

QUARTERLY STATEMENT
OF THE
CONTINENTAL CASUALTY
COMPANY

Of
CHICAGO
in the state of IL

to the Insurance Department
of the State of

For the Period Ended
June 30, 2007

2007



QUARTERLY STATEMENT

As of June 30, 2007
of the Condition and Affairs of the

CONTINENTAL CASUALTY COMPANY

NAIC Group Code.....218, 218 (Current Period) (Prior Period)	NAIC Company Code..... 20443	Employer's ID Number..... 36-2114545
Organized under the Laws of ILLINOIS	State of Domicile or Port of Entry ILLINOIS	Country of Domicile US
Incorporated/Organized..... November 29, 1897	Commenced Business..... December 31, 1897	
Statutory Home Office	333 S. WABASH AVE..... CHICAGO IL 60604 (Street and Number) (City or Town, State and Zip Code)	
Main Administrative Office	333 S. WABASH AVE..... CHICAGO IL 60604 (Street and Number) (City or Town, State and Zip Code)	312-822-5000 (Area Code) (Telephone Number)
Mail Address	333 S. WABASH AVE..... CHICAGO IL 60604 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	333 S. WABASH AVE - 28S..... CHICAGO IL 60604 (Street and Number) (City or Town, State and Zip Code)	312-822-5000 (Area Code) (Telephone Number)
Internet Website Address	WWW.CNA.COM	
Statutory Statement Contact	SHELLEY M. ENGEL (Name) SHELLY.ENGEL@CNA.COM (E-Mail Address)	312-822-2807 (Area Code) (Telephone Number) (Extension) 312-817-0787 (Fax Number)
Policyowner Relations Contact	333 S. WABASH AVE..... CHICAGO IL 60604 (Street and Number) (City or Town, State and Zip Code)	1-877-262-2727 (Area Code) (Telephone Number) (Extension)

OFFICERS

CHAIRMAN, CHIEF EXECUTIVE OFFICER & PRESIDENT.....STEPHEN WRIGHT LILIENTHAL
SENIOR VICE PRESIDENT & TREASURER.....DENNIS RICHARD HEMME
EXECUTIVE VICE PRESIDENT, SECRETARY & GENERAL COUNSEL.....JONATHAN DAVID KANTOR

GEORGE RONALD FAY	EXECUTIVE VICE PRESIDENT, WORLDWIDE PROPERTY & CASUALTY CLAIMS
JANET DELORES FRANK	EXECUTIVE VICE PRESIDENT, FIELD OPERATIONS
MICHAEL FUSCO	EXECUTIVE VICE PRESIDENT, CHIEF ACTUARY & CHIEF RISK OFFICER
JOHN POLLARD GOLDEN	EXECUTIVE VICE PRESIDENT, INFORMATION TECHNOLOGY AND BUSINESS PROCESSING
LORI SWEERE KOMSTADIUS*	EXECUTIVE VICE PRESIDENT, HUMAN RESOURCES
JAMES RAY LEWIS	PRESIDENT & CEO, PROPERTY & CASUALTY OPERATIONS
D. CRAIG MENSE	EXECUTIVE VICE PRESIDENT & CHIEF FINANCIAL OFFICER
THOMAS PONTARELLI	EXECUTIVE VICE PRESIDENT & CHIEF ADMINISTRATION OFFICER
PETER WHITTINGHAM WILSON	EXECUTIVE VICE PRESIDENT, GLOBAL SPECIALTY LINES

DIRECTORS OR TRUSTEES

JONATHAN DAVID KANTOR	JAMES RAY LEWIS	STEPHEN WRIGHT LILIENTHAL	D. CRAIG MENSE
THOMAS PONTARELLI			

State of..... ILLINOIS
County of..... COOK

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 of the enclosed statement (except for formatting differences due to electronic filing). The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

* Denotes resignation effective June 15, 2007.

/s/ LAWRENCE JOHN BOYSEN	/s/ JERRY FRANK SLIWA	/s/ JEFFERY CHARLES ALTON
(Signature)	(Signature)	(Signature)
LAWRENCE JOHN BOYSEN	JERRY FRANK SLIWA	JEFFERY CHARLES ALTON
(Printed Name)	(Printed Name)	(Printed Name)
Senior Vice President & Corporate Controller	Assistant Vice President	Vice President & Assistant Secretary

Subscribed and sworn to before me this
6th day of AUGUST, 2007

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

ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	24,136,261,745	0	24,136,261,745	24,426,207,100
2. Stocks:				
2.1 Preferred stocks.....	1,908,390,052	0	1,908,390,052	1,640,473,596
2.2 Common stocks.....	3,927,201,286	0	3,927,201,286	4,089,189,454
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	32,021,354	0	32,021,354	14,693,842
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	2,500	0	2,500	2,500
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....45,835,306), cash equivalents (\$.....600,878,084) and short-term investments (\$.....962,884,623).....	1,609,598,013	0	1,609,598,013	1,496,302,057
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	1,940,886,821	0	1,940,886,821	1,813,691,488
8. Receivables for securities.....	567,320,729	225,000	567,095,729	203,873,465
9. Aggregate write-ins for invested assets.....	47,375,817	0	47,375,817	1,500,883
10. Subtotals, cash and invested assets (Lines 1 to 9).....	34,169,058,317	225,000	34,168,833,317	33,685,934,387
11. Title Plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	364,585,776	0	364,585,776	204,000,903
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	491,776,803	100,593,346	391,183,457	379,218,656
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....64,532,654 earned but unbilled premiums).....	626,278,691	15,901,332	610,377,359	548,423,545
13.3 Accrued retrospective premiums.....	280,560,741	15,991,400	264,569,341	267,247,504
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	306,176,829	0	306,176,829	398,851,730
14.2 Funds held by or deposited with reinsured companies.....	1,946,078,768	32,359,194	1,913,719,574	1,851,170,445
14.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
15. Amounts receivable relating to uninsured plans.....	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
16.2 Net deferred tax asset.....	1,622,107,708	882,165,601	739,942,107	681,039,064
17. Guaranty funds receivable or on deposit.....	40,290,325	0	40,290,325	52,939,367
18. Electronic data processing equipment and software.....	106,643,558	65,191,952	41,451,606	24,803,151
19. Furniture and equipment, including health care delivery assets (\$.....0).....	6,813,995	6,813,995	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates.....	1,324,141	0	1,324,141	8,441,631
22. Health care (\$.....0) and other amounts receivable.....	22,197,657	1,605,834	20,591,823	16,759,974
23. Aggregate write-ins for other than invested assets.....	356,965,028	198,630,476	158,334,552	79,520,159
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	40,340,858,336	1,319,478,130	39,021,380,206	38,198,350,519
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	40,340,858,336	1,319,478,130	39,021,380,206	38,198,350,519

DETAILS OF WRITE-INS

0901. Financial futures, options and forwards.....	47,375,817	0	47,375,817	1,500,883
0902.	0	0	0	0
0903.	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	47,375,817	0	47,375,817	1,500,883
2301. Amounts receivable under deductible and service only plans (SSAP 65).....	219,064,286	86,101,508	132,962,778	157,977,274
2302. Return of capital from subsidiary dividend (SSAP 88).....	106,633,340	0	106,633,340	0
2303. Miscellaneous receivable.....	48,265,418	21,246,291	27,019,127	23,768,659
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(16,998,017)	91,282,677	(108,280,694)	(102,225,774)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	356,965,028	198,630,476	158,334,552	79,520,159

