/2008	1,600.0000	05/10/2007	CBOE	2,578,850	2,555,875		2,555,875	2,555,875	(22,975)		22,975
S&P500 INDEX 03/20/2008 1625 CALL	700	03/20/2008	1,625.0000	06/05/2007	CBOE	3,278,600	2,369,500		2,369,500	2,369,500	(909,100)		909,100
S&P500 INDEX 06/20/2008 1575 CALL	250	06/20/2008	1,575.0000	08/22/2007	CBOE	1,574,500	1,996,250		1,996,250	1,996,250	421,750		(421,750)
S&P500 INDEX 06/20/2008 1600 CALL	1,200	06/20/2008	1,600.0000	06/29/2007	CBOE	7,395,100	8,034,000		8,034,000	8,034,000	638,900		(638,900)
S&P500 INDEX 06/20/2008 1625 CALL	1,325	06/20/2008	1,625.0000	07/11/2007	CBOE	8,266,980	7,320,625		7,320,625	7,320,625	(946,355)		946,355
S&P500 INDEX 06/20/2008 1650 CALL	950	06/20/2008	1,650.0000	07/16/2007	CBOE	5,083,100	4,251,250		4,251,250	4,251,250	(831,850)		831,850
S&P500 INDEX 06/20/2008 1675 CALL	150	06/20/2008	1,675.0000	06/01/2007	CBOE	679,200	533,250		533,250	533,250	(145,950)		145,950
S&P500 INDEX 06/20/2008 1700 CALL	400	06/20/2008	1,700.0000	07/19/2007	CBOE	1,959,200	1,106,000		1,106,000	1,106,000	(853,200)		853,200
S&P500 INDEX 09/19/2008 1575 CALL	750	09/19/2008	1,575.0000	09/26/2007	CBOE	7,398,500	7,466,250		7,466,250	7,466,250	67,750		(67,750)
S&P500 INDEX 09/19/2008 1600 CALL	500	09/19/2008	1,600.0000	09/25/2007	CBOE	4,249,000	4,312,500		4,312,500	4,312,500	63,500		(63,500)
S&P500 INDEX 09/19/2008 1675 CALL	350	09/19/2008	1,675.0000	09/27/2007	CBOE	1,889,300	1,839,250		1,839,250	1,839,250	(50,050)		50,050
S&P500 INDEX 12/19/2008 1600 CALL	75	12/19/2008	1,600.0000	08/27/2007	CBOE	671,850	779,625		779,625	779,625	107,775		(107,775)
S&P500 INDEX 12/19/2008 1650 CALL	350	12/19/2008	1,650.0000	08/08/2007	CBOE	2,884,300	2,787,750		2,787,750	2,787,750	(96,550)		96,550
S&P500 INDEX 12/19/2008 1700 CALL	100	12/19/2008	1,700.0000	07/20/2007	CBOE	764,800	589,500		589,500	589,500	(175,300)		175,300
0199999. Subtotal - Call Options - Hedging						99,647,623	122,762,125	XXX	122,762,125	122,762,125	23,114,502		(23,114,502)
0499999. Subtotal - Call Options						99,647,623	122,762,125	XXX	122,762,125	122,762,125	23,114,502		(23,114,502)
S&P500 INDEX 12/21/2007 1300 PUT	850	12/21/2007	1,300.0000	08/20/2007	CBOE	2,123,300	595,000		595,000	595,000	(1,528,300)		1,528,300
0599999. Subtotal - Put Options - Hedging						2,123,300	595,000	XXX	595,000	595,000	(1,528,300)		1,528,300
0899999. Subtotal - Put Options						2,123,300	595,000	XXX	595,000	595,000	(1,528,300)		1,528,300
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						101,770,923	123,357,125	XXX	123,357,125	123,357,125	21,586,202		(21,586,202)
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other								XXX					
9999999 - Totals						101,770,923	123,357,125	XXX	123,357,125	123,357,125	21,586,202		(21,586,202)

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						
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	8.6750%(US0001M)	06/08/1992	BANQUE AIG				1,529,426	1,529,426			186,203	16,359
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	8.6950%(US0001M)	06/08/1992	BANQUE AIG				1,689,818	1,689,818			187,368	17,104
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	8.7150%(US0001M)	06/08/1992	BANQUE AIG				1,856,601	1,856,601			188,538	17,821
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	8.7350%(US0001M)	06/08/1992	BANQUE AIG				2,033,466	2,033,466			189,712	18,510
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	8.7550%(US0001M)	06/08/1992	BANQUE AIG				2,221,012	2,221,012			190,892	19,173
INT RATE SWAP0096 ON COMM MTG SECURITIES	7,000,000	06/07/2008	H15I5Y(7.5700%)	07/31/2002	UBS AG				(119,223)	(119,223)			(131,087)	29,024
INT RATE SWAP0161A ON FIXED RATE SECURITIES	5,970,588	06/02/2008	US0003M(5.9790%)	05/31/2002	SALOMON SWAPCO				(19,567)	(19,569)			(27,615)	24,508
INT RATE SWAP0164D ON FIXED RATE SECURITIES	11,400,000	07/01/2008	US0003M(5.4540%)	05/31/2002	MORGAN GUR TRUST				(4,199)	(34,191)			(3,252)	49,476
INT RATE SWAP0168 ON FIXED RATE SECURITIES	20,000,000	11/01/2008	US0003M(5.4390%)	11/01/2000	BANK OF AMERICA					(138,571)			(3,042)	104,423
INT RATE SWAP0168B ON FIXED RATE SECURITIES	12,700,000	11/01/2013	US0003M(5.4390%)	11/01/2000	BANK OF AMERICA					(306,537)			(1,931)	156,745
INT RATE SWAP0175 ON FIXED RATE SECURITIES	38,000,000	05/29/2009	US0003M(6.6280%)	07/15/1999	DEUTSCHE BANK					(1,178,218)			(344,359)	245,020
INT RATE SWAP0176 ON FIXED RATE SECURITIES	22,000,000	04/27/2009	US0003M(6.5840%)	05/10/2002	DEUTSCHE BANK					(608,076)			(192,106)	138,064
INT RATE SWAP0180 ON EMTN LIABILITIES	157,232,699	01/14/2010	CHF 4.26% (CHF 3m Libor+.1%)	11/30/1999	UBS AG			@		5,379,090				1,190,499
INT RATE SWAP0181 ON EMTN LIABILITIES	157,232,699	01/14/2010	CHF 3m Libor+.1% (3m Libor+.4%)	11/30/1999	UBS AG			@	57,497,814	56,841,328				1,190,499
INT RATE SWAP0189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	US0003M(7.5150%)	04/09/2001	BANQUE AIG					(1,223,482)			(327,577)	156,128
INT RATE SWAP0193 ON FIXED RATE SECURITIES	26,000,000	04/11/2010	US0003M(7.1825%)	04/05/2000	BANQUE AIG					(1,546,595)			(344,359)	206,839
INT RATE SWAP0195 ON FIXED RATE SECURITIES	3,445,000	11/15/2007	US0003M(7.1940%)	04/12/2000	GOLDMAN SACHS				(2,689)	(6,296)			(181,087)	6,115
INT RATE SWAP0196 ON EMTN LIABILITIES	120,591,000	05/12/2010	CHF 4.76% (3m Libor+.36%)	04/04/2000	UBS AG			@	51,193,410	57,682,206				975,304
INT RATE SWAP0213 ON EMTN LIABILITIES	213,450,000	01/17/2011	GBP 6.375% (3m Libor+.5%)	11/16/2000	MERRILL LYNCH			@	93,449,092	96,442,429				1,939,158

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
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	US0003M(6.8400 %)	11/21/2000	UBS AG					(2,135,219)			(373,085)	307,642
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	US0003M(6.8000 %)	11/22/2000	CREDIT SUISSE FB					(881,719)			(155,698)	130,082
INT RATE SWAP0222 ON FIXED RATE SECURITIES	16,000,000	09/15/2009	US0003M(6.7750 %)	11/22/2000	MERRILL LYNCH					(612,629)			(160,782)	112,047
INT RATE SWAP0226 ON FIXED RATE SECURITIES	20,000,000	08/31/2009	US0003M(6.1725 %)	12/14/2000	SALOMON SWAPCO					(542,260)			(112,927)	138,584
INT RATE SWAP0237 ON FIXED RATE SECURITIES	20,000,000	01/15/2008	US0003M(5.8410 %)	02/13/2001	MORGAN STANLEY					(27,583)			(66,568)	54,143
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	US0003M(6.1140 %)	02/14/2001	BANK OF AMERICA				(4,269)	(981,838)			(113,466)	211,451
INT RATE SWAP0241 ON EMTN LIABILITIES	74,715,940	01/17/2011	GBP 6.375% (3m Libor+.45%)	02/16/2001	MERRILL LYNCH			@	27,583,757	28,477,442				678,782
INT RATE SWAP0243 ON FIXED RATE SECURITIES	10,000,000	01/31/2013	US0003M(6.1150 %)	02/23/2001	BANQUE AIG					(568,343)			(52,199)	115,569
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011	US0003M(5.7980 %)	10/09/2002	BANQUE AIG					(1,879,376)			(148,427)	522,371
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	US0003M(5.9030 %)	03/06/2001	BANK OF AMERICA					(1,059,185)			(84,756)	268,120
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	US0003M(5.8540 %)	03/09/2001	UBS AG					(277,241)			(23,866)	73,548
INT RATE SWAP0248 ON EMTN LIABILITIES	88,080,000	01/17/2011	GBP 6.375% (3m Libor+.44%)	03/09/2001	MORGAN STANLEY			@	34,679,637	35,801,077				800,192
INT RATE SWAP0251 ON FIXED RATE SECURITIES	10,000,000	01/15/2008	US0003M(5.5663 %)	03/16/2001	ABN-AMRO					(5,864)			(11,059)	27,072
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010	US0003M(5.7130 %)	03/16/2001	SALOMON SWAPCO					(545,410)			(39,790)	170,976
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	US0003M(5.8930 %)	05/10/2002	BANQUE AIG					(458,106)			(39,462)	111,702
INT RATE SWAP0261 ON FIXED RATE SECURITIES	17,440,000	05/16/2011	US0003M(5.9970 %)	10/09/2002	GOLDMAN SACHS				(428,186)	(719,765)			(70,733)	166,079
INT RATE SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	US0003M(6.1600 %)	07/29/2002	MORGAN STANLEY					(466,606)			(53,420)	95,802
INT RATE SWAP0267 ON FIXED RATE SECURITIES	21,780,000	06/01/2011	US0003M(6.1120 %)	07/29/2002	UBS AG					(981,388)			(108,508)	208,657
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	US0003M(6.1340 %)	06/08/2001	GOLDMAN SACHS					(458,197)			(52,414)	96,301

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
INT RATE SWAP0269 ON FIXED RATE SECURITIES	4,750,000	04/15/2011	US0003M(6.1370%)	08/05/2002	CREDIT SUISSE FB					(216,194)			(25,584)	44,701
INT RATE SWAP0270 ON FIXED RATE SECURITIES	16,000,000	05/16/2011	US0003M(6.0850%)	06/11/2001	MERRILL LYNCH					(706,794)			(75,453)	152,366
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	US0003M(6.0350%)	06/21/2001	JP MORGAN CHASE BANK					(838,503)			(92,847)	187,193
INT RATE SWAP0274 ON FIXED RATE SECURITIES	27,500,000	07/02/2008	US0003M(5.8700%)	06/28/2001	DEUTSCHE BANK					(185,544)			(98,118)	119,567
INT RATE SWAP0275 ON EMTN LIABILITIES	210,900,001	07/18/2008	GBP 6.3% (3m Libor+.36%)	06/29/2001	MERRILL LYNCH			@	95,999,091	95,747,869				943,173
INT RATE SWAP0277 ON FIXED RATE SECURITIES	18,000,000	07/15/2011	US0003M(6.1180%)	08/05/2002	CREDIT SUISSE FB					(844,651)			(97,445)	175,252
INT RATE SWAP0279 ON FIXED RATE SECURITIES	35,000,000	01/24/2011	US0003M(5.9100%)	07/20/2001	GOLDMAN SACHS					(1,271,163)			(134,649)	318,891
INT RATE SWAP0282 ON FIXED RATE SECURITIES	27,000,000	08/11/2008	US0003M(5.5490%)	05/21/2002	MORGAN STANLEY					(144,130)			(26,001)	125,612
INT RATE SWAP0286 ON VARIABLE RATE SECURITIES	74,000,000	09/20/2008	5.1900%(US0003M)	08/16/2002	JP MORGAN CHASE BANK				183,447	183,449			(131,458)	365,410
INT RATE SWAP0293 ON FIXED RATE SECURITIES	14,000,000	10/03/2011	US0003M(5.3360%)	09/26/2001	CREDIT SUISSE FB					(284,873)			8,402	140,192
INT RATE SWAP0295 ON FIXED RATE SECURITIES	29,673,000	06/15/2011	US0003M(5.1380%)	10/05/2001	GOLDMAN SACHS					(364,296)			66,130	285,755
INT RATE SWAP0296 ON FIXED RATE SECURITIES	10,000,000	10/15/2008	US0003M(5.0230%)	10/11/2001	CREDIT SUISSE FB					(20,739)			29,689	51,084
INT RATE SWAP0297 ON FIXED RATE SECURITIES	17,500,000	04/01/2009	US0003M(5.0710%)	10/15/2001	UBS AG					(96,285)			45,284	107,312
INT RATE SWAP0298 ON FIXED RATE SECURITIES	13,000,000	11/03/2008	US0003M(4.8860%)	10/25/2001	LEHMAN BROTHERS				(133,836)	(9,861)			51,940	68,045
INT RATE SWAP0300 ON EMTN LIABILITIES	58,592,000	01/17/2011	GBP 6.375% (3m Libor+.45%)	11/08/2001	MORGAN STANLEY			@	23,247,758	23,979,012				532,299
INT RATE SWAP0302 ON FIXED RATE SECURITIES	21,488,000	08/15/2011	US0003M(5.3800%)	11/19/2001	MORGAN STANLEY				(40,790)	(458,176)			12,285	211,543
INT RATE SWAP0304 ON VARIABLE RATE SECURITIES	48,000,000	11/28/2008	5.3150%(US0003M)	05/28/2002	DEUTSCHE BANK				269,407	269,407			(44,987)	258,976
INT RATE SWAP0307 ON FIXED RATE SECURITIES	26,500,000	12/15/2008	US0003M(5.5620%)	12/10/2001	GOLDMAN SACHS					(220,383)			(25,212)	145,808
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	US0003M(5.8790%)	05/10/2002	BANQUE AIG					(531,279)			(51,781)	137,118