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,645,099,592).....	17,424,661,150	17,459,277,801
2. Reinsurance payable on paid losses and loss adjustment expenses.....	82,201,631	64,473,326
3. Loss adjustment expenses.....	2,767,603,825	2,782,937,774
4. Commissions payable, contingent commissions and other similar charges.....	82,672,988	106,663,937
5. Other expenses (excluding taxes, licenses and fees).....	203,549,343	280,045,053
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	183,046,541	201,995,440
7.1 Current federal and foreign income taxes (including \$.....6,872,109 on realized capital gains (losses)).....	84,447,590	100,168,882
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....290,249,591 and including warranty reserves of \$.....0).....	7,838,431,752	7,449,901,906
10. Advance premium.....	1,913,441	2,783,217
11. Dividends declared and unpaid:		
11.1 Stockholders.....	68,348,239	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	402,159,685	370,328,384
13. Funds held by company under reinsurance treaties.....	72,080,751	89,957,830
14. Amounts withheld or retained by company for account of others.....	335,185,972	357,872,419
15. Remittances and items not allocated.....	97,703,908	90,549,822
16. Provision for reinsurance.....	592,856,580	592,856,580
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	8,114,098	27,434,573
20. Payable for securities.....	552,225,519	239,471,451
21. Liability for amounts held under uninsured plans.....	0	0
22. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
23. Aggregate write-ins for liabilities.....	28,915,192	42,213,372
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	30,826,118,205	30,258,931,766
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	30,826,118,205	30,258,931,766
27. Aggregate write-ins for special surplus funds.....	(17,944,310)	(17,938,222)
28. Common capital stock.....	39,282,790	39,282,790
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	5,341,559,967	5,341,559,967
33. Unassigned funds (surplus).....	2,832,363,554	2,576,514,217
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	8,195,262,001	7,939,418,752
36. TOTALS.....	39,021,380,206	38,198,350,519

DETAILS OF WRITE-INS

2301. Estimated future costs related to business divestitures.....	21,996,786	20,867,141
2302. Deposit type contracts.....	12,193,699	18,711,942
2303. Escheatable funds.....	7,530,257	7,175,857
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(12,805,550)	(4,541,568)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	28,915,192	42,213,372
2701. Special surplus fund - Allstate retroactive reinsurance ceded.....	5,865,775	5,939,812
2702. Special surplus fund - Seaworthy retroactive reinsurance ceded.....	(27,393)	(95,342)
2703. Special surplus fund - CNA Surety retroactive reinsurance ceded.....	(23,782,692)	(23,782,692)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(17,944,310)	(17,938,222)
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....2,508,340,620).....	2,157,538,741	2,019,689,925	4,237,805,424
1.2 Assumed..... (written \$.....1,930,071,125).....	1,882,612,736	1,969,361,706	3,896,205,771
1.3 Ceded..... (written \$.....1,101,749,636).....	1,090,405,265	980,457,181	2,054,615,484
1.4 Net..... (written \$.....3,336,662,109).....	2,949,746,212	3,008,594,450	6,079,395,711
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,815,346,507):			
2.1 Direct.....	1,175,818,549	1,063,841,793	2,365,848,202
2.2 Assumed.....	1,089,502,026	1,097,437,379	2,234,254,716
2.3 Ceded.....	463,554,299	441,225,007	980,855,190
2.4 Net.....	1,801,766,276	1,720,054,165	3,619,247,728
3. Loss expenses incurred.....	526,433,288	616,685,855	1,299,138,478
4. Other underwriting expenses incurred.....	946,585,332	1,009,871,938	1,958,690,805
5. Aggregate write-ins for underwriting deductions.....	199,622	8,353,549	(53,272,871)
6. Total underwriting deductions (Lines 2 through 5).....	3,274,984,518	3,354,965,507	6,823,804,141
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(325,238,306)	(346,371,057)	(744,408,429)
INVESTMENT INCOME			
9. Net investment income earned.....	1,007,078,946	782,477,612	1,611,071,012
10. Net realized capital gains (losses) less capital gains tax of \$.....5,105,225.....	(184,205,063)	(50,600,468)	(85,429,215)
11. Net investment gain (loss) (Lines 9 + 10).....	822,873,883	731,877,144	1,525,641,797
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....596,043 amount charged off \$.....22,912,240).....	(22,316,197)	(36,725,860)	(102,598,702)
13. Finance and service charges not included in premiums.....	2,404,729	2,076,315	4,374,382
14. Aggregate write-ins for miscellaneous income.....	47,192,173	(7,386,068)	51,982,873
15. Total other income (Lines 12 through 14).....	27,280,705	(42,035,613)	(46,241,447)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	524,916,282	343,470,474	734,991,921
17. Dividends to policyholders.....	10,715,865	8,195,041	12,754,691
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	514,200,417	335,275,433	722,237,230
19. Federal and foreign income taxes incurred.....	177,822,229	150,658,863	208,667,337
20. Net income (Line 18 minus Line 19) (to Line 22).....	336,378,188	184,616,570	513,569,893
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	7,939,418,752	6,733,484,606	6,733,484,606
22. Net income (from Line 20).....	336,378,188	184,616,570	513,569,893
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or losses less capital gains tax of \$.....(46,486,903).....	(35,527,214)	201,637,784	674,286,782
25. Change in net unrealized foreign exchange capital gain (loss).....	20,602,866	19,936,740	11,281,562
26. Change in net deferred income tax.....	116,482,085	34,799,795	4,576,725
27. Change in nonadmitted assets.....	(43,958,925)	44,459,880	129,218,312
28. Change in provision for reinsurance.....	0	0	(149,326,948)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(138,133,750)	(40,015,259)	(93,428,998)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	115,756,818
38. Change in surplus as regards policyholders (Lines 22 through 37).....	255,843,249	445,435,510	1,205,934,147
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	8,195,262,001	7,178,920,116	7,939,418,752
DETAILS OF WRITE-INS			
0501. North Carolina reinsurance facility recoupment - underwriting.....	199,622	0	291,017
0502. Change in allowance for uncollectible reinsurance recoverable.....	0	8,353,549	(53,563,888)
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	199,622	8,353,549	(53,272,871)
1401. Funds held interest income (expense).....	38,579,298	(12,527,218)	13,071,206
1402. Change in estimated reserve for current and future uncollectible receivables.....	8,049,689	9,450,326	38,786,576
1403. Allstate retroactive reinsurance reserve development - ceded.....	596,000	0	228,000
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(32,814)	(4,309,176)	(102,909)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	47,192,173	(7,386,068)	51,982,873
3701. Pension additional minimum liability in excess of unrecognized prior service cost.....	0	0	107,388,681
3702. SERP additional minimum liability in excess of unrecognized prior service cost.....	0	0	8,368,217
3703. Other surplus adjustment.....	0	0	(80)
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	115,756,818

The prior year to date amounts in Column 2 of the Statement of Income and Capital and Surplus Account page have been restated to include the impacts of the merger transaction that occurred on December 31, 2006. See Note 3B - "Statutory Mergers" of the Company's 2006 Annual Statement for further details.

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	3,299,122,505	6,799,249,766
2. Net investment income.....	831,099,774	1,571,917,251
3. Miscellaneous income.....	27,280,705	(46,241,447)
4. Total (Lines 1 through 3).....	4,157,502,984	8,324,925,569
5. Benefit and loss related payments.....	1,788,326,263	2,496,246,175
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,595,338,706	3,050,552,053
8. Dividends paid to policyholders.....	10,715,865	12,754,691
9. Federal and foreign income taxes paid (recovered) net of \$.....88,621,053 tax on capital gains (losses).....	198,648,746	117,225,369
10. Total (Lines 5 through 9).....	3,593,029,580	5,676,778,288
11. Net cash from operations (Line 4 minus Line 10).....	564,473,404	2,648,147,281
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	20,689,583,120	39,595,930,155
12.2 Stocks.....	473,991,808	307,952,684
12.3 Mortgage loans.....	0	0
12.4 Real estate.....	0	425,480
12.5 Other invested assets.....	61,098,045	81,278,220
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	536,473	(1,041,290)
12.7 Miscellaneous proceeds.....	312,754,068	133,958,159
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	21,537,963,513	40,118,503,408
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	20,547,546,993	39,797,868,981
13.2 Stocks.....	745,910,600	1,661,342,662
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	17,327,512	12,901,527
13.5 Other invested assets.....	117,093,886	305,679,174
13.6 Miscellaneous applications.....	363,447,264	137,961,452
13.7 Total investments acquired (Lines 13.1 to 13.6).....	21,791,326,254	41,915,753,796
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(253,362,741)	(1,797,250,388)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	69,785,511	106,644,172
16.6 Other cash provided (applied).....	(128,029,196)	(876,747,215)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(197,814,707)	(983,391,387)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	113,295,955	(132,494,494)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	1,496,302,057	1,628,796,551
19.2 End of period (Line 18 plus Line 19.1).....	1,609,598,013	1,496,302,057
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Non cash invested assets exchanged for non cash invested assets.....	544,950,260	1,368,119,553

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of Continental Casualty Company ("Company" or "CCC") have been prepared in conformity with accounting practices prescribed or permitted by the State of Illinois ("Illinois") and the National Association of Insurance Commissioners ("NAIC"). In the opinion of management, these financial statements include all adjustments (consisting of normal recurring accruals) that are necessary for the fair presentation of the statutory financial position, results of operations and cash flows.

Illinois requires its domiciled insurance companies to prepare statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures Manual ("NAIC SAP"), subject to any deviations prescribed or permitted by Illinois.

The Company follows a permitted accounting practice, which differs from NAIC SAP, relating to the accounting for the uncollectible reinsurance reserve in excess of the provision for reinsurance as calculated in Schedule F. If an additional reserve is deemed necessary, the permitted practice allows the Company to record this additional reserve amount through operations as an "Aggregate write-in for underwriting deductions" rather than through the accounts previously utilized to establish the reinsurance recoverable. This reserve amount would be reported as a liability included on the "Liabilities, Surplus and Other Funds" exhibit as "Aggregate write-ins for liabilities", entitled "Additional allowance for uncollectible reinsurance recoverable." There was no additional allowance for uncollectible reinsurance recoverable required as of June 30, 2007 and December 31, 2006. There is no impact to statutory surplus or income as a result of following this permitted accounting practice rather than following the NAIC SAP guidance set forth in Statement of Statutory Accounting Principles ("SSAP") No. 62 – Property and Casualty Reinsurance.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

A. Details for those Greater than 10% of Admitted Assets

No significant change.

B. Write downs for Impairments

AG-Tech Fund, L.P.

Investment limited partnership whose purpose is to invest in a broad spectrum of Israeli agro-tech businesses, such as irrigation control and water supply management, agricultural biotechnology and agricultural management and control systems.

The partnership is currently in voluntary liquidation and plans on concluding operations prior to year end 2007. There are limited business opportunities available for the investments in the partnership and therefore a meaningful recovery in market value is not expected.

Impairment amount \$205,036

Book value was adjusted to market value, as determined by the partnership, at the time the impairment was recorded.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A. Nature of Relationship

No significant change.

B. Detail of Transactions

The Company paid dividends to The Continental Corporation ("TCC") in the amount of \$38,040,823 on February 15, 2007 and \$31,744,688 on April 2, 2007. In addition, on February 28, 2007, CCC declared and accrued for additional dividends to TCC totaling \$68,348,239 to be paid out in third and fourth quarters of 2007. These dividends will fund debt service payments scheduled for 2007.

On May 29, 2007, Continental Assurance Company ("CAC"), a direct subsidiary of the Company, declared and accrued a dividend totaling \$250.0 million to be paid on July 2, 2007. Payment of the dividend will consist of \$102.5 million in real estate (the Company's home office) and \$147.5 million in cash. In accordance with SSAP No. 88 - Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 46, the Company reduced the carrying amount of its investment in CAC by \$106.6 million, the amount by which the dividend exceeded the undistributed accumulated earnings of CAC attributable to the Company. This reduction in the carrying value is offset with a write-in receivable labeled "Return of capital from subsidiary dividend (SSAP 88)." The remaining \$143.4 million was accrued for as a dividend receivable as of June 30, 2007, within Line 12 "Investment income due and accrued."

C. Change in Terms of Intercompany Arrangements

No significant change.

D. Amounts Due to/from Related Parties

The Company has the following amounts receivable from and payable to related parties. Related party balances are generally settled monthly and generally include activity from the previous month. Related party balances that are greater than ninety days overdue are non-admitted and recorded as a direct charge to unassigned surplus. The total amount of related party balances that are non-admitted as of June 30, 2007 is \$0.

Related Party	Receivable From
CNA ClaimPlus, Inc.	\$ 492,223
CNA National Warranty	168,053
Columbia Casualty Company	128,870
Balances less than \$100,000	534,994
Total Intercompany Receivable	\$ 1,324,141

Related Party	Payable To
Continental Assurance Company	\$ 6,020,509
The Continental Insurance Company	1,941,423
CNA Financial Corporation	136,959
Balances less than \$100,000	15,207
Total Intercompany Payable	\$ 8,114,098

E. Guarantees or Contingencies for Related Parties

The Company executed a Deed of Guarantee, effective January 24, 2002, to support the financial strength of its United Kingdom affiliates, CNA Insurance Company Limited ("CICL"), CNA Insurance Company (Europe) Limited ("CIE"), and Maritime Insurance Company Limited (collectively "CNA Europe") to maintain a Standard & Poor's rating at the same level as the rating assigned to the Company. This Deed of Guarantee covers all policies issued by, transferred to, or reinsured by CNA Europe prior to the termination of the Guarantee. This Guarantee was filed with and approved by the Illinois Division of Insurance – Department of Financial Regulation ("Department"). The Company has extended the term of the Deed of Guarantee from December 31, 2007 until December 31, 2009, through a Deed of Amendment No. 1, which was filed with and approved by the Department.