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
INT RATE SWAP0311 ON FIXED RATE SECURITIES	22,000,000	10/17/2011	US0003M(5.8890%)	12/14/2001	SALOMON SWAPCO					(938,876)			(70,378)	221,352
INT RATE SWAP0312 ON FIXED RATE SECURITIES	20,000,000	12/15/2011	US0003M(5.8750%)	12/21/2001	BANK OF AMERICA					(798,444)			(65,978)	205,206
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	80,000,000	01/04/2010	5.6320%(US0003M)	03/16/2004	BANQUE AIG				1,145,069	1,145,070			129,444	602,097
INT RATE SWAP0314 ON VARIABLE RATE SECURITIES	75,000,000	01/04/2008	5.4350%(US0003M)	03/16/2004	LEHMAN BROTHERS				5,768	5,769			10,542	192,318
INT RATE SWAP0318 ON FIXED RATE SECURITIES	7,200,000	07/01/2009	US0003M(5.3750%)	01/10/2002	MORGAN STANLEY				(29,601)	(85,250)			1,140	47,670
INT RATE SWAP0322 ON FIXED RATE SECURITIES	18,500,000	05/01/2009	US0003M(5.4290%)	01/24/2002	GOLDMAN SACHS					(209,657)			(1,426)	116,502
INT RATE SWAP0325 ON FIXED RATE SECURITIES	18,428,000	10/15/2007	US0003M(5.2400%)	07/29/2002	ABN-AMRO				1,583	1,623			24,718	18,679
INT RATE SWAP0327 ON FIXED RATE SECURITIES	25,000,000	05/15/2009	US0003M(5.3300%)	02/05/2002	BANK OF AMERICA					(246,408)			23,668	159,328
INT RATE SWAP0328 ON FIXED RATE SECURITIES	20,000,000	01/15/2009	US0003M(5.2900%)	02/06/2002	GOLDMAN SACHS					(134,482)			19,327	113,837
INT RATE SWAP0329 ON FIXED RATE SECURITIES	17,085,000	12/15/2009	US0003M(5.3890%)	02/06/2002	CREDIT SUISSE FB				(76,335)	(260,838)			5,913	127,021
INT RATE SWAP0334 ON FIXED RATE SECURITIES	13,300,000	05/15/2009	US0003M(5.2200%)	02/21/2002	UBS AG					(119,588)			27,421	84,762
INT RATE SWAP0335 ON FIXED RATE SECURITIES	35,000,000	02/16/2009	US0003M(5.5180%)	03/07/2002	LEHMAN BROTHERS				(311)	(351,607)			(16,215)	205,844
INT RATE SWAP0340 ON FIXED RATE SECURITIES	17,200,000	03/30/2009	US0003M(5.7425%)	03/15/2002	DEUTSCHE BANK				72,158	229,838			(42,169)	105,280
INT RATE SWAP0343 ON FIXED RATE SECURITIES	7,000,000	06/01/2012	US0003M(6.1290%)	03/21/2002	MORGAN STANLEY					(371,042)			(35,767)	75,668
INT RATE SWAP0357 ON FIXED RATE SECURITIES	7,500,000	08/01/2009	US0003M(4.3010%)	08/12/2002	MORGAN STANLEY				15,939	47,817			62,872	50,845
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	3,700,000	08/01/2011	H15I5Y(US0003M)	08/16/2002	DEUTSCHE BANK				27,468	27,469			21	36,245
INT RATE SWAP0380 ON FIXED RATE SECURITIES	12,000,000	11/13/2007	US0003M(3.4800%)	11/06/2002	MERRILL LYNCH					32,394			177,080	20,832
INT RATE SWAP0383 ON FIXED RATE SECURITIES	10,000,000	01/15/2008	US0003M(3.3840%)	12/20/2002	UBS AG					57,316			152,614	27,072

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
INT RATE SWAP0384 ON FIXED RATE SECURITIES	10,005,000	04/15/2011	US0003M(4.1650 %)	01/28/2003	DEUTSCHE BANK					168,799			96,401	94,154
INT RATE SWAP0385 ON FIXED RATE SECURITIES	26,721,000	03/01/2008	US0003M(3.3970 %)	02/05/2003	CREDIT SUISSE FB					209,898			410,982	86,501
INT RATE SWAP0389 ON FIXED RATE SECURITIES	41,000,000	05/31/2008	US0003M(2.8200 %)	10/21/2003	LEHMAN BROTHERS				848,329	604,841			806,423	167,611
INT RATE SWAP0391 ON FIXED RATE SECURITIES	67,500,000	01/15/2009	US0003M(3.0550 %)	10/21/2003	SALOMON SWAPCO				3,807,356	1,418,421			1,190,969	384,200
INT RATE SWAP0393 ON FIXED RATE SECURITIES	36,500,000	08/31/2009	US0003M(3.2500 %)	10/21/2003	UBS AG				2,193,978	949,664			596,906	252,916
INT RATE SWAP0399 ON FIXED RATE SECURITIES	74,000,000	04/15/2011	US0003M(4.3938 %)	07/30/2003	BANK OF AMERICA					696,755			586,992	696,393
INT RATE SWAP0400 ON FIXED RATE SECURITIES	60,000,000	08/15/2008	US0003M(3.8275 %)	07/31/2003	BANK OF AMERICA					562,582			573,914	280,899
INT RATE SWAP0401 ON FIXED RATE SECURITIES	21,000,000	08/15/2008	US0003M(3.6574 %)	07/30/2003	LEHMAN BROTHERS					219,889			287,582	98,315
INT RATE SWAP0402 ON FIXED RATE SECURITIES	41,520,000	11/15/2010	US0003M(4.4650 %)	07/31/2003	GOLDMAN SACHS				42,690	236,333			318,967	367,210
INT RATE SWAP0406 ON FIXED RATE SECURITIES	59,840,000	10/01/2010	US0003M(4.4350 %)	07/31/2003	SALOMON SWAPCO				3	340,168			462,397	518,703
INT RATE SWAP0408 ON FIXED RATE SECURITIES	50,000,000	09/15/2011	US0003M(4.6730 %)	07/31/2003	JP MORGAN CHASE BANK					136,479			285,806	497,597
INT RATE SWAP0409 ON FIXED RATE SECURITIES	33,956,000	07/20/2010	US0003M(4.4830 %)	07/31/2003	GOLDMAN SACHS					167,990			238,624	284,374
INT RATE SWAP0410 ON FIXED RATE SECURITIES	17,635,000	08/05/2008	US0003M(3.8450 %)	07/31/2003	LEHMAN BROTHERS				(108,017)	148,801			208,201	81,261
INT RATE SWAP0413 ON FIXED RATE SECURITIES	23,000,000	08/01/2009	US0003M(3.8760 %)	08/07/2003	LEHMAN BROTHERS				275,555	316,888			266,120	155,924
INT RATE SWAP0415 ON FIXED RATE SECURITIES	25,000,000	07/31/2011	US0003M(4.3730 %)	08/08/2003	GOLDMAN SACHS				336,415	336,415			196,128	244,809
INT RATE SWAP0421 ON FIXED RATE SECURITIES	8,624,000	10/01/2008	US0003M(3.6750 %)	09/08/2003	GOLDMAN SACHS					93,899			115,250	43,238
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	US0003M(4.6390 %)	09/08/2003	CREDIT SUISSE FB					49,443			120,485	190,302
INT RATE SWAP0427 ON FIXED RATE SECURITIES	15,146,000	08/02/2010	US0003M(4.0340 %)	11/20/2003	CREDIT SUISSE FB					257,101			157,308	127,647

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
INT RATE SWAP0432 ON FIXED RATE SECURITIES	56,938,000	12/15/2015	US0003M(4.8125 %)	12/12/2003	BANK OF AMERICA				204,086	1,169,275			265,893	815,909
INT RATE SWAP0433 ON FIXED RATE SECURITIES	70,457,000	10/12/2013	US0003M(4.5500 %)	12/12/2003	SALOMON SWAPCO					1,466,409			458,862	865,672
INT RATE SWAP0434 ON FIXED RATE SECURITIES	27,000,000	12/15/2010	US0003M(4.0750 %)	12/12/2003	UBS AG				77,648	524,124			275,430	241,909
INT RATE SWAP0435 ON FIXED RATE SECURITIES	25,750,000	12/16/2008	US0003M(3.5700 %)	12/12/2003	JP MORGAN CHASE BANK				59,474	382,863			359,905	141,841
INT RATE SWAP0436 ON FIXED RATE SECURITIES	43,000,000	09/15/2013	US0003M(4.4775 %)	12/17/2003	DEUTSCHE BANK				338,905	971,529			308,842	525,075
INT RATE SWAP0438 ON FIXED RATE SECURITIES	35,250,000	06/14/2011	US0003M(4.1420 %)	12/22/2003	CREDIT SUISSE FB				301,957	697,967			343,015	339,337
INT RATE SWAP0441 ON FIXED RATE SECURITIES	9,670,000	02/01/2009	US0003M(3.2740 %)	01/23/2004	SALOMON SWAPCO				(351,978)	178,139			158,184	56,021
INT RATE SWAP0445 ON FIXED RATE SECURITIES	32,588,000	05/11/2014	US0003M(4.6200 %)	01/29/2004	UBS AG				425,268	692,931			202,088	419,121
INT RATE SWAP0446 ON FIXED RATE SECURITIES	10,000,000	04/01/2009	US0003M(3.4870 %)	02/09/2004	LEHMAN BROTHERS					168,018			147,582	61,321
CASH FLOW SWAP0447 ON FIXED RATE SECURITIES	32,500,000	02/11/2014	5.8% (GBP 6.67%)	01/28/2004	MERRILL LYNCH			@	(3,875,716)	(4,622,016)			(537,525)	410,215
INT RATE SWAP0450 ON FIXED RATE SECURITIES	22,000,000	12/15/2009	US0003M(3.6375 %)	02/26/2004	BANK OF AMERICA				178,232	490,137			296,612	163,562
INT RATE SWAP0455 ON FIXED RATE SECURITIES	22,754,000	05/01/2014	US0003M(4.5075 %)	03/03/2004	BANK OF AMERICA				67,928	618,256			155,505	292,038
INT RATE SWAP0457 ON FIXED RATE SECURITIES	22,000,000	07/15/2013	US0003M(4.0900 %)	03/05/2004	SALOMON SWAPCO					879,062			224,259	264,790
INT RATE SWAP0458 ON FIXED RATE SECURITIES	27,600,000	02/03/2014	US0003M(4.2390 %)	03/05/2004	CREDIT SUISSE FB				304,993	1,107,606			244,269	347,768
INT RATE SWAP0460 ON FIXED RATE SECURITIES	12,500,000	01/15/2009	US0003M(3.1690 %)	03/05/2004	JP MORGAN CHASE BANK					245,003			209,823	71,148
INT RATE SWAP0463 ON FIXED RATE SECURITIES	67,600,000	07/31/2009	US0003M(3.8530 %)	03/08/2004	BANK OF AMERICA				2,115,978	956,551			793,969	457,939
INT RATE SWAP0464 ON FIXED RATE SECURITIES	74,000,000	04/30/2009	US0003M(3.7800 %)	03/08/2004	MORGAN STANLEY				1,613,495	1,006,312			909,987	465,607
INT RATE SWAP0466 ON FIXED RATE SECURITIES	25,000,000	03/31/2011	US0003M(3.7340 %)	03/08/2004	JP MORGAN CHASE BANK				1,372,346	786,140			315,302	233,899

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
INT RATE SWAP0467 ON FIXED RATE SECURITIES	35,000,000	05/31/2009	US0003M(3.2625 %)	03/08/2004	MORGAN STANLEY				1,931,725	796,265			572,254	226,048
INT RATE SWAP0468 ON FIXED RATE SECURITIES	35,000,000	05/31/2008	US0003M(2.9400 %)	03/08/2004	CREDIT SUISSE FB				488,970	488,970			656,910	143,083
CASH FLOW SWAP0470 ON FIXED RATE SECURITIES	20,000,000	04/15/2011	4.68% (JPY 1.99%)	03/11/2004	BANK OF AMERICA			@	728,682	237,952			537,371	188,214
INT RATE SWAP0471 ON FIXED RATE SECURITIES	25,120,000	06/01/2011	US0003M(3.6290 %)	03/12/2004	GOLDMAN SACHS				453,329	948,969			342,649	240,655
INT RATE SWAP0472 ON FIXED RATE SECURITIES	29,647,000	07/01/2014	US0003M(4.1500 %)	03/15/2004	UBS AG				197,849	1,373,044			281,503	385,302
INT RATE SWAP0476 ON FIXED RATE SECURITIES	39,295,000	05/01/2008	US0003M(2.7460 %)	03/23/2004	JP MORGAN CHASE BANK				523,513	523,513			787,685	150,442
INT RATE SWAP0477 ON FIXED RATE SECURITIES	39,640,000	05/15/2009	US0003M(3.0940 %)	03/23/2004	GOLDMAN SACHS				654,093	982,403			702,290	252,630
INT RATE SWAP0478 ON FIXED RATE SECURITIES	44,092,000	07/20/2010	US0003M(3.3990 %)	03/24/2004	LEHMAN BROTHERS				1,130,533	1,462,145			668,323	369,261
INT RATE SWAP0479 ON FIXED RATE SECURITIES	43,750,000	04/01/2011	US0003M(3.5650 %)	03/24/2004	SALOMON SWAPCO				1,622,745	1,622,745			607,366	409,484
INT RATE SWAP0480 ON FIXED RATE SECURITIES	28,500,000	05/01/2013	US0003M(3.9460 %)	03/24/2004	UBS AG				939,459	1,338,729			314,794	336,886
INT RATE SWAP0481 ON FIXED RATE SECURITIES	26,395,000	04/15/2012	US0003M(3.7870 %)	03/24/2004	CREDIT SUISSE FB				100,617	1,106,580			323,044	281,364
INT RATE SWAP0482 ON FIXED RATE SECURITIES	20,000,000	04/01/2009	US0003M(3.0520 %)	03/24/2004	MORGAN STANLEY					470,717			354,603	122,642
INT RATE SWAP0486 ON FIXED RATE SECURITIES	30,000,000	06/01/2009	US0003M(3.1950 %)	03/26/2004	GOLDMAN SACHS				471,628	707,442			506,864	193,914
INT RATE SWAP0487 ON FIXED RATE SECURITIES	20,220,000	05/04/2011	US0003M(3.7160 %)	03/26/2004	CREDIT SUISSE FB					674,458			254,066	191,678
INT RATE SWAP0492 ON FIXED RATE SECURITIES	31,811,000	02/10/2014	US0003M(4.5390 %)	04/06/2004	CREDIT SUISSE FB					681,868			225,454	401,432
INT RATE SWAP0494 ON FIXED RATE SECURITIES	25,000,000	10/10/2010	US0003M(3.9150 %)	04/07/2004	MORGAN STANLEY					511,523			281,535	217,591
INT RATE SWAP0495 ON FIXED RATE SECURITIES	43,988,000	06/10/2014	US0003M(4.6730 %)	04/12/2004	UBS AG					860,162			252,818	569,242
INT RATE SWAP0500 ON FIXED RATE SECURITIES	20,000,000	02/15/2013	US0003M(4.6920 %)	04/20/2004	MORGAN STANLEY				45,495	202,201			114,634	232,025

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
INT RATE SWAP0501 ON FIXED RATE SECURITIES	20,000,000	06/30/2016	US0003M(5.0775 %)	04/22/2004	BANK OF AMERICA				(4,621)	(4,621)			45,075	295,908
INT RATE SWAP0502 ON FIXED RATE SECURITIES	19,500,000	10/01/2008	US0003M(3.7900 %)	04/21/2004	GOLDMAN SACHS				27,839	197,402			237,805	97,767
CASH FLOW SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014	5.790%(CAD 5.990%)	04/30/2004	UBS AG			@	(3,608,498)	(4,096,386)			(159,731)	122,564
INT RATE SWAP0505 ON FIXED RATE SECURITIES	33,569,000	05/15/2014	US0003M(4.9880 %)	04/30/2004	JP MORGAN CHASE BANK				15,579	26,724			117,884	432,096
INT RATE SWAP0508 ON FIXED RATE SECURITIES	28,200,000	04/29/2011	US0003M(4.9310 %)	05/13/2004	LEHMAN BROTHERS				(38,849)	(182,588)			103,330	266,815
INT RATE SWAP0509 ON FIXED RATE SECURITIES	29,704,500	09/20/2009	US0003M(4.6290 %)	05/19/2004	CREDIT SUISSE FB					13,906			177,750	208,744
INT RATE SWAP0513 ON FIXED RATE SECURITIES	10,200,000	08/15/2014	US0003M(5.1980 %)	05/26/2004	UBS AG					(104,014)			19,754	133,766
INT RATE SWAP0514 ON FIXED RATE SECURITIES	26,300,000	08/11/2010	US0003M(4.5545 %)	05/26/2004	MORGAN STANLEY					59,615			176,014	222,610
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	US0003M(5.2460 %)	06/03/2004	UBS AG					(210,904)			17,632	211,494
INT RATE SWAP0522 ON FIXED RATE SECURITIES	35,000,000	10/15/2013	US0003M(4.9750 %)	07/01/2004	UBS AG					(135,318)			116,510	430,321
INT RATE SWAP0525 ON FIXED RATE SECURITIES	17,000,000	08/09/2014	US0003M(4.9910 %)	07/15/2004	JP MORGAN CHASE BANK					24,734			54,774	222,678
INT RATE SWAP0526 ON FIXED RATE SECURITIES	26,227,000	04/10/2012	US0003M(4.6800 %)	07/21/2004	MORGAN STANLEY					100,471			144,875	279,151
INT RATE SWAP0527 ON FIXED RATE SECURITIES	28,000,000	02/18/2011	US0003M(4.5060 %)	07/21/2004	LEHMAN BROTHERS					155,418			197,330	257,731
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	US0003M(4.7370 %)	07/28/2004	UBS AG					71,740			186,976	338,366
INT RATE SWAP0530 ON FIXED RATE SECURITIES	44,000,000	06/16/2014	US0003M(5.0800 %)	07/28/2004	JP MORGAN CHASE BANK				(13,517)	(148,687)			116,683	570,096
INT RATE SWAP0531 ON FIXED RATE SECURITIES	19,900,000	05/04/2013	US0003M(4.7525 %)	08/03/2004	UBS AG					108,988			99,456	235,402
INT RATE SWAP0532 ON FIXED RATE SECURITIES	32,600,000	03/12/2012	US0003M(4.5740 %)	08/03/2004	MORGAN STANLEY					279,143			210,710	343,928
INT RATE SWAP0535 ON FIXED RATE SECURITIES	29,500,000	07/30/2013	US0003M(4.4990 %)	08/13/2004	BANK OF AMERICA					570,314			203,686	356,316

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
INT RATE SWAP0536 ON FIXED RATE SECURITIES	29,000,000	09/30/2014	US0003M(4.6800%)	08/18/2004	CREDIT SUISSE FB				359,853	579,763			159,995	383,784
INT RATE SWAP0547 ON FIXED RATE SECURITIES	23,000,000	09/15/2014	US0003M(4.4700%)	09/24/2004	JP MORGAN CHASE BANK					763,967			172,200	303,486
INT RATE SWAP0548 ON FIXED RATE SECURITIES	20,000,000	12/24/2013	US0003M(4.3900%)	09/24/2004	MORGAN STANLEY					614,374			152,879	249,767
INT RATE SWAP0549 ON FIXED RATE SECURITIES	22,125,000	11/15/2014	US0003M(4.5520%)	10/12/2004	MORGAN STANLEY				524,475	644,667			150,045	295,423
INT RATE SWAP0550 ON FIXED RATE SECURITIES	20,500,000	11/30/2008	US0003M(3.5160%)	10/18/2004	GOLDMAN SACHS				116,742	299,152			295,735	110,864
INT RATE SWAP0551 ON FIXED RATE SECURITIES	19,550,001	12/01/2009	US0003M(3.6450%)	10/21/2004	GOLDMAN SACHS					404,259			270,264	144,081
INT RATE SWAP0552 ON FIXED RATE SECURITIES	39,000,000	09/16/2014	US0003M(4.4100%)	10/21/2004	UBS AG					1,432,024			299,399	514,709
INT RATE SWAP0554 ON GMTN LIABILITIES	85,000,000	11/25/2016	CPURNSA(US0003M+0.19%)	01/01/2005	MERRILL LYNCH				(7,460,648)	(7,460,648)			(1,432,024)	1,286,399
INT RATE SWAP0562 ON FIXED RATE SECURITIES	12,489,400	12/31/2014	US0003M(4.0100%)	12/22/2004	CREDIT SUISSE FB					253,606			139,727	168,231
INT RATE SWAP0563 ON FIXED RATE SECURITIES	15,000,000	01/10/2012	US0003M(4.1125%)	12/27/2004	UBS AG					204,371			146,702	155,201
INT RATE SWAP0566 ON FIXED RATE SECURITIES	8,250,000	10/07/2009	US0003M(3.8420%)	12/29/2004	LEHMAN BROTHERS					70,781			96,541	58,655
INT RATE SWAP0567 ON FIXED RATE SECURITIES	13,000,000	07/28/2014	US0003M(4.3590%)	12/29/2004	UBS AG					208,848			103,404	169,874
INT RATE SWAP0568 ON FIXED RATE SECURITIES	39,333,333	12/21/2014	US0003M(4.5910%)	01/13/2005	MORGAN STANLEY					1,067,759			242,512	528,815
INT RATE SWAP0570 ON MTN LIABILITIES	275,000,000	01/25/2008	3.8500%(US0003M+0.03%)	01/18/2005	MORGAN STANLEY			@		(1,309,849)				778,483
INT RATE SWAP0573 ON FIXED RATE SECURITIES	14,345,000	01/02/2012	US0003M(3.9720%)	01/21/2005	JP MORGAN CHASE BANK					219,524			161,334	148,043
INT RATE SWAP0575 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	US0003M(4.2200%)	01/21/2005	UBS AG					199,681			89,701	100,068
INT RATE SWAP0576 ON FIXED RATE SECURITIES	20,000,000	01/12/2011	US0003M(4.1440%)	01/21/2005	JP MORGAN CHASE BANK					342,080			191,153	181,319
INT RATE SWAP0577 ON FIXED RATE SECURITIES	16,000,000	12/10/2009	US0003M(4.0050%)	01/21/2005	GOLDMAN SACHS					232,316			172,119	118,585