In connection with the 2002 sale of its subsidiary, CNA Re Management Company Limited ("CNA Re"), the Company was obligated to transfer to itself or another affiliate all shares and obligations with respect to a corporate joint venture investment of CNA Re. CNA Europe Holdings Limited ("CEHL"), an affiliate of the Company, has assumed such shares and obligations. Through a letter agreement, approved by the Department, in consideration for assuming these obligations, the Company agrees to reimburse CEHL for any disbursements that it makes resulting from these obligations and to indemnify CEHL from and against any liability whatsoever that it might incur as a result of assuming these liabilities. The agreement has no termination date and will continue in effect as long as CEHL continues to have obligations related to its shareholding in this corporate joint venture, not expected to exceed thirteen years. At the time the shares and obligations were transferred from CNA Re to CEHL, the Company received \$1 million from CNA Re. In addition, the Company estimated its future reimbursement to CEHL, in excess of the \$1 million received from CNA Re, to be \$9 million, and recorded that amount as a liability at December 31, 2002. Since December 31, 2002 the Company

NOTES TO FINANCIAL STATEMENTS

has made disbursements totaling approximately \$4.1 million, including \$1.1 million in 2006. No disbursements have been made in 2007.

Also related to the 2002 sale of CNA Re, CEHL, at the Company's request, executed a Deed of Substitution of Principal Employer and Amendment and Removal of Trustee, dated October 31, 2002, pursuant to which CEHL became the New Principal Employer of the CNA Re Benefits Scheme (1977) (the "Scheme") replacing CNA Re, which was removed as the Old Principal Employer of the Scheme. Through a letter agreement dated November 3, 2005, in consideration for CEHL assuming the obligations of New Principal Employer of the Scheme, the Company agreed to indemnify CEHL for any disbursements that CEHL makes as New Principal Employer of the Scheme. This agreement did not require prior notice or approval.

Prior to the Company's 2002 sale of CNA Re, CNA Re was part of the CEHL Value Added Tax ("VAT") group. During the time that CNA Re was part of the CEHL VAT group, CEHL submitted VAT returns to the UK taxing authorities on behalf of the CEHL VAT group. Subsequent to the sale of CNA Re, an audit of the CEHL VAT group returns resulted in an assessment of taxes and interest totaling GBP 425,751, all of which relates to representations in the VAT returns pertaining to CNA Re transactions. CEHL, at the Company's request, paid the assessment, and has yet to be reimbursed for the taxes and interest by CNA Re. Through a letter agreement dated January 12, 2006, in consideration for CEHL assuming this obligation, the Company agreed to indemnify CEHL for any part of the GBP 425,751 in assessments and interest that are ultimately not recovered from either CNA Re or the taxing authorities. This agreement did not require prior notice or approval.

The Company has a contingent liability to fund capital up to a maximum of \$350 million to its insurance affiliates formerly comprising The Continental Insurance Company Pool ("CIC Group") to enable the CIC Group to maintain capital at a prudent level. The agreement is subject to termination by the Company upon regulatory order or the achievement by the pool of a stand alone rating of A- by the Standard and Poor's Corporation. This agreement was filed with and approved by the Department.

The Company and its wholly owned subsidiary, Continental Assurance Company ("CAC") are parties to a Corporate Guarantee whereby CCC agrees to cause CAC to have sufficient cash for the timely payment of claims under certain insurance policies or contracts issued by CAC so long as CAC is owned directly or indirectly by CNA Financial Corporation ("CNAF"). This Corporate Guarantee was filed with and approved by the Department.

F. Management, Service Contracts, Cost Sharing Arrangements

CCC and its affiliate Global Resource Managers Limited ("GRM Ltd.") are parties to a Claims Administration and Service Agreement in which GRM Ltd. agrees to provide claims adjusting and information services for certain business reinsured by CCC. This Agreement was approved by the Department on February 11, 2003. The business reinsured by CCC was transferred from CCC's former affiliate, CX Reinsurance Company Limited (formerly CNA Reinsurance Company Limited) to CICL, effective January 1, 2007 in accordance with English law. The Claims Administration and Service Agreement was amended effective January 1, 2007 to confirm that GRM Ltd. would continue to provide claims adjusting and information services to CCC after the transfer. This amendment was filed with and approved by the Department.

The Services and Indemnity Agreement between the Company and Western Surety Company became effective January 1, 2007 and was approved by the Department in December 2006. This agreement is related to the Surety Quota Share Treaty between the Company and Western Surety Company, also effective January 1, 2007, through which the Company agrees to cede and Western Surety Company agrees to accept a 100% quota share of the Company's net retained liability on Surety Business written or renewed, by or on behalf of the Company, during the term of this agreement. The purpose of the Services and Indemnity Agreement is to grant Western Surety Company the authority to conduct the day to day underwriting, accounting and claims operations with respect to the assumed surety business relative to the related Surety Quota Share Treaty.

Effective January 1, 2006, CCC and its affiliate, Viaticus, Inc, entered into an Administrative Services Agreement pursuant to which CCC has agreed to provide a variety of administrative and advisory services. This agreement was submitted to the Department for prior notice and was approved on December 21, 2005. The Administrative Services Agreement was amended effective January 1, 2007 to be more specific with regard to the due date for paying the fees associated with this agreement and to remove certain extraneous and duplicative language. The amendment was filed with and approved by the Department.

The Company and its affiliates are parties to an Investment Facilities and Services Agreement between Loews/CNA Holdings, Inc. and CNAF, effective January 1, 2006, as signatories to individual acknowledgments to the agreement. Through this agreement, Loews/CNA Holdings, Inc. will provide investment facilities and services to CNAF and certain of CNAF's insurance and non-insurance subsidiaries. This agreement was filed with and approved by all applicable domestic state insurance departments. The Investment Facilities and Services Agreement was amended effective January 1, 2007, to be more specific with regard to the due date for paying the fees associated with this agreement. This involved an immaterial change that did not require regulatory approval.

Note 11 - Debt

No significant change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 13 - Capital and Surplus, Stockholders' Dividend Restrictions and Quasi-Reorganizations*C. Stockholder Dividend Restrictions*

As an Illinois property and casualty insurer and a member of an insurance holding company system, the maximum amount of dividends which can be paid by the Company to stockholders without prior approval of the Director of Insurance is the greater of (a) 10% of the policyholder surplus as of December 31, 2006, or (b) the Company's net income for the 12-month period ended December 31, 2006. All dividends must be paid out of earned surplus, which is unassigned funds excluding unrealized capital gains, and are subject to a 12 consecutive-month restriction.

As of June 30, 2007, the Company is in a positive earned surplus position, thereby enabling the Company to pay approximately \$671 million of dividend payments during the remainder of 2007 that would not be subject to the Department's prior approval.

Dividends to stockholders are declared and paid as determined by the Board of Directors.

Note 14 - Contingencies*A. Contingent Commitments*

The Company has entered into a limited number of guaranteed payment contracts, primarily relating to telecommunication and software services, amounting to approximately \$7 million at June 30, 2007. Estimated future minimum payments under these contracts are \$4 million in 2007 and \$3 million in 2008.