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
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	US0003M(4.6070%)	01/27/2005	JP MORGAN CHASE BANK					346,805			78,905	169,892
INT RATE SWAP0580 ON FIXED RATE SECURITIES	23,000,000	03/05/2010	US0003M(4.1450%)	02/03/2005	LEHMAN BROTHERS					264,872			224,481	179,272
INT RATE SWAP0582 ON GMTN LIABILITIES	100,000,000	03/01/2010	CPURNSA1.05(US0003M+0.	02/10/2005	MORGAN STANLEY				(2,277,013)	(2,277,012)			(1,594,680)	777,685
INT RATE SWAP0584 ON FIXED RATE SECURITIES	15,835,000	10/15/2008	US0003M(3.8590%)	02/11/2005	JP MORGAN CHASE BANK					139,361			180,159	80,892
INT RATE SWAP0587 ON FIXED RATE SECURITIES	25,000,000	10/16/2013	US0003M(4.2980%)	02/14/2005	MORGAN STANLEY					732,371			201,205	307,442
INT RATE SWAP0588 ON FIXED RATE SECURITIES	25,000,000	01/18/2015	US0003M(4.5240%)	02/16/2005	MORGAN STANLEY				127,440	796,498			168,007	337,890
INT RATE SWAP0589 ON GMTN LIABILITIES	500,000,000	02/26/2010	4.3450%(US0001M+0.09%)	02/22/2005	JP MORGAN CHASE BANK			@		(4,300,212)				3,881,816
INT RATE SWAP0593 ON FIXED RATE SECURITIES	98,300,000	05/01/2015	US0003M(4.9400%)	03/11/2005	LEHMAN BROTHERS					445,714			352,938	1,353,995
INT RATE SWAP0595 ON FIXED RATE SECURITIES	5,000,000	10/01/2009	USD US0006M3.20(CAD 5.23%)	03/17/2005	UBS AG				(2,656,653)	(1,121,691)			116,440	35,404
INT RATE SWAP0596 ON FIXED RATE SECURITIES	32,875,980	04/05/2010	US0001M(4.7300%)	03/23/2005	GOLDMAN SACHS					(104,709)			172,216	260,690
CASH FLOW SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/05/2015	5.5% (AUD 6m Libor+.65%)	03/23/2005	CITIBANK			@	(1,515,064)	(1,641,364)			(217,068)	137,840
INT RATE SWAP0598 ON FIXED RATE SECURITIES	53,927,660	04/04/2015	US0003M(4.9740%)	03/31/2005	MORGAN STANLEY				131,580	286,122			178,875	739,176
INT RATE SWAP0599 ON FIXED RATE SECURITIES	29,000,000	03/13/2014	US0003M(4.9240%)	03/31/2005	JP MORGAN CHASE BANK					117,997			111,277	368,391
INT RATE SWAP0600 ON FIXED RATE SECURITIES	25,000,000	03/22/2011	US0003M(4.7140%)	03/31/2005	MORGAN STANLEY				438	1,095			131,201	233,074
INT RATE SWAP0601 ON FIXED RATE SECURITIES	20,000,000	05/15/2013	US0003M(4.8640%)	03/31/2005	UBS AG				28,729	57,458			88,834	237,221
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	US0003M(4.8255%)	03/31/2005	JP MORGAN CHASE BANK					46,967			145,698	340,178
INT RATE SWAP0603 ON FIXED RATE SECURITIES	13,341,400	02/15/2013	US0003M0.38(5.2292%)	04/08/2005	UBS AG					(3,592)			8,559	154,777
INT RATE SWAP0605 ON FIXED RATE SECURITIES	16,000,000	11/30/2009	US0003M(4.4510%)	04/14/2005	MORGAN STANLEY					75,941			118,618	117,844

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
INT RATE SWAP0608 ON FIXED RATE SECURITIES	28,500,000	05/05/2015	US0003M(4.6400%)	05/03/2005	MORGAN STANLEY					762,004			162,871	392,845
INT RATE SWAP0609 ON FIXED RATE SECURITIES	29,000,000	06/26/2010	US0003M(4.3490%)	05/03/2005	CITIBANK				129,713	235,105			230,749	240,006
INT RATE SWAP0610 ON FIXED RATE SECURITIES	9,000,000	05/15/2012	US0003M(4.4710%)	05/03/2005	LEHMAN BROTHERS					135,743			66,503	96,801
INT RATE SWAP0611 ON FIXED RATE SECURITIES	25,156,690	03/01/2019	US0003M(4.7150%)	05/05/2005	UBS AG					852,819			133,768	425,153
INT RATE SWAP0613 ON FIXED RATE SECURITIES	22,725,000	09/30/2009	US0003M(4.2050%)	05/10/2005	JP MORGAN CHASE BANK					114,400			218,313	160,800
INT RATE SWAP0614 ON FIXED RATE SECURITIES	21,186,942	02/15/2014	US0003M0.55(5.0892%)	05/11/2005	CITIBANK					533,048			71,139	267,652
INT RATE SWAP0615 ON FIXED RATE SECURITIES	13,052,886	12/30/2019	US0003M(4.6210%)	05/16/2005	UBS AG					404,083			78,544	228,496
INT RATE SWAP0616 ON FIXED RATE SECURITIES	25,000,000	08/07/2009	US0003M(4.1475%)	05/18/2005	LEHMAN BROTHERS					227,787			238,491	170,239
INT RATE SWAP0617 ON FIXED RATE SECURITIES	17,500,000	03/22/2010	US0003M(4.2750%)	05/19/2005	LEHMAN BROTHERS				43,949	153,820			149,460	137,704
INT RATE SWAP0618 ON FIXED RATE SECURITIES	18,000,000	06/01/2015	US0003M(4.5790%)	05/20/2005	LEHMAN BROTHERS					571,681			119,512	249,317
INT RATE SWAP0619 ON FIXED RATE SECURITIES	28,200,000	07/11/2012	US0003M(4.3600%)	05/26/2005	MORGAN STANLEY					578,033			223,462	308,386
INT RATE SWAP0620 ON FIXED RATE SECURITIES	20,000,000	06/01/2010	US0003M(4.1640%)	05/31/2005	LEHMAN BROTHERS					264,187			195,041	163,439
INT RATE SWAP0622 ON FIXED RATE SECURITIES	19,000,000	06/01/2015	US0003M(4.3160%)	06/01/2005	LEHMAN BROTHERS					919,817			163,629	263,168
INT RATE SWAP0624 ON FIXED RATE SECURITIES	7,500,000	06/15/2015	US0003M(4.3100%)	06/02/2005	JP MORGAN CHASE BANK					370,882			63,290	104,142
INT RATE SWAP0628 ON FIXED RATE SECURITIES	22,430,000	09/01/2012	US0003M(4.1810%)	06/07/2005	JP MORGAN CHASE BANK					604,969			214,292	248,913
INT RATE SWAP0629 ON FIXED RATE SECURITIES	14,500,000	06/01/2008	US0003M(3.9500%)	06/07/2005	LEHMAN BROTHERS				36,251	105,128			162,878	59,398
INT RATE SWAP0633 ON FIXED RATE SECURITIES	22,500,000	06/01/2010	US0003M(4.1030%)	06/23/2005	UBS AG					307,827			226,923	183,869
INT RATE SWAP0635 ON FIXED RATE SECURITIES	31,500,000	07/27/2012	US0003M(4.3890%)	07/06/2005	MORGAN STANLEY					616,323			243,561	346,049

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
INT RATE SWAP0637 ON FIXED RATE SECURITIES	24,900,000	06/13/2015	US0003M(4.6950 %)	07/27/2005	CITIBANK					620,218			138,310	345,627
CASH FLOW SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017	5.25% (AUD 6m Libor+.83%)	08/25/2005	CITIBANK			@	(5,119,425)	(7,004,590)			(839,055)	476,287
CASH FLOW SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015	5.1% (NZD 6m Libor+.71%)	08/25/2005	CITIBANK			@	(880,110)	(1,239,496)			(384,537)	142,122
INT RATE SWAP0649 ON FIXED RATE SECURITIES	24,297,113	09/01/2014	US0003M(4.5120 %)	09/07/2005	BANK OF AMERICA					572,638			172,172	319,718
INT RATE SWAP0653 ON VARIABLE RATE SECURITIES	164,000,000	01/15/2009	4.9310%(US0001 M)	11/02/2005	LEHMAN BROTHERS				448,411	448,412			(624,595)	933,465
INT RATE SWAP0654 ON VARIABLE RATE SECURITIES	41,076,000	11/07/2008	4.9500%(US0001 M)	11/03/2005	CITIBANK				84,914	84,914			(140,766)	216,074
INT RATE SWAP0655 ON VARIABLE RATE SECURITIES	48,200,000	02/07/2009	4.9620%(US0001 M)	11/03/2005	CREDIT SUISSE FB				165,768	165,770			(167,469)	280,939
INT RATE SWAP0656 ON VARIABLE RATE SECURITIES	63,000,000	11/07/2009	5.0150%(US0001 M)	11/03/2005	LEHMAN BROTHERS				474,958	474,959			(185,072)	457,222
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009	5.0200%(US0001 M)	11/03/2005	BANK OF AMERICA				366,631	366,632			(139,201)	348,360
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	39,000,000	01/26/2013	US0003M(5.0500 %)	12/01/2005	MORGAN STANLEY					(282,208)			108,144	450,140
INT RATE SWAP0663 ON FIXED RATE SECURITIES	43,114,991	02/15/2026	US0003M(5.2000 %)	12/01/2005	LEHMAN BROTHERS					241,021			83,928	924,507
INT RATE SWAP0664 ON FIXED RATE SECURITIES	21,000,000	12/15/2015	US0003M(5.1000 %)	12/01/2005	UBS AG					27,016			52,786	300,925
INT RATE SWAP0667 ON FIXED RATE SECURITIES	40,000,000	11/12/2015	US0003M(5.0845 %)	12/01/2005	GOLDMAN SACHS					50,708			108,897	570,028
INT RATE SWAP0668 ON FIXED RATE SECURITIES	18,566,000	10/14/2015	US0003M(5.0330 %)	12/02/2005	LEHMAN BROTHERS					8,947			53,727	263,281
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015	US0003M(5.0850 %)	12/02/2005	CREDIT SUISSE FB					41,089			83,526	427,737
INT RATE SWAP0670 ON FIXED RATE SECURITIES	25,000,000	12/15/2015	US0003M(5.0900 %)	12/02/2005	UBS AG					48,879			64,715	358,244
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016	US0003M(5.0985 %)	12/02/2005	MORGAN STANLEY					25,899			72,078	432,110
INT RATE SWAP0672 ON FIXED RATE SECURITIES	40,000,000	02/01/2016	US0003M(5.0420 %)	12/02/2005	CITIBANK					20,118			113,017	577,761
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010	US0003M(4.9740 %)	12/02/2005	CREDIT SUISSE FB					(205,016)			98,417	246,693

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
INT RATE SWAP0674 ON FIXED RATE SECURITIES	12,000,000	09/17/2011	US0003M(4.9960%)	12/02/2005	MORGAN STANLEY					(85,875)			39,393	119,506
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010	US0003M(4.9675%)	12/02/2005	UBS AG					(158,238)			67,668	174,309
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23,000,000	09/01/2015	US0003M(5.0330%)	12/02/2005	JP MORGAN CHASE BANK					(4,569)			71,541	323,762
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012	US0003M(5.0170%)	12/05/2005	UBS AG					(171,266)			56,860	212,601
INT RATE SWAP0678 ON FIXED RATE SECURITIES	20,148,000	12/20/2012	USD US0006M0.76(GBP 5.73%)	12/08/2005	BARCLAY'S CAPITAL				(5,931,911)	(2,550,980)			(9,246)	230,327
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20,148,000	12/20/2015	USD US0006M0.82(GBP 5.87%)	12/08/2005	BARCLAY'S CAPITAL				(5,592,928)	(2,211,997)			963	288,957
INT RATE SWAP0680 ON FIXED RATE SECURITIES	20,500,000	12/11/2015	US0003M(5.0749%)	12/12/2005	UBS AG					(15,631)			55,837	293,564
INT RATE SWAP0681 ON FIXED RATE SECURITIES	24,000,000	12/22/2015	US0006M(5.0490%)	12/13/2005	BARCLAY'S CAPITAL					(106,894)			70,150	344,316
INT RATE SWAP0682 ON FIXED RATE SECURITIES	48,415,000	01/10/2028	US0003M(5.1625%)	12/13/2005	CITIBANK					412,959			92,764	1,090,498
INT RATE SWAP0683 ON FIXED RATE SECURITIES	67,370,000	10/15/2008	US0003M(4.8740%)	12/20/2005	CREDIT SUISSE FB				(2,860)	(38,539)			275,297	344,154
INT RATE SWAP0688 ON FIXED RATE SECURITIES	23,239,000	11/01/2007	US0003M(4.8300%)	01/10/2006	UBS AG				6,993	15,871			102,610	34,405
INT RATE SWAP0689 ON FIXED RATE SECURITIES	17,250,000	06/01/2014	US0003M(4.9000%)	01/11/2006	UBS AG					108,981			70,863	222,819
INT RATE SWAP0693 ON FIXED RATE SECURITIES	31,450,000	06/15/2016	US0003M(4.8795%)	01/13/2006	LEHMAN BROTHERS					592,776			131,064	464,222
INT RATE SWAP0694 ON FIXED RATE SECURITIES	21,165,000	09/15/2015	US0003M(4.8580%)	01/13/2006	JP MORGAN CHASE BANK					338,868			91,615	298,651
INT RATE SWAP0695 ON FIXED RATE SECURITIES	15,850,000	09/05/2010	US0003M(4.7322%)	01/13/2006	LEHMAN BROTHERS					(30,413)			84,894	135,752
INT RATE SWAP0697 ON FIXED RATE SECURITIES	10,000,000	01/15/2016	US0003M(4.8255%)	01/24/2006	UBS AG					157,407			44,501	144,037
CASH FLOW SWAP0700 ON FIXED RATE SECURITIES	60,000,000	03/01/2016	5.92% (EUR 4.485%)	02/10/2006	JP MORGAN CHASE BANK			@	(11,775,685)	(8,191,988)			899,532	870,758
INT RATE SWAP0702 ON FIXED RATE SECURITIES	9,333,333	09/03/2008	US0003M(5.1470%)	03/02/2006	MORGAN STANLEY					(17,101)			38,232	44,974

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
INT RATE SWAP0710 ON VARIABLE RATE SECURITIES	25,000,000	03/08/2009	5.1775%(US0001M)	03/06/2006	MORGAN STANLEY				180,073	180,073			(45,469)	149,914
CASH FLOW SWAP0711 ON FIXED RATE SECURITIES	15,759,000	04/20/2016	5.521% (GBP 4.86%)	03/06/2006	BARCLAY'S CAPITAL			@	(2,654,946)	(1,457,947)			9,506	230,556
INT RATE SWAP0714 ON FIXED RATE SECURITIES	26,000,000	05/29/2010	US0003M(5.2030%)	03/08/2006	GOLDMAN SACHS					(190,877)			46,118	212,144
INT RATE SWAP0715 ON VARIABLE RATE SECURITIES	35,000,000	03/13/2009	5.1930%(US0001M)	03/09/2006	UBS AG				259,604	259,604			(64,415)	210,877
INT RATE SWAP0716 ON FIXED RATE SECURITIES	18,000,000	10/29/2009	US0003M(5.2290%)	03/10/2006	CITIBANK					(92,623)			25,725	129,868
INT RATE SWAP0717 ON FIXED RATE SECURITIES	12,061,975	10/31/2011	US0003M(5.2375%)	03/10/2006	CITIBANK					(121,716)			16,919	121,934
INT RATE SWAP0718 ON FIXED RATE SECURITIES	15,306,987	05/12/2010	US0001M(5.1090%)	03/22/2006	LEHMAN BROTHERS					(144,778)			38,237	123,798
INT RATE SWAP0719 ON FIXED RATE SECURITIES	20,000,000	04/24/2011	US0003M(5.1660%)	03/27/2006	CITIBANK					(282,652)			37,980	188,868
INT RATE SWAP0720 ON VARIABLE RATE SECURITIES	35,000,000	04/04/2009	5.2575%(US0001M)	03/31/2006	MORGAN STANLEY				311,470	311,472			(42,812)	215,209
INT RATE SWAP0721 ON VARIABLE RATE SECURITIES	30,000,000	04/10/2008	5.2600%(US0001M)	04/06/2006	CITIBANK				29,761	29,762			(36,550)	109,075
INT RATE SWAP0722 ON VARIABLE RATE SECURITIES	30,000,000	04/11/2009	5.2950%(US0001M)	04/07/2006	CITIBANK				283,143	283,143			(32,918)	185,631
INT RATE SWAP0723 ON FIXED RATE SECURITIES	10,000,000	04/01/2016	US0003M(5.5710%)	04/19/2006	LEHMAN BROTHERS					(308,562)			(11,624)	145,856
INT RATE SWAP0724 ON FIXED RATE SECURITIES	20,000,000	04/15/2016	US0003M(5.6280%)	04/26/2006	UBS AG					(694,906)			(31,373)	292,369
INT RATE SWAP0725 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	US0003M(5.6200%)	04/26/2006	UBS AG					(685,782)			(30,173)	288,073
INT RATE SWAP0727 ON VARIABLE RATE SECURITIES	25,000,000	05/09/2008	5.3825%(US0001M)	05/05/2006	UBS AG				57,397	57,398			(7,045)	97,486
INT RATE SWAP0728 ON FIXED RATE SECURITIES	27,000,000	05/11/2016	US0003M(5.6335%)	05/09/2006	UBS AG					(940,408)			(37,799)	396,339
INT RATE SWAP0729 ON FIXED RATE SECURITIES	20,000,000	05/01/2013	US0003M(5.5560%)	05/09/2006	MORGAN STANLEY					(623,242)			(20,592)	236,412
INT RATE SWAP0734 ON FIXED RATE SECURITIES	25,000,000	06/30/2010	US0003M(5.4730%)	05/15/2006	UBS AG					(517,887)			(10,761)	207,315

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
INT RATE SWAP0737 ON FIXED RATE SECURITIES	29,000,000	06/15/2013	US0003M(5.5080%)	05/24/2006	JP MORGAN CHASE BANK					(809,034)			(15,845)	346,557
INT RATE SWAP0738 ON FIXED RATE SECURITIES	22,000,000	06/01/2013	US0003M(5.6075%)	06/01/2006	LEHMAN BROTHERS					(727,722)			(26,362)	262,021
INT RATE SWAP0739 ON FIXED RATE SECURITIES	31,850,000	12/10/2013	US0003M(5.5820%)	06/01/2006	LEHMAN BROTHERS					(718,515)			(34,081)	396,529
INT RATE SWAP0740 ON FIXED RATE SECURITIES	36,927,435	06/15/2010	US0001M(5.3610%)	06/02/2006	LEHMAN BROTHERS				(568,164)	(712,970)			21,547	303,928
CASH FLOW SWAP0741 ON FIXED RATE SECURITIES	25,000,000	11/28/2011	7.35% (EUR 5.78%)	06/02/2006	BARCLAY'S CAPITAL			@	(2,570,449)	(1,556,264)			253,093	255,085
INT RATE SWAP0742 ON FIXED RATE SECURITIES	25,387,260	06/01/2013	US0003M(5.4690%)	06/02/2006	CITIBANK				(17,454)	(666,952)			(4,050)	302,364
INT RATE SWAP0743 ON FIXED RATE SECURITIES	62,000,000	06/13/2016	US0003M(5.5785%)	06/07/2006	CREDIT SUISSE FB					(1,870,383)			(66,441)	914,872
INT RATE SWAP0744 ON FIXED RATE SECURITIES	30,000,000	05/14/2023	US0001M(5.5320%)	06/08/2006	CITIBANK					(818,960)			(20,284)	593,025
INT RATE SWAP0745 ON FIXED RATE SECURITIES	41,000,000	08/01/2013	US0001M(5.4600%)	06/09/2006	MORGAN STANLEY				(232,577)	(1,230,409)			(12,348)	495,451
INT RATE SWAP0746 ON FIXED RATE SECURITIES	10,000,000	06/20/2011	US0003M(5.4800%)	06/12/2006	MORGAN STANLEY					(240,262)			(3,985)	96,479
INT RATE SWAP0747 ON FIXED RATE SECURITIES	25,000,000	06/20/2016	US0003M(5.5170%)	06/13/2006	MORGAN STANLEY					(649,719)			(16,901)	369,306
INT RATE SWAP0748 ON FIXED RATE SECURITIES	15,908,667	05/15/2014	US0003M(5.4580%)	06/13/2006	CITIBANK					(304,404)			(1,002)	204,774
INT RATE SWAP0749 ON FIXED RATE SECURITIES	18,000,000	03/01/2021	US0001M(5.4775%)	06/13/2006	CITIBANK				(148)	(441,857)			(7,787)	329,791
INT RATE SWAP0750 ON FIXED RATE SECURITIES	22,010,000	05/19/2016	US0001M(5.6230%)	06/15/2006	LEHMAN BROTHERS					(860,473)			(34,602)	323,500
INT RATE SWAP0751 ON FIXED RATE SECURITIES	15,000,000	05/04/2016	US0003M(5.6285%)	06/16/2006	UBS AG					(512,456)			(23,584)	219,943
CASH FLOW SWAP0752 ON FIXED RATE SECURITIES	18,696,581	06/30/2018	6.44% (CAD 5.76%)	06/16/2006	JP MORGAN CHASE BANK			@	(2,416,373)	(2,088,194)			109,663	306,592
INT RATE SWAP0753 ON FIXED RATE SECURITIES	35,123,000	04/20/2016	US0001M(5.6020%)	06/16/2006	JP MORGAN CHASE BANK					(1,320,342)			(49,629)	513,855
INT RATE SWAP0754 ON FIXED RATE SECURITIES	30,113,000	08/12/2015	US0001M(5.6410%)	06/19/2006	CITIBANK					(1,217,302)			(45,591)	422,421
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	30,000,000	06/21/2011	5.6400%(US0001M)	06/19/2006	GOLDMAN SACHS				930,257	930,257			54,694	289,544

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
INT RATE SWAP0756 ON FIXED RATE SECURITIES	12,674,000	03/15/2016	US0001M(5.6605%)	06/19/2006	JP MORGAN CHASE BANK					(528,437)			(21,074)	184,351
INT RATE SWAP0757 ON FIXED RATE SECURITIES	22,500,000	06/11/2015	US0001M(5.6525%)	06/21/2006	BANK OF AMERICA					(926,498)			(35,640)	312,203
INT RATE SWAP0758 ON FIXED RATE SECURITIES	39,635,000	06/15/2016	US0001M(5.6738%)	06/21/2006	BANK OF AMERICA					(1,685,364)			(69,842)	585,038
INT RATE SWAP0759 ON FIXED RATE SECURITIES	5,000,000	06/15/2016	US0001M(5.7000%)	06/22/2006	GOLDMAN SACHS					(221,907)			(9,795)	73,803
INT RATE SWAP0760 ON FIXED RATE SECURITIES	15,750,000	07/01/2011	US0001M(5.6530%)	07/05/2006	UBS AG					(528,172)			(27,541)	152,568
INT RATE SWAP0761 ON FIXED RATE SECURITIES	24,000,000	07/10/2016	US0001M(5.7380%)	07/05/2006	UBS AG					(1,132,382)			(56,800)	355,645
INT RATE SWAP0762 ON FIXED RATE SECURITIES	15,000,000	06/15/2016	US0003M(5.8445%)	07/05/2006	UBS AG					(731,515)			(46,052)	221,410
INT RATE SWAP0763 ON FIXED RATE SECURITIES	25,360,000	08/12/2013	US0001M(5.6340%)	07/10/2006	LEHMAN BROTHERS				(207,537)	(981,931)			(37,063)	307,244
INT RATE SWAP0764 ON VARIABLE RATE SECURITIES	50,000,000	08/01/2011	5.4490%(US0001M)	07/28/2006	LEHMAN BROTHERS				1,236,718	1,236,719			10,933	489,793
INT RATE SWAP0767 ON FIXED RATE SECURITIES	27,500,000	11/12/2013	US0001M(5.4450%)	08/01/2006	MORGAN STANLEY				(347,312)	(795,924)			(1,210)	340,248
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	50,000,000	08/04/2011	5.4225%(US0001M)	08/02/2006	UBS AG				1,189,106	1,189,107			715	490,317
INT RATE SWAP0771 ON FIXED RATE SECURITIES	150,000,000	04/25/2011	US0001M(5.3680%)	08/15/2006	LEHMAN BROTHERS					(3,235,114)			10,073	1,417,056
INT RATE SWAP0772 ON FIXED RATE SECURITIES	57,500,000	04/01/2013	US0001M(5.4130%)	08/15/2006	MORGAN STANLEY					(1,439,621)			2,952	674,667
INT RATE SWAP0774 ON FIXED RATE SECURITIES	59,700,000	11/21/2010	US0001M(5.3050%)	08/16/2006	CITIBANK					(1,098,441)			41,156	529,382
INT RATE SWAP0775 ON FIXED RATE SECURITIES	35,000,000	02/01/2010	US0003M(5.2900%)	08/16/2006	LEHMAN BROTHERS					(471,118)			33,790	267,840
INT RATE SWAP0776 ON FIXED RATE SECURITIES	30,751,000	05/01/2010	US0001M(5.2800%)	08/16/2006	UBS AG				(479,737)	(479,737)			32,253	247,269
INT RATE SWAP0777 ON FIXED RATE SECURITIES	56,700,000	05/01/2015	US0001M(5.3875%)	08/16/2006	UBS AG				(629,633)	(1,190,006)			13,755	780,992
INT RATE SWAP0778 ON FIXED RATE SECURITIES	100,500,000	12/20/2015	US0001M(5.4000%)	08/16/2006	UBS AG				(1,009,498)	(2,029,090)			10,249	1,441,343