As of June 30, 2007, the Company has committed approximately \$102 million to future capital calls from various third-party limited partnership investments (already initially funded) in exchange for an ownership interest in the related partnerships. In addition, the Company has committed \$80 million for two limited partnerships subscriptions not yet funded.

The Company invests in multiple bank loan participations as part of its overall investment strategy and has committed to additional future purchases and sales. The purchase and sale of these investments are recorded on the date that the legal agreements are finalized and cash settlement is made. As of June 30, 2007, the Company had commitments to purchase \$137 million and sell \$14 million of various bank loan participations. When loan participation purchases are settled and recorded they may contain both funded and unfunded amounts. An unfunded loan represents an obligation by the Company to provide additional amounts under the terms of the loan participation. The funded portions are reflected on the Balance Sheet, while any unfunded amounts are not recorded until a draw is made under the loan facility. As of June 30, 2007, the Company had obligations on unfunded bank loan participations in the amount of \$16 million.

The Company has provided guarantees of the indebtedness of certain of its independent insurance producers. These guarantees expire in 2008. The Company would be required to remit prompt and complete payment when due, should the primary obligor default. In the event of default on the part of the primary obligor, the Company has a right to any and all shares of common stock of the primary obligor. The maximum potential amount of future payments that the Company could be required to pay under these guarantees is approximately \$5 million at June 30, 2007.

In the course of selling business entities and assets to third parties, the Company and certain of its subsidiaries have agreed to indemnify purchasers for losses arising out of breaches of representation and warranties with respect to the business entities or assets being sold, including, in certain cases, losses arising from undisclosed liabilities or certain named litigation. Such indemnification provisions generally survive for periods ranging from nine months following the applicable closing date to the expiration of the relevant statutes of limitation. As of June 30, 2007, the aggregate amount of quantifiable indemnification agreements in effect for sales of business entities, assets and third party loans was \$657 million.

In addition, the Company has agreed to provide indemnification to third party purchasers for certain losses associated with sold business entities or assets that are not limited by a contractual monetary amount. As of June 30, 2007, the Company had outstanding unlimited indemnifications in connection with the sales of certain of its business entities or assets that included tax liabilities arising prior to a purchaser's ownership of an entity or asset, defects in title at the time of sale, employee claims arising prior to closing and in some cases losses arising from certain litigation and undisclosed liabilities. These indemnification agreements survive until the applicable statutes of limitation expire, or until the agreed upon contract terms expire. As of June 30, 2007, the Company recorded an aggregate of approximately \$0.4 million of other liabilities related to these indemnification agreements.

B. Guaranty Fund and Other Assessments

The Company is subject to guaranty fund and other assessments by the states in which it writes business. Guaranty fund assessments should be accrued at the time of insolvencies. Other assessments are accrued either at the time of assessments or, in the case of premium based assessments, at the time the premiums are written, or, in the case of loss based assessments, at the time the losses are incurred.

The Company has accrued a liability for guaranty fund and other assessments of \$154,385,594 and a related premium tax benefit asset of \$40,290,325 as of June 30, 2007. These represent management's best estimates based on information received from the states in which the Company writes business and may change due to many factors including the Company's share of the ultimate cost of current insolvencies. The Company expects to pay the liability out over the next 3 years and realize the asset over the next 13 years.

NOTES TO FINANCIAL STATEMENTS

Note 15 – Leases

Operating Leases

A. Lessee Leasing Arrangements

The Company leases office space under various non-cancelable operating lease agreements that expire through December 2015. Rental expense for year to date second quarter 2007 and 2006 was approximately \$16 million and \$20 million, respectively.

At June 30, 2007 the minimum aggregate rental commitments are as follows:

Year Ending December 31	Operating Leases
2007	\$ 16,641,295
2008	30,806,911
2009	29,751,826
2010	26,839,006
2011	23,084,725
2012	20,023,114
Thereafter	37,911,048
Total	<u>\$ 185,057,925</u>

There are no renewal options.

The Company is not involved in any material sales - leaseback transactions.

B. Lessor Leases

The Company owns or leases numerous sites that are leased or subleased to franchisees. Buildings owned or leased that meet the criteria for operating leases are carried at the gross investment in the lease less unearned income. Unearned income is recognized in such a manner as to produce a constant periodic rate of return on the net investment. The typical lease period is 5 years and some leases contain renewal options. The franchisee is responsible for the payment of property taxes, insurance and maintenance costs related to the leased property.

Future minimum lease payment receivables under non-cancelable leasing arrangements as of June 30, 2007, are as follows:

Year Ending December 31	Operating Leases
2007	\$ 1,328,013
2008	2,541,172
2009	2,548,397
2010	2,536,454
2011	2,570,567
Thereafter	5,565,319
Total	<u>\$ 17,089,922</u>

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

No disclosures required.

B. Transfers and Servicing of Financial Assets

At June 30, 2007, the Company had Corporate Bonds and Government Securities on loan in the amount of \$2,638,931,657. The Company requires collateral of at least 102% of the fair value of the securities loaned which may consist of cash, cash equivalents, or fixed income securities. The collateral received is not available for the general use of the Company (restricted).

C. Wash Sales

1. In the course of the Company's portfolio management, securities or other assets are sold and acquired within 30 days of the sale date to enhance the Company's investment performance.

NOTES TO FINANCIAL STATEMENTS

2. The details by NAIC designation 3 or below of securities or other assets sold between March 1, 2007, and May 31, 2007, and acquired within 30 days of the sale date are:

	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain / (Loss)
Bonds:				
a. NAIC 3	2	\$ 4,000,000	\$ 3,990,000	\$ 40,000
b. NAIC 4	6	\$ 13,791,043	\$ 13,902,500	\$ 280,832
c. NAIC 5	6	\$ 9,119,923	\$ 9,588,543	\$ 24,205
d. NAIC 6	8	\$ 26,265,025	\$ 27,012,620	\$ 1,139,866
Preferred Stock:				
e. NAIC P/RP3	0	0	0	0
f. NAIC P/RP4	0	0	0	0
g. NAIC P/RP5	0	0	0	0
h. NAIC P/RP6	0	0	0	0

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 - September 11 Events

No significant change.

Note 21 - Other Items

C. Other Disclosures

Other Regulatory Matters

Along with other companies in the industry, the Company received subpoenas, interrogatories and inquiries from and have produced documents and/or provided information to: (i) California, Connecticut, Delaware, Florida, Hawaii, Illinois, Michigan, Minnesota, New Jersey, New York, North Carolina, Ohio, Pennsylvania, South Carolina, West Virginia and the Canadian Council of Insurance Regulators concerning investigations into practices including contingent compensation arrangements, fictitious quotes, and tying arrangements; (ii) the Securities and Exchange Commission ("SEC"), the New York State Attorney General, the United States Attorney for the Southern District of New York, the Connecticut Attorney General, the Connecticut Department of Insurance, the Delaware Department of Insurance, the Georgia Office of Insurance and Safety Fire Commissioner and the California Department of Insurance concerning reinsurance products and finite insurance products purchased and sold by the Company; (iii) the Massachusetts Attorney General and the Connecticut Attorney General concerning investigations into anti-competitive practices; and (iv) the New York State Attorney General concerning declinations of attorney malpractice insurance. The Company continues to respond to these subpoenas, interrogatories and inquiries to the extent they are still open.