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
INT RATE SWAP0780 ON FIXED RATE SECURITIES	26,536,000	10/01/2012	US0001M(5.3400%)	08/16/2006	UBS AG					(578,097)			15,891	296,925
INT RATE SWAP0783 ON FIXED RATE SECURITIES	29,403,872	09/01/2012	US0001M(5.2825%)	08/16/2006	UBS AG					(616,470)			30,363	326,304
INT RATE SWAP0784 ON FIXED RATE SECURITIES	29,103,216	06/10/2015	US0001M(5.3270%)	08/16/2006	UBS AG					(581,179)			20,868	403,755
INT RATE SWAP0785 ON FIXED RATE SECURITIES	35,929,332	10/01/2013	US0001M(5.3320%)	08/16/2006	UBS AG					(545,766)			23,672	440,344
INT RATE SWAP0787 ON FIXED RATE SECURITIES	25,000,000	06/01/2019	US0001M(5.3910%)	08/16/2006	UBS AG					(463,759)			5,409	427,140
INT RATE SWAP0788 ON VARIABLE RATE SECURITIES	50,000,000	08/23/2008	5.3000%(US0001M)	08/21/2006	LEHMAN BROTHERS				215,312	215,313			(29,366)	236,990
INT RATE SWAP0789 ON VARIABLE RATE SECURITIES	50,000,000	08/30/2008	5.2825%(US0001M)	08/25/2006	UBS AG				217,755	217,756			(44,193)	239,506
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	50,000,000	09/20/2011	5.3050%(US0001M)	09/18/2006	UBS AG				987,926	987,928			(40,724)	498,457
INT RATE SWAP0792 ON VARIABLE RATE SECURITIES	75,000,000	10/02/2011	5.0580%(US0001M)	09/28/2006	LEHMAN BROTHERS				829,852	829,854			(203,551)	750,770
INT RATE SWAP0797 ON VARIABLE RATE SECURITIES	50,000,000	10/11/2008	5.1325%(US0001M)	10/06/2006	LEHMAN BROTHERS				178,188	178,189			(115,800)	254,076
INT RATE SWAP0800 ON VARIABLE RATE SECURITIES	35,000,000	10/17/2008	5.2670%(US0001M)	10/13/2006	JP MORGAN CHASE BANK				174,162	174,163			(43,299)	179,263
INT RATE SWAP0801 ON VARIABLE RATE SECURITIES	40,000,000	10/24/2016	US0003M(5.3275%)	10/20/2006	JP MORGAN CHASE BANK				(499,681)	(499,681)			27,511	602,461
CASH FLOW SWAP0805 ON FIXED RATE SECURITIES	6,147,361	12/30/2016	5.82% (CAD 5.20%)	11/29/2006	JP MORGAN CHASE BANK			@	(890,290)	(774,543)			(2,114)	93,520
CASH FLOW SWAP0806 ON FIXED RATE SECURITIES	14,929,305	12/30/2016	5.82% (CAD 5.20%)	11/29/2006	JP MORGAN CHASE BANK			@	(2,162,134)	(1,881,044)			12,231	227,121
CASH FLOW SWAP0807 ON FIXED RATE SECURITIES	34,249,583	12/30/2018	5.92% (CAD 5.35%)	11/29/2006	JP MORGAN CHASE BANK			@	(4,960,189)	(4,534,417)			10,462	574,575
CASH FLOW SWAP0808 ON FIXED RATE SECURITIES	10,538,333	12/30/2018	5.92% (CAD 5.35%)	11/29/2006	JP MORGAN CHASE BANK			@	(1,526,212)	(1,395,213)			(5,576)	176,792
INT RATE SWAP0810 ON FIXED RATE SECURITIES	18,000,000	12/01/2016	US0003M(4.9000%)	12/05/2006	JP MORGAN CHASE BANK					354,099			73,372	272,658
INT RATE SWAP0812 ON FIXED RATE SECURITIES	17,000,000	12/15/2021	US0003M(4.9840%)	12/07/2006	BANK OF AMERICA					319,656			57,522	320,521
INT RATE SWAP0813 ON FIXED RATE SECURITIES	21,080,000	12/30/2016	US0003M(4.9700%)	12/07/2006	JP MORGAN CHASE BANK				294,794	294,794			70,451	320,692

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
INT RATE SWAP0814 ON FIXED RATE SECURITIES	44,790,000	12/30/2018	US0003M(5.0135%)	12/07/2006	JP MORGAN CHASE BANK				912,297	912,297			135,078	751,403
INT RATE SWAP0816 ON FIXED RATE SECURITIES	69,170,000	02/01/2014	US0003M(4.8420%)	12/12/2006	JP MORGAN CHASE BANK					324,541			243,385	871,185
INT RATE SWAP0821 ON FIXED RATE SECURITIES	14,000,000	12/06/2016	US0003M(5.0840%)	12/18/2006	UBS AG					90,789			37,967	212,226
INT RATE SWAP0822 ON FIXED RATE SECURITIES	15,500,000	09/01/2009	US0003M(5.0110%)	12/18/2006	MORGAN STANLEY				(2,862)	(88,727)			50,379	107,479
INT RATE SWAP0823 ON FIXED RATE SECURITIES	24,923,000	09/15/2016	US0001M(5.0000%)	12/19/2006	JP MORGAN CHASE BANK					69,734			82,115	373,162
INT RATE SWAP0826 ON FIXED RATE SECURITIES	31,913,000	09/14/2011	US0003M(4.9260%)	12/22/2006	LEHMAN BROTHERS					(205,232)			122,831	317,486
INT RATE SWAP0827 ON VARIABLE RATE SECURITIES	25,000,000	12/28/2008	5.0425%(US0001M)	12/22/2006	UBS AG				104,781	104,782			(67,281)	139,563
INT RATE SWAP0828 ON FIXED RATE SECURITIES	53,000,000	11/15/2016	US0003M(5.0620%)	12/22/2006	MORGAN STANLEY					179,528			155,794	800,907
INT RATE SWAP0829 ON FIXED RATE SECURITIES	68,205,000	10/15/2016	US0003M(5.0470%)	12/22/2006	LEHMAN BROTHERS					256,085			189,538	1,025,874
INT RATE SWAP0830 ON FIXED RATE SECURITIES	37,000,000	02/01/2014	US0003M(5.0225%)	12/27/2006	LEHMAN BROTHERS					(191,164)			109,275	466,009
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	50,000,000	01/11/2012	5.0480%(US0001M)	01/09/2007	MORGAN STANLEY				499,307	499,309			(143,293)	517,502
INT RATE SWAP0833 ON MTN LIABILITIES	50,000,000	01/22/2009	5.1700%(US0001M+-0.04%)	01/16/2007	MERRILL LYNCH			@		333,049				286,691
INT RATE SWAP0834 ON FIXED RATE SECURITIES	30,000,000	02/28/2012	US0003M(5.2150%)	01/25/2007	LEHMAN BROTHERS					(467,078)			38,779	315,230
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	30,000,000	01/30/2012	5.3030%(US0001M)	01/26/2007	MORGAN STANLEY				603,095	603,096			(20,767)	312,381
INT RATE SWAP0836 ON FIXED RATE SECURITIES	27,876,676	01/31/2017	US0003M(5.3735%)	01/29/2007	UBS AG					(447,650)			5,305	426,094
INT RATE SWAP0839 ON VARIABLE RATE SECURITIES	25,000,000	02/21/2009	5.1760%(US0001M)	02/16/2007	UBS AG				168,493	168,493			(32,290)	147,757
INT RATE SWAP0840 ON FIXED RATE SECURITIES	20,000,000	02/21/2017	US0003M(5.1900%)	02/16/2007	LEHMAN BROTHERS				(17,790)	(17,790)			29,922	306,639
INT RATE SWAP0843 ON FIXED RATE SECURITIES	25,500,000	06/01/2014	US0003M(4.9130%)	03/09/2007	MORGAN STANLEY					67,198			45,700	329,384

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
INT RATE SWAP0844 ON FIXED RATE SECURITIES	20,000,000	02/01/2017	US0003M(5.1030 %)	03/12/2007	MORGAN STANLEY					103,028			39,586	305,744
INT RATE SWAP0846 ON FIXED RATE SECURITIES	45,000,000	06/15/2015	US0003M(5.0200 %)	03/15/2007	BANK OF AMERICA					194,103			113,152	624,849
INT RATE SWAP0847 ON FIXED RATE SECURITIES	39,894,830	08/11/2016	US0003M(5.0550 %)	03/15/2007	LEHMAN BROTHERS					262,597			99,058	594,126
INT RATE SWAP0848 ON FIXED RATE SECURITIES	72,198,000	02/11/2017	US0003M(5.0800 %)	03/16/2007	BANK OF AMERICA				(45,306)	514,831			159,061	1,105,322
INT RATE SWAP0852 ON FIXED RATE SECURITIES	47,320,000	03/15/2017	US0003M(5.1375 %)	03/27/2007	UBS AG					170,610			86,088	727,829
INT RATE SWAP0853 ON FIXED RATE SECURITIES	10,013,000	03/12/2017	US0003M(5.1670 %)	04/04/2007	JP MORGAN CHASE BANK					13,406			17,605	153,943
INT RATE SWAP0854 ON FIXED RATE SECURITIES	25,070,000	09/01/2014	US0003M(5.0990 %)	04/11/2007	JP MORGAN CHASE BANK					(178,345)			21,427	329,888
INT RATE SWAP0856 ON FIXED RATE SECURITIES	67,362,000	04/15/2017	US0003M(5.1800 %)	04/27/2007	MERRILL LYNCH					(290,039)			75,846	1,040,734
INT RATE SWAP0857 ON FIXED RATE SECURITIES	48,000,000	04/01/2014	US0003M(5.0375 %)	04/30/2007	UBS AG					(272,071)			83,883	612,205
INT RATE SWAP0858 ON FIXED RATE SECURITIES	28,200,000	04/01/2010	US0003M(4.9250 %)	04/30/2007	LEHMAN BROTHERS					(203,718)			62,412	223,124
INT RATE SWAP0859 ON FIXED RATE SECURITIES	20,000,000	12/01/2017	US0001M(5.1175 %)	05/01/2007	JP MORGAN CHASE BANK					5,450				319,031
INT RATE SWAP0861 ON FIXED RATE SECURITIES	35,000,000	08/02/2014	US0003M(5.1180 %)	05/03/2007	BARCLAY'S CAPITAL				27,939	(208,007)			19,014	457,813
INT RATE SWAP0862 ON FIXED RATE SECURITIES	25,891,000	02/01/2017	US0003M(5.1210 %)	05/04/2007	JP MORGAN CHASE BANK					(8,927)			32,859	395,801
INT RATE SWAP0863 ON FIXED RATE SECURITIES	27,655,000	05/01/2012	US0003M(4.9720 %)	05/09/2007	UBS AG					(220,169)			53,433	296,213
INT RATE SWAP0864 ON FIXED RATE SECURITIES	33,837,500	02/01/2010	US0003M(4.9940 %)	05/10/2007	MERRILL LYNCH					(274,362)			61,363	258,943
INT RATE SWAP0865 ON FIXED RATE SECURITIES	17,500,000	04/15/2017	US0003M(5.3130 %)	05/21/2007	JP MORGAN CHASE BANK					(252,303)			9,667	270,373
INT RATE SWAP0866 ON FIXED RATE SECURITIES	19,700,000	07/01/2012	US0003M(5.1520 %)	05/22/2007	BARCLAY'S CAPITAL					(301,704)			14,403	214,815
INT RATE SWAP0867 ON FIXED RATE SECURITIES	50,000,000	05/25/2022	US0003M(5.5030 %)	05/23/2007	JP MORGAN CHASE BANK				(742,945)	(742,945)			4,156	957,218

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
INT RATE SWAP0868 ON FIXED RATE SECURITIES	27,575,000	08/01/2012	US0001M(5.2900%)	05/31/2007	CREDIT SUISSE FB					(555,891)			18,601	303,359
INT RATE SWAP0869 ON FIXED RATE SECURITIES	27,711,000	07/01/2010	US0003M(5.3145%)	05/31/2007	UBS AG					(455,207)			11,358	229,911
INT RATE SWAP0871 ON FIXED RATE SECURITIES	18,000,000	06/28/2020	US0003M(5.5710%)	06/06/2007	BARCLAY'S CAPITAL					(477,600)			(4,694)	321,407
INT RATE SWAP0872 ON FIXED RATE SECURITIES	24,000,000	06/11/2017	US0003M(5.6815%)	06/11/2007	LEHMAN BROTHERS					(994,571)			(11,212)	373,817
INT RATE SWAP0873 ON FIXED RATE SECURITIES	22,000,000	04/11/2017	US0003M(5.7138%)	06/14/2007	BANK OF AMERICA					(987,277)			(16,278)	339,702
INT RATE SWAP0874 ON FIXED RATE SECURITIES	24,205,000	06/22/2014	US0003M(5.6370%)	06/14/2007	CREDIT SUISSE FB					(954,887)			(11,936)	314,001
INT RATE SWAP0875 ON VARIABLE RATE SECURITIES	250,000,000	06/18/2012	5.6720%(US0001M)	06/14/2007	JP MORGAN CHASE BANK				8,844,104	8,844,105			107,568	2,715,853
INT RATE SWAP0876 ON VARIABLE RATE SECURITIES	250,000,000	06/19/2012	5.6500%(US0001M)	06/15/2007	JP MORGAN CHASE BANK				8,630,320	8,630,321			99,340	2,716,641
INT RATE SWAP0877 ON VARIABLE RATE SECURITIES	250,000,000	06/19/2012	5.6238%(US0001M)	06/15/2007	BANK OF AMERICA				8,355,610	8,355,612			80,747	2,716,641
INT RATE SWAP0878 ON VARIABLE RATE SECURITIES	250,000,000	06/19/2012	5.6030%(US0001M)	06/15/2007	CREDIT SUISSE FB				8,138,459	8,138,461			66,049	2,716,641
INT RATE SWAP0879 ON FIXED RATE SECURITIES	75,000,000	06/21/2017	US0003M(5.7000%)	06/19/2007	GOLDMAN SACHS				(2,928,728)	(2,928,728)			(51,052)	1,169,826
INT RATE SWAP0880 ON FIXED RATE SECURITIES	25,800,000	08/01/2017	US0001M(5.6230%)	06/19/2007	GOLDMAN SACHS					(991,810)			(73)	404,736
INT RATE SWAP0882 ON FIXED RATE SECURITIES	56,100,000	06/15/2017	US0003M(5.7580%)	06/22/2007	CREDIT SUISSE FB				(47,317)	(2,654,481)			(28,748)	874,291
INT RATE SWAP0884 ON FIXED RATE SECURITIES	28,325,000	06/15/2015	US0003M(5.6630%)	06/22/2007	JP MORGAN CHASE BANK					(1,145,453)			(10,936)	393,308
INT RATE SWAP0885 ON FIXED RATE SECURITIES	3,000,000	01/15/2014	US0003M(5.5790%)	06/22/2007	MORGAN STANLEY					(106,976)			5,298	37,646
INT RATE SWAP0886 ON FIXED RATE SECURITIES	35,000,000	09/15/2016	US0003M(5.6670%)	06/22/2007	BARCLAY'S CAPITAL					(1,418,186)			(13,381)	524,040
INT RATE SWAP0887 ON FIXED RATE SECURITIES	12,600,000	09/15/2015	US0003M(5.6330%)	06/22/2007	MORGAN STANLEY					(484,254)			483	177,794
INT RATE SWAP0888 ON FIXED RATE SECURITIES	20,568,000	12/15/2016	US0003M(5.6345%)	06/26/2007	JP MORGAN CHASE BANK					(782,945)			(6,115)	312,208