Federal National Mortgage Association ("FNMA")

As of June 30, 2007, the Company has \$99,000,000 of commitments to sell FNMA securities one month after the commitment date.

Impairment of Investments

Net realized investment losses in the Statement of Income for the six months ended June 30, 2007 included other-than-temporary impairment losses of \$246 million pretax, recorded primarily in the corporate and other taxable bonds, asset-backed bonds and U.S. Government bonds sectors.

F. Hybrid Securities

During 2006, the NAIC held discussions regarding the appropriate reporting/classification of certain securities (hybrid securities) on insurers' Schedule D. These discussions were primarily focused on determining the appropriate charge for Risk-Based Capital for these securities. The discussion has continued into 2007. Short-term reporting guidance on this issue can be found on the NAIC website. In compliance with the current guidance, the Company reported certain long-term bonds as preferred stock on Schedule D, Part 2, Section 1 to allow RBC schedules to utilize the preferred stock factors. This does not necessarily indicate that hybrid securities are actually preferred stock.

NOTES TO FINANCIAL STATEMENTS

The Company owned the following hybrid securities at June 30, 2007.

CUSIP	ISSUER	DESCRIPTION	BOOK/ADJUSTED CARRYING VALUE
002927AA9	ABBEY NATL CAP	Capital Security or Trust Preferred	\$ 3,018,314
03076CAC0	AMERIPRISE FINANCIAL INC	Capital Security or Trust Preferred	10,000,000
037388AE5	AON CAPITAL TRUST A	Capital Security or Trust Preferred	11,229,700
04622DAA9	ASSURED GUARANTY US HLDG	Capital Security or Trust Preferred	9,795,400
04626KAC5	ASTORIA CAPITAL TRUST I	Capital Security or Trust Preferred	5,682,975
054536AB3	AXA SA	Perpetual/Callable	20,216,190
054536AC1	AXA SA	Perpetual/Callable	18,041,400
06423KAA9	BANC ONE CAP SEC	Capital Security or Trust Preferred	613,245
06605HAA6	BANKAMERICA INST	Capital Security or Trust Preferred	1,664,640
073294AA8	BB&T CAPITAL TRUST IV	Capital Security or Trust Preferred	19,839,800
05565AAB9	BNP PARIBAS	Perpetual/Callable	7,000,000
05567SAA0	BNSF FUNDING TRUST I	Capital Security or Trust Preferred	13,701,750
05563RAA6	BNY CAPTAIL I	Capital Security or Trust Preferred	4,159,400
05568AAA8	BOI CAPITAL FUNDING NO 3	Capital Security or Trust Preferred	2,259,864
12480WAA1	CGB FLORIDA REIT CORP	Capital Security or Trust Preferred	4,936,800
17305HAA6	CITIGRP CAP III	Capital Security or Trust Preferred	6,389,108
20036CAA7	COMERICA CAP TR II	Capital Security or Trust Preferred	9,684,300
218698AA6	CORESTATES CAPTL	Capital Security or Trust Preferred	15,582,000
22237AAB2	COUNTRYWIDE CAP	Capital Security or Trust Preferred	2,836,145
225313AA3	CREDIT AGRICOLE (LONDON)	Perpetual/Callable	43,743,150
25746NAA3	DOMINION CAP TR	Capital Security or Trust Preferred	1,360,906
32007YAA9	FIRST EMPIRE CAP TRST I	Capital Security or Trust Preferred	1,981,278
320870AA6	FIRST MIDWEST CAP TR I	Capital Security or Trust Preferred	5,089,150
33716PAA8	FIRST TENNESSEE CAP II	Capital Security or Trust Preferred	14,359,005
33735YAA6	FIRST UNION CAP	Capital Security or Trust Preferred	4,507,667
337357AA5	FIRST UNION CAPI	Capital Security or Trust Preferred	2,119,897
337363AE5	FIRST UNION INST	Capital Security or Trust Preferred	257,970
302570AW6	FPL GROUP CAPITAL INC	Capital Security or Trust Preferred	9,987,215
379308AB5	GLITNIR BANKI HF	Perpetual/Callable	10,000,000
381427AA1	GOLDMAN SACHS CAPITAL II	Perpetual/Callable	39,037,600
42205MAB2	HBOS PLC	Capital Security or Trust Preferred	14,975,680
42205MAC0	HBOS PLC	Perpetual/Callable	18,866,280
40427QAA1	HSBC AMER CAP II	Capital Security or Trust Preferred	12,502,800
40427LAA2	HSBC CAP FUNDING	Capital Security or Trust Preferred	1,700,000
45104GAB0	ICICI BANK LIMITED	Perpetual/Callable	10,902,870
44965UAA2	ILFC E-CAPITAL TRUST II	Capital Security or Trust Preferred	16,481,185
44978NAA3	ING CAP FNDG III	Capital Security or Trust Preferred	16,185,585
46627VAA5	JP MORGAN CHASE XVII	Capital Security or Trust Preferred	9,191,279
48123QAA1	JPM CHASE CAPITAL XXII	Capital Security or Trust Preferred	28,749,880
481227AA4	JPMC CAPITAL XVIII	Capital Security or Trust Preferred	19,978,248
48123CAA2	JPMORGAN CHASE CAPT XX	Capital Security or Trust Preferred	3,852,200
49326QAA4	KEYCORP CAP III	Capital Security or Trust Preferred	2,788,649
482917AA9	KN CAP TRUST III	Capital Security or Trust Preferred	1,912,556
539439AA7	LLOYDS TSB GROUP PLC	Perpetual/Callable	14,760,300
606859AA4	MIZUHO CAP INV 1 LTD	Capital Security or Trust Preferred	11,865,360
62874HAA3	NB CAP TRUST IV	Capital Security or Trust Preferred	6,231,000
628958AB6	NB CAPITAL TR II	Capital Security or Trust Preferred	92,484
66567FAA0	NORTHERN ROCK PLC	Perpetual/Callable	30,000,000
66644PAA5	NORTHGROUP PFD CAP CORP	Capital Security or Trust Preferred	14,539,950
733186AA8	POPULAR N.A. CAP TRUST I	Capital Security or Trust Preferred	9,723,000
74927PAA7	RBS CAPITAL TRUST II	Capital Security or Trust Preferred	4,858,850
759351AE9	REINSURANCE GRP OF AMER	Capital Security or Trust Preferred	11,326,422
82463R207	SHINSEI FINANCE II	Capital Security or Trust Preferred	44,346,920
84604BAA7	SOVEREIGN CAPITAL TR VI	Capital Security or Trust Preferred	13,510,429
853254AB6	STANDARD CHARTERED PLC	Perpetual/Callable	4,795,700
90262PAA6	UBS PFD FUND TR	Capital Security or Trust Preferred	11,000,000
90264AAA7	UBS PFD FUNDING TR V	Capital Security or Trust Preferred	7,800,000

NOTES TO FINANCIAL STATEMENTS

CUSIP	ISSUER	DESCRIPTION	BOOK/ADJUSTED CARRYING VALUE
903312AA4	USB REALTY CORP	Capital Security or Trust Preferred	15,999,362
90330SAA8	USF&G CAP I	Capital Security or Trust Preferred	11,479,384
93934VAA5	WASH MUTUAL PFD FDG CAYM	Capital Security or Trust Preferred	29,936,700
93934WAA3	WASH MUTUAL PFD FDG DEL	Capital Security or Trust Preferred	19,662,800
93935JAA1	WASH MUTUAL PFD FDG II	Capital Security or Trust Preferred	7,446,192
93935RAA3	WASH MUTUAL PFD FDG III	Capital Security or Trust Preferred	19,861,800
98372PAJ7	XL CAPITAL LTD	Perpetual/Callable	9,391,900
98877CAA5	ZFS FINANCE USA TRUST I	Capital Security or Trust Preferred	19,342,800
Subtotal: Long-term bonds reported as hybrid securities on Schedule D, Part 2, Section 1.			\$ 775,153,434
125581207	CIT GROUP INC	Perpetual/Callable	\$ 25,000,000
125581306	CIT GROUP INC	Perpetual/Callable	21,869,386
337158208	FIRST TENNESSEE BANK	Perpetual/Callable	13,000,000
38144X500	GOLDMAN SACHS GROUP INC	Perpetual/Callable	25,000,000
40429C607	HSBC FINANCE CORPORATION	Capital Security or Trust Preferred	21,631,500
59021V813	MERRILL LYNCH	Perpetual/Callable	30,240,000
59021V839	MERRILL LYNCH	Perpetual/Callable	30,000,000
59156R504	METLIFE INC	Perpetual/Callable	30,000,000
59156R603	METLIFE INC	Perpetual/Callable	60,156,000
652486200	NEWS CORP LTD	Capital Security or Trust Preferred	3,252,000
74251V300	PRINCIAPL FINL GROUP	Perpetual/Callable	10,000,000
75670L104	RED LION HOTELS CAPITAL TRUS	Capital Security or Trust Preferred	814,650
78442P502	SLM CORP	Perpetual/Callable	1,506,700
842400731	SOUTHERN CAL EDISON	Perpetual/Callable	19,250,000
842400749	SOUTHERN CAL ED	Perpetual/Callable	16,476,126
842400756	SOUTHERN CAL ED	Perpetual/Callable	24,812,500
902973155	US BANCORP	Perpetual/Callable	20,000,000
Subtotal: Preferred stocks reported as hybrid securities on Schedule D, Part 2, Section 1.			\$ 353,008,862
Total: Hybrid Securities reported on Schedule D, Part 2, Section 1.			\$ 1,128,162,296

The information in the description column is from Bloomberg.

Note 22 - Events Subsequent

A. Description, Impact

No disclosures required.

Note 23 - Reinsurance

B. Reinsurance Recoverables in Dispute

No significant change.

D. Uncollectible Reinsurance

The Company has written off in the current year reinsurance balances due (from the company listed below) in the amount of \$284,294, which is reflected as:

Statement of Income Account	Amount
1. Losses incurred	\$ 284,294
2. Loss adjustment expenses incurred	0
3. Premiums earned	0
4. Other	0
Total	\$ 284,294

NOTES TO FINANCIAL STATEMENTS

Reinsurer	
American Reinsurance Company	\$ 284,294
Total	\$ 284,294

E. Commutation of Ceded Reinsurance

The Company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts which are reflected as:

Statement of Income Account	Amount
1. Losses incurred	\$ 924,922
2. Loss adjustment expenses incurred	0
3. Premiums earned	0
4. Other	0
Total	\$ 924,922

Reinsurer
Abco Insurance Company
Big Red Insurance Company
Praetorian Insurance Company
Standard Fidelity Assurance

G. Reinsurance Accounted for as a Deposit

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expense (“LAE”)

The estimated cost of loss and LAE attributable to insured events of prior years increased by \$111.3 million during the first six months of 2007 as shown in the chart below. Loss and LAE reserves represent management’s estimates of ultimate liabilities based on currently available facts and case law. The Company regularly reviews its reserves, and any adjustments to the previously established reserves are recognized in the period that the need for such adjustments develops.

Line of business	Amount (in millions)
Workers' Compensation	\$ 147.0
Other Liability-Claims Made	86.9
All Other	19.5
Commercial Multi-Peril	18.6
Other (Credit, A&H)	6.2
Assumed Reinsurance	(5.7)
Other Liability-Occurrence	(13.6)
Product Liability-Occurrence	(22.0)
Special Property	(25.7)
Medical Malpractice	(42.9)
Commercial Auto Liability	(57.0)
Total	\$ 111.3

Below is the line of business discussion of the other primary drivers of the prior year loss and LAE:

Commercial Auto Liability

The favorable development in Commercial Auto is primarily due to improved frequency and severity on Large Account business in recent accident years and improved severity on known claims on Supported Umbrella business.

Workers’ Compensation

The adverse prior year reserve development is primarily due to continued claim cost inflation in older accident years, driven by increasing medical inflation and advances in medical care. Additional losses were also recorded related to premium development.

NOTES TO FINANCIAL STATEMENTS

Medical Malpractice

The favorable prior year reserve development is due to improved severity and frequency in the healthcare professional liability business, primarily in dental and other healthcare facilities.

Other Liability-Occurrence

The favorable development is primarily due to improved frequency and severity on Large Account business in recent accident years, which is partially offset by adverse development related to higher frequencies in accident years 1994 – 2001 for Excess Workers’ Compensation business.

Other Liability-Claims Made

The adverse prior year reserve development is primarily due to increased severities in the architects and engineers book of business in accident years 2003 and prior. Further adverse development was related to increased severity on large claims from large law firm errors and omissions, and directors & officers coverages.

Special Property

The favorable prior year reserve development is related to continued improvement in severity and frequency for property coverages, primarily in accident years 2005 and 2006.

Product Liability-Occurrence

The favorable development in Product Liability is primarily due to improved frequency and severity on Large Account business in recent accident years and improved severity on known claims on Supported Umbrella business.

The remaining changes in prior year reserves not discussed above relate primarily to the shifting of reserves between lines of business due to certain losses on certain exposures that involve multiple lines of business.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No disclosures required.

Note 31 - High Deductibles

A. Recoverable Asset and Amount Netted Against Reserves

As of June 30, 2007, the amount of reserve credit recorded for high deductibles on unpaid losses was \$2.3 billion. The amounts recoverable as of June 30, 2007 were \$219,064,286. Ten percent of the unsecured recoverable and other amounts deemed uncollectible, or \$86,101,508 were non-admitted.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid LAE

A. Tabular Expenses

The Company discounts on a tabular basis certain liabilities for unpaid losses on structured settlements, workers’ compensation lifetime indemnity claims and accident and health disability claims. The Company does not discount unpaid LAE.

Structured settlements are negotiated agreements to provide periodic installment payments to claimants, which payments are fixed and determinable as to the amount and time of payment. Discount rates range from 4.58% to 7.50%.