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
INT RATE SWAP0889 ON FIXED RATE SECURITIES	62,212,000	06/15/2017	US0003M(5.6210 %)	06/29/2007	GOLDMAN SACHS					(2,287,082)			(14,525)	969,543
INT RATE SWAP0890 ON FIXED RATE SECURITIES	100,000,000	07/10/2014	US0003M(5.7100 %)	07/06/2007	JP MORGAN CHASE BANK				(4,013,155)	(4,013,155)			(48,972)	1,302,001
INT RATE SWAP0892 ON FIXED RATE SECURITIES	38,458,000	01/03/2018	US0003M(5.5580 %)	07/10/2007	UBS AG					(966,228)			(5,258)	616,183
INT RATE SWAP0894 ON FIXED RATE SECURITIES	21,900,000	09/01/2017	US0003M(5.6690 %)	07/17/2007	GOLDMAN SACHS					(887,311)			247	345,034
INT RATE SWAP0895 ON FIXED RATE SECURITIES	100,000,000	01/10/2017	US0003M(5.6475 %)	07/19/2007	UBS AG					(3,985,006)			(24,528)	1,523,784
INT RATE SWAP0896 ON FIXED RATE SECURITIES	123,576,000	02/15/2017	US0003M(5.6319 %)	07/19/2007	GOLDMAN SACHS					(4,729,756)			2,037	1,893,003
INT RATE SWAP0901 ON FIXED RATE SECURITIES	25,000,000	10/01/2017	US0001M(5.4770 %)	07/30/2007	UBS AG					(660,773)			(654)	395,501
INT RATE SWAP0904 ON FIXED RATE SECURITIES	75,000,000	08/15/2016	US0003M(5.4275 %)	08/01/2007	LEHMAN BROTHERS					(1,798,357)			24,036	1,117,613
INT RATE SWAP0905 ON GMTN LIABILITIES	500,000,000	08/01/2008	US0003M(US000 1M+0.02%)	08/01/2007	MERRILL LYNCH				168,966	168,966			7,778	2,289,045
INT RATE SWAP0906 ON FIXED RATE SECURITIES	50,000,000	07/10/2017	US0003M(5.4720 %)	08/08/2007	GOLDMAN SACHS					(1,301,390)			14,467	781,967
INT RATE SWAP0907 ON FIXED RATE SECURITIES	250,000,000	08/14/2012	US0003M(5.2088 %)	08/10/2007	ROYAL BANK OF SCTLND				(3,741,507)	(3,741,507)			158,255	2,760,410
INT RATE SWAP0908 ON FIXED RATE SECURITIES	250,000,000	08/14/2012	US0003M(5.2290 %)	08/10/2007	GOLDMAN SACHS				(3,959,489)	(3,959,489)			151,646	2,760,410
INT RATE SWAP0909 ON FIXED RATE SECURITIES	250,000,000	08/14/2012	US0003M(5.2240 %)	08/10/2007	LEHMAN BROTHERS				(3,905,666)	(3,905,666)			153,278	2,760,410
INT RATE SWAP0910 ON FIXED RATE SECURITIES	250,000,000	08/14/2012	US0003M(5.2240 %)	08/10/2007	GOLDMAN SACHS				(3,905,666)	(3,905,666)			153,278	2,760,410
INT RATE SWAP0915 ON FIXED RATE SECURITIES	25,000,000	01/11/2017	US0003M(4.9350 %)	09/07/2007	UBS AG					333,899			17,548	381,002
INT RATE SWAP0916 ON FIXED RATE SECURITIES	94,500,000	10/01/2017	US0003M(4.9775 %)	09/07/2007	LEHMAN BROTHERS					1,262,142			44,428	1,494,995
INT RATE SWAP0917 ON FIXED RATE SECURITIES	250,000,000	12/18/2009	US0003M(4.6775 %)	09/18/2007	GOLDMAN SACHS				(459,864)	(459,864)				1,862,113
INT RATE SWAP0918 ON FIXED RATE SECURITIES	38,000,000	04/15/2014	US0003M(5.0725 %)	09/26/2007	JP MORGAN CHASE BANK					(180,201)			62	486,088
0599999. Subtotal - Swaps - Hedging								XXX	368,459,019	333,847,653			27,524,660	157,155,192

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 CN9220481 ON A BASKET OF 5 MUNI CREDITS	40,000,000	06/20/2017	0.8100%(0.0000 %)	04/05/2007	LEHMAN BROTHERS					(2,687,995)			160,200	623,819
CDS CN9297281 ON CDS CN9297281 ON 060, 0	100,000,000	07/20/2017	0.7000%(0.0000 %)	07/19/2007	MERRILL LYNCH					(455,958)			141,944	1,566,123
CDS CS2124168 ON ARAMARK CORP	3,000,000	06/20/2012	2.2300%(0.0000 %)	04/25/2007	JP MORGAN CHASE BANK					(101,173)			29,362	32,609
CDS CS2126734 ON FOREST OIL CORPORATION	3,000,000	06/20/2010	1.2500%(0.0000 %)	05/09/2007	LEHMAN BROTHERS					20,401			15,000	24,754
CDS CS2129282 ON ARAMARK CORP	3,000,000	06/20/2012	2.3000%(0.0000 %)	05/10/2007	LEHMAN BROTHERS					(92,949)			27,408	32,609
CDS CS2131841 ON LYONDELL CHEMICAL COMPA	3,000,000	06/20/2010	1.3200%(0.0000 %)	05/11/2007	BANK OF AMERICA					(156,202)			15,620	24,754
CDS CS2134407 ON GMAC LLC	3,000,000	06/20/2008	0.9200%(0.0000 %)	05/14/2007	CREDIT SUISSE FB					(44,977)			10,657	12,757
CDS CS2162564 ON LEVI STRAUSS & CO	3,000,000	06/20/2010	1.7000%(0.0000 %)	06/15/2007	LEHMAN BROTHERS					(11,058)			15,158	24,754
CDS CS2193288 ON GMAC LLC	7,000,000	09/20/2008	2.9500%(0.0000 %)	07/24/2007	LEHMAN BROTHERS					(7,429)			39,006	34,566
CDS CS2193304 ON ARAM 500 09/20/2012	3,000,000	09/20/2012	5.0000%(0.0000 %)	07/24/2007	GOLDMAN SACHS					222,831			28,333	33,467
CDS CS2195846 ON KB HOME	3,000,000	09/20/2012	3.9500%(0.0000 %)	07/25/2007	LEHMAN BROTHERS					17,176			22,054	33,467
CDS CS2198428 ON HARRAHS OPER CO INC	15,000,000	09/20/2008	3.0500%(0.0000 %)	07/26/2007	LEHMAN BROTHERS					172,440			83,875	74,070
CDS CS2198436 ON HERTZ CORP	5,000,000	09/20/2008	1.8000%(0.0000 %)	07/26/2007	LEHMAN BROTHERS					42,813			16,500	24,690
CDS CS2206080 ON HARRAHS OPER CO INC	5,000,000	09/20/2008	3.2500%(0.0000 %)	07/31/2007	LEHMAN BROTHERS					66,981			27,535	24,690
CDS CS2206106 ON MEDIACOM LLC	3,000,000	09/20/2008	2.5000%(0.0000 %)	07/31/2007	LEHMAN BROTHERS					15,914			12,708	14,814
CDS CS2216329 ON MGM MIRAGE	5,000,000	09/20/2008	1.5000%(0.0000 %)	08/08/2007	ROYAL BANK OF SCTLND					48,068			11,042	24,690
CDS SP1500TY8 ON CAPITAL ONE FINANCIAL CORP	5,000,000	06/20/2010	0.8800%(0.0000 %)	05/20/2005	MERRILL LYNCH					19,420			33,367	41,256
CDS SP1500U34 ON WASTE MANAGEMENT INC	5,000,000	06/20/2010	0.6000%(0.0000 %)	05/24/2005	MORGAN STANLEY					58,894			22,750	41,256

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 SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	0.3700%(0.0000 %)	06/07/2005	DEUTSCHE BANK					29,788			14,029	54,349
CDS SP7401NW3 ON FLEXTRONICS INTERNATION	3,000,000	06/20/2011	1.5500%(0.0000 %)	04/04/2006	CITIBANK					(51,143)			35,262	28,944
CDS SPF401A57 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010	1.1600%(0.0000 %)	03/18/2005	GOLDMAN SACHS								87,967	78,601
CDS SPG4023G8 ON PARKET HANNIFIN CORP	10,000,000	09/20/2010	0.2300%(0.0000 %)	09/21/2005	MORGAN STANLEY					22,941			17,442	86,246
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.3000%(0.0000 %)	10/14/2005	MERRILL LYNCH					14,739			14,219	53,904
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	0.5400%(0.0000 %)	10/19/2005	JP MORGAN CHASE BANK					121,184			40,950	89,787
CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	0.3000%(0.0000 %)	06/10/2005	GOLDMAN SACHS					26,632			22,750	82,512
CDS SPH300L81 ON CVX,UPS,CLX,ADM,	15,000,000	09/20/2010	0.5000%(0.0000 %)	06/10/2005	MERRILL LYNCH					(75,699)			56,875	129,369
CDS SPH300MI8 ON GENERAL MILLS INC	10,000,000	09/20/2012	0.5000%(0.0000 %)	07/22/2005	JP MORGAN CHASE BANK					98,773			37,917	111,558
CDS SPH4014W3 ON SUNCOR ENERGY INC.	5,000,000	12/20/2009	0.3100%(0.0000 %)	09/22/2004	MERRILL LYNCH					19,533			11,754	37,288
CDS SPH4014Y9 ON BLOCK FINANCIAL CORP	10,000,000	12/20/2009	0.3500%(0.0000 %)	09/23/2004	CREDIT SUISSE FB					(147,123)			26,542	74,576
CDS SPH4026I0 ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	0.2800%(0.0000 %)	12/14/2005	MERRILL LYNCH					28,544			21,233	89,787
CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	15,000,000	03/20/2010	0.5800%(0.0000 %)	02/17/2005	JP MORGAN CHASE BANK					26,800			65,975	117,901
CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	15,000,000	06/20/2010	0.5000%(0.0000 %)	03/23/2005	CREDIT SUISSE FB					2,857			56,875	123,768
CDS SPJ3IG9G1 ON SCHWAB CHARLES	5,000,000	06/20/2009	0.2500%(0.0000 %)	05/14/2004	DEUTSCHE BANK					7,780			9,479	32,819
CDS SPJ600LG4 ON IBM CORP	10,000,000	06/20/2009	0.2600%(0.0000 %)	05/12/2004	MORGAN STANLEY					30,593			19,717	65,637
CDS SPJ600M40 ON MARTIN MAR MTLS	5,000,000	06/20/2009	0.2700%(0.0000 %)	05/21/2004	GOLDMAN SACHS					7,110			10,238	32,819
CDS SPJ600MG3 ON CSX CORP	5,000,000	06/20/2009	0.6300%(0.0000 %)	05/27/2004	MERRILL LYNCH					40,006			23,888	32,819

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 SPJ600N98 ON VULCAN MATERIALS	5,000,000	09/20/2009	0.2300%(0.0000%)	06/24/2004	GOLDMAN SACHS					2,520			8,721	35,137
CDS SPJ6000K2 ON APACHE CORP	5,000,000	09/20/2009	0.2600%(0.0000%)	07/20/2004	CREDIT SUISSE FB					16,002			9,858	35,137
CDS SPK4015X6 ON A BASKET OF 5 MUNI CREDITS	10,000,000	03/20/2010	1.1800%(0.0000%)	03/02/2005	GOLDMAN SACHS					28,988			89,483	78,601
CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	15,000,000	03/20/2010	0.6200%(0.0000%)	03/02/2005	MERRILL LYNCH					(58,645)			70,525	117,901
CDS SPK600EJ4 ON ARCHER DANIELS MIDLAND	5,000,000	09/20/2008	0.2200%(0.0000%)	09/05/2003	JP MORGAN CHASE BANK					8,550			8,342	24,690
CDS SPK600EK1 ON LOWES COMPANIES	5,000,000	09/20/2008	0.2200%(0.0000%)	09/05/2003	DEUTSCHE BANK					7,729			8,342	24,690
CDS SPK600FD6 ON FRANKLIN RES INC	5,000,000	12/20/2008	0.3000%(0.0000%)	10/09/2003	CREDIT SUISSE FB					12,932			11,375	27,666
CDS SPM401X05 ON MASCO CORP	5,000,000	12/20/2010	0.6200%(0.0000%)	11/15/2005	MERRILL LYNCH					6,304			23,508	44,893
CDS SP0100FQ4 ON HONEYWELL INTERNATIONAL	5,000,000	03/20/2009	0.3700%(0.0000%)	02/03/2004	BARCLAY'S CAPITAL					21,620			14,029	30,324
CDS SP0100HJ8 ON SCHWAB CHARLES	5,000,000	03/20/2009	0.2500%(0.0000%)	02/27/2004	JP MORGAN CHASE BANK					8,496			9,479	30,324
CDS SP0100HP4 ON APACHE CORP	5,000,000	03/20/2009	0.2500%(0.0000%)	03/02/2004	MERRILL LYNCH					12,944			9,479	30,324
CDS SP0100WP7 ON A BASKET OF 5 MUNI CREDITS	15,000,000	03/20/2010	1.0000%(0.0000%)	01/18/2005	GOLDMAN SACHS					(44,425)			113,750	117,901
CDS SPQ400ER5 ON VIACOM INC	5,000,000	03/20/2009	0.3200%(0.0000%)	02/06/2004	MORGAN STANLEY					9,219			12,133	30,324
CDS SPQ400HB7 ON CATERPILLAR FINANCIAL SERVICE	10,000,000	03/20/2009	0.2700%(0.0000%)	03/05/2004	MORGAN STANLEY					26,697			20,475	60,647
CDS SPQ400HD3 ON HONEYWELL INTERNATIONAL	6,000,000	03/20/2008	0.3000%(0.0000%)	03/09/2004	JP MORGAN CHASE BANK					6,990			13,650	20,594
CDS SPQ400NL8 ON SUNCOR ENERGY INC	5,000,000	09/20/2009	0.3800%(0.0000%)	08/12/2004	SALOMON BROTHERS					25,186			14,408	35,137
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	0.2800%(0.0000%)	01/21/2005	GOLDMAN SACHS					26,358			21,233	105,759
CDS SPS5013Q2 ON WASTE MANAGEMENT INC	5,000,000	06/20/2012	0.6200%(0.0000%)	05/05/2005	LEHMAN BROTHERS					70,686			23,508	54,349

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 SPT100RN3 ON MARTIN MARIETTA MATERIALS	10,000,000	09/20/2009	0.2500%(0.0000 %)	09/10/2004	MORGAN STANLEY					6,841			18,958	70,273
0799999. Subtotal - Swaps - Other								XXX		(2,474,500)			1,786,888	4,986,493
0899999. Subtotal - Swaps								XXX	368,459,019	331,373,153			29,311,547	162,141,686
FX FORWARD0028 ON EUROS .7280 EUR / 1 USD	4,160,842	12/17/2007	.7280 EUR / 1 USD	09/06/2007	CITIBANK				(162,979)	(162,979)				9,617
FX FORWARD0030 ON EUROS .7184 EUR / 1 USD	28,708,766	12/17/2007	.7184 EUR / 1 USD	09/13/2007	BANK OF AMERICA				(735,872)	(735,872)				66,357
FX FORWARD0031 ON EUROS .7200 EUR / 1 USD	13,564,228	12/17/2007	.7200 EUR / 1 USD	09/14/2007	CITIBANK				(379,078)	(379,078)				31,352
0999999. Subtotal - Forwards - Hedging								XXX	(1,277,929)	(1,277,929)				107,326
1299999. Subtotal - Forwards								XXX	(1,277,929)	(1,277,929)				107,326
2599999. Subtotal - Hedging								XXX	367,181,090	332,569,724			27,524,660	157,262,519
2799999. Subtotal - Other								XXX		(2,474,500)			1,786,888	4,986,493
9999999 - Totals								XXX	367,181,090	330,095,224			29,311,547	162,249,012

SCHEDULE DB - PART D - SECTION 1

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	13 Potential Exposure
EURO DOLLAR	36	03/14/2011	8,489,351	8,545,050	55,699	05/18/2006	CME		55,699			19,800
EURO DOLLAR	26	09/13/2010	6,135,748	6,180,525	44,777	05/18/2006	CME		44,777			14,300
EURO DOLLAR	15	09/15/2008	3,579,972	3,588,375	8,403	08/21/2007	CME		8,403			8,250
EURO DOLLAR	105	10/15/2007	24,889,460	24,892,219	2,759	09/21/2007	CME		2,759			57,750
EURO DOLLAR	36	12/13/2010	8,491,151	8,550,450	59,299	05/18/2006	CME		59,299			19,800
INTEREST RATE FUTURES - GOV'T 5YR NOTES	1,142	12/31/2007	122,374,889	122,229,688	(145,201)	09/17/2007	CBOT		(145,201)			742,300
INDEX FUTURES - S & P 500	676	12/20/2007	251,880,064	259,938,900	8,058,836	09/13/2007	CME		8,058,836			10,647,000
INTEREST RATE FUTURES - GOV'T 2YR NOTES	701	12/31/2007	145,104,025	145,139,863	35,838	09/27/2007	CBOT		35,838			455,650
INTEREST RATE FUTURES - GOV'T 10YR NOTES	1,000	12/19/2007	108,773,265	109,281,250	507,985	09/10/2007	CBOT		507,985			850,000
INTEREST RATE FUTURES - GOV'T TBONDS	316	12/19/2007	35,164,483	35,184,625	20,142	09/24/2007	CBOT		20,142			379,200
0199999. Subtotal - Long Futures - Hedging			714,882,407	723,530,944	8,648,537	XXX	XXX		8,648,537			13,194,050
0499999. Subtotal - Long Futures			714,882,407	723,530,944	8,648,537	XXX	XXX		8,648,537			13,194,050
EURO DOLLAR	75	03/17/2008	17,815,503	17,902,500	(86,998)	09/21/2007	CME		(86,998)			41,250
EURO DOLLAR	32	03/16/2009	7,630,215	7,649,200	(18,985)	11/15/2005	CME		(18,985)			17,600
EURO DOLLAR	17	06/16/2008	4,062,011	4,064,063	(2,052)	09/26/2007	CME		(2,052)			9,350
EURO DOLLAR	32	06/15/2009	7,628,065	7,640,000	(11,935)	11/15/2005	CME		(11,935)			17,600
EURO DOLLAR	108	12/17/2007	25,674,702	25,691,850	(17,148)	09/26/2007	CME		(17,148)			59,400
EURO DOLLAR	21	12/15/2008	4,988,239	5,023,463	(35,223)	01/18/2007	CME		(35,223)			11,550
INDEX FUTURES - EMINI S & P 500	376	12/21/2007	28,948,223	28,916,314	31,909	09/28/2007	CME		31,909			1,193,850
INTEREST RATE FUTURES - GOV'T 5YR NOTES	8,118	12/31/2007	860,806,418	868,879,688	(8,073,270)	08/27/2007	CBOT		(8,073,270)			5,276,700
INTEREST RATE FUTURES - GOV'T 10YR NOTES	1,400	12/19/2007	151,645,214	152,993,750	(1,348,536)	08/27/2007	CBOT		(1,348,536)			1,190,000
INTEREST RATE FUTURES - GOV'T TBONDS	20	12/19/2007	2,225,586	2,226,875	(1,289)	09/25/2007	CBOT		(1,289)			24,000
0599999. Subtotal - Short Futures - Hedging			1,111,424,176	1,120,987,701	(9,563,526)	XXX	XXX		(9,563,526)			7,841,300
0899999. Subtotal - Short Futures			1,111,424,176	1,120,987,701	(9,563,526)	XXX	XXX		(9,563,526)			7,841,300
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			1,826,306,582	1,844,518,645	(914,988)	XXX	XXX		(914,988)			21,035,350
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			1,826,306,582	1,844,518,645	(914,988)	XXX	XXX		(914,988)			21,035,350

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Allstate Bank	Vernon Hills, Illinois		4.880	386,587		28,390,874	35,897,079	36,133,245	
Bank of New York	New York, New York		2.163	9,064			(1,706,636)	136,714	
J.P. Morgan Chase Bank	New York, New York					31,232,792	21,250,774	22,101,262	
Citibank	New York, New York		3.600	495,745		30,305,221	40,430,962	42,480,195	
Harris Bank	Chicago, Illinois		4.970	21,900		(35,861,263)	(9,898,649)	(35,049,035)	
Guaranty Bank	Austin, Texas							(24,313)	
Lehman Brothers FSA	Wilmington, Delaware		5.000	3,138			3,276,022	3,139	
The Northern Trust Company	Chicago, Illinois					(10,702,562)	(4,146,102)	(6,995,038)	
Standard Federal Bank	Farmington Hills, Michigan								
Wells Fargo Bank	San Francisco, California		5.090			1,688,356	2,473,691	6,421,968	
Wachovia Bank, N.A	Salem, North Carolina					(78,847,443)	(92,027,728)	(93,806,261)	
World Savings Bank	San Antonio, Texas								
US Bank	Minneapolis, Minnesota		4.710			595,735	652,663	534,090	
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	916,434		(33,198,290)	(3,797,924)	(28,064,035)	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	916,434		(33,198,290)	(3,797,924)	(28,064,035)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	916,434		(33,198,290)	(3,797,924)	(28,064,035)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Gross Investment Income
AMERICAN GENERAL FINANCE CORP		09/20/2007		10/11/2007	17,976,100		26,290
CARGILL GLOBAL FUND PLC		08/31/2007		10/12/2007	19,965,472		97,306
COCA-COLA ENTERPRISES INC.		09/19/2007		10/03/2007	4,998,639		8,167
CONOCOPHILLIPS QATAR		08/30/2007		10/29/2007	5,395,718		27,750
WALT DISNEY CO.		09/18/2007		10/09/2007	4,494,600		8,775
WALT DISNEY CO.		09/26/2007		10/15/2007	11,975,033		8,917
FPL GROUP CAPITAL INC		09/26/2007		10/05/2007	16,990,858		11,428
GEORGIA TRANSMISSION CORP.		09/06/2007		10/04/2007	9,995,042		41,320
GEORGIA TRANSMISSION CORP.		07/11/2007		10/09/2007	4,994,100		60,475
KRAFT FOODS INC		09/07/2007		10/09/2007	22,472,450		82,650
LACLEDE GAS COMPANY		09/28/2007		10/01/2007	25,000,000		11,668
MCGRAW HILL		09/14/2007		11/21/2007	5,216,586		12,805
MCGRAW HILL		09/14/2007		11/28/2007	4,958,514		12,160
MEDTRONIC INC		09/21/2007		10/04/2007	14,993,625		21,250
MERRILL LYNCH & CO INC NT		09/25/2007		10/17/2007	14,868,080		11,970
ORANGE AND ROCKLAND UTIL		09/28/2007		10/01/2007	13,550,000		6,074
PECO ENERGY TRANSITION (EXELON)		09/19/2007		10/17/2007	9,976,222		17,833
PEOPLES GAS LIGHT & COKE		09/25/2007		10/05/2007	6,995,878		6,183
POPULAR NORTH AMERICA		09/25/2007		10/04/2007	4,997,792		4,417
PRUDENTIAL FINANCIAL INC		09/12/2007		10/15/2007	14,965,759		46,471
TELSTRA CORP.		09/17/2007		10/12/2007	14,974,562		32,375
TELSTRA CORP.		09/13/2007		10/24/2007	10,871,315		30,275
TELSTRA CORP.		09/06/2007		11/05/2007	4,973,021		19,271
TELSTRA CORP.		09/06/2007		11/07/2007	15,254,006		69,474
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		09/21/2007		10/10/2007	1,997,350		2,944
TORCHMARK CORP		09/25/2007		10/19/2007	2,992,275		2,575
TREASURY BILL	C	09/26/2007		11/29/2007	4,463,888		4,793
WISCONSIN PUBLIC SERVICE		09/28/2007		10/01/2007	4,544,000		2,083
WISCONSIN PUBLIC SERVICE		09/17/2007		10/05/2007	15,390,247		34,137
MCGRAW-HILL COMPANIES		07/18/2007	5.370	10/12/2007	15,000,000	167,813	167,813
MCGRAW-HILL COMPANIES		08/02/2007	5.360	10/29/2007	30,000,000	268,000	268,000
POPULAR NORTH AMERICA		09/11/2007	5.900	10/05/2007	10,000,000	32,778	32,778
0199999 - Total Cash Equivalents					377,734,419	468,590	1,215,467