NOTES TO FINANCIAL STATEMENTS

Structured Settlements Valuation Table

Line of Business	Accident Year	Annuity Table	Valuation Int. Rate	Statement Reserve	Tabular Discount	Ultimate Liability
HOMEOWNERS/FARMOWNERS						
	PRIOR	1983 GRP ANN	Various	\$ 8,488,110	\$ 15,501,529	\$ 23,989,639
	1997	1983 GRP ANN	Various	9,602	1,766	11,368
	1998	1983 GRP ANN	Various	0	0	0
	1999	1983 GRP ANN	Various	0	0	0
	2000	1983 GRP ANN	Various	0	0	0
	2001	1983 GRP ANN	Various	0	0	0
	2002	1983 GRP ANN	Various	0	0	0
	2003	1983 GRP ANN	Various	0	0	0
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
		Total		\$ 8,497,712	\$ 15,503,295	\$ 24,001,007
PRIVATE PASSENGER AUTO LIABILITY/MEDICAL						
	PRIOR	1983 GRP ANN	Various	\$ 54,161,312	\$ 75,871,464	\$ 130,032,776
	1997	1983 GRP ANN	Various	46,111	97,169	143,280
	1998	1983 GRP ANN	Various	0	0	0
	1999	1983 GRP ANN	Various	41,847	6,903	48,750
	2000	1983 GRP ANN	Various	21,193	8,538	29,731
	2001	1983 GRP ANN	Various	0	0	0
	2002	1983 GRP ANN	Various	0	0	0
	2003	1983 GRP ANN	Various	0	0	0
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
		Total		\$ 54,270,463	\$ 75,984,074	\$ 130,254,537
COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL						
	PRIOR	1983 GRP ANN	Various	\$ 183,191,202	\$ 333,638,726	\$ 516,829,928
	1997	1983 GRP ANN	Various	6,407,205	7,006,843	13,414,048
	1998	1983 GRP ANN	Various	8,012,093	9,402,834	17,414,927
	1999	1983 GRP ANN	Various	12,306,565	15,566,457	27,873,022
	2000	1983 GRP ANN	Various	5,159,889	4,979,932	10,139,821
	2001	1983 GRP ANN	Various	4,699,985	4,494,776	9,194,761
	2002	1983 GRP ANN	Various	1,228,715	1,158,077	2,386,792
	2003	1983 GRP ANN	Various	30,685	2,447	33,132
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
		Total		\$ 221,036,339	\$ 376,250,092	\$ 597,286,431
WORKERS' COMPENSATION						
	PRIOR	1983 GRP ANN	Various	\$ 95,204,124	\$ 75,956,672	\$ 171,160,796
	1997	1983 GRP ANN	Various	6,766,530	5,639,893	12,406,423
	1998	1983 GRP ANN	Various	6,567,798	5,010,358	11,578,156
	1999	1983 GRP ANN	Various	8,438,277	7,440,200	15,878,477
	2000	1983 GRP ANN	Various	5,436,712	7,166,389	12,603,101
	2001	1983 GRP ANN	Various	1,214,269	917,655	2,131,924
	2002	1983 GRP ANN	Various	719,022	278,761	997,783
	2003	1983 GRP ANN	Various	248,209	99,780	347,989
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	380,612	118,289	498,901
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
		Total		\$ 124,975,553	\$ 102,627,997	\$ 227,603,550

NOTES TO FINANCIAL STATEMENTS

Line of Business	Accident Year	Annuity Table	Valuation Int. Rate	Statement Reserve	Tabular Discount	Ultimate Liability
COMMERCIAL MULTI PERIL						
	PRIOR	1983 GRP ANN	Various	\$ 51,186,229	\$ 76,694,525	\$ 127,880,754
	1997	1983 GRP ANN	Various	4,111,173	6,071,425	10,182,598
	1998	1983 GRP ANN	Various	4,711,659	6,644,343	11,356,002
	1999	1983 GRP ANN	Various	2,919,194	3,199,082	6,118,276
	2000	1983 GRP ANN	Various	1,820,966	1,846,363	3,667,329
	2001	1983 GRP ANN	Various	6,454,168	7,976,714	14,430,882
	2002	1983 GRP ANN	Various	291,684	162,338	454,022
	2003	1983 GRP ANN	Various	172,430	267,103	439,533
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
			Total	\$ 71,667,503	\$ 102,861,893	\$ 174,529,396
MEDICAL MALPRACTICE - OCCURRENCE						
	PRIOR	1983 GRP ANN	Various	\$ 54,182,449	\$ 119,417,103	\$ 173,599,552
	1997	1983 GRP ANN	Various	56,650	68,018	124,668
	1998	1983 GRP ANN	Various	0	0	0
	1999	1983 GRP ANN	Various	0	0	0
	2000	1983 GRP ANN	Various	137,909	171,683	309,592
	2001	1983 GRP ANN	Various	157,041	35,681	192,722
	2002	1983 GRP ANN	Various	598,296	2,103,719	2,702,015
	2003	1983 GRP ANN	Various	49,170	59,316	108,486
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
			Total	\$ 55,181,515	\$ 121,855,520	\$ 177,037,035
MEDICAL MALPRACTICE - CLAIMS MADE						
	PRIOR	1983 GRP ANN	Various	\$ 53,204,540	\$ 89,705,658	\$ 142,910,198
	1997	1983 GRP ANN	Various	6,459,775	12,467,091	18,926,866
	1998	1983 GRP ANN	Various	3,988,193	8,986,275	12,974,468
	1999	1983 GRP ANN	Various	923,842	1,470,257	2,394,099
	2000	1983 GRP ANN	Various	4,363,529	2,894,561	7,258,090
	2001	1983 GRP ANN	Various	649,943	670,031	1,319,974
	2002	1983 GRP ANN	Various	271,349	161,386	432,735
	2003	1983 GRP ANN	Various	0	0	0
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
			Total	\$ 69,861,171	\$ 116,355,259	\$ 186,216,430
SPECIAL LIABILITY						
	PRIOR	1983 GRP ANN	Various	\$ 11,000	\$ 0	\$ 11,000
	1997	1983 GRP ANN	Various	0	0	0
	1998	1983 GRP ANN	Various	0	0	0
	1999	1983 GRP ANN	Various	0	0	0
	2000	1983 GRP ANN	Various	0	0	0
	2001	1983 GRP ANN	Various	0	0	0
	2002	1983 GRP ANN	Various	0	0	0
	2003	1983 GRP ANN	Various	0	0	0
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
			Total	\$ 11,000	\$ 0	\$ 11,000

NOTES TO FINANCIAL STATEMENTS

Line of Business	Accident Year	Annuity Table	Valuation Int. Rate	Statement Reserve	Tabular Discount	Ultimate Liability
OTHER LIABILITY - OCCURRENCE						
	PRIOR	1983 GRP ANN	Various	\$ 124,497,438	\$ 204,534,358	\$ 329,031,796
	1997	1983 GRP ANN	Various	3,434,968	4,778,328	8,213,296
	1998	1983 GRP ANN	Various	1,025,082	2,877,587	3,902,669
	1999	1983 GRP ANN	Various	2,522,963	3,533,029	6,055,992
	2000	1983 GRP ANN	Various	1,566,169	1,401,849	2,968,018
	2001	1983 GRP ANN	Various	352,629	346,678	699,307
	2002	1983 GRP ANN	Various	2,198,680	836,431	3,035,111
	2003	1983 GRP ANN	Various	0	0	0
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
			Total	\$ 135,597,929	\$ 218,308,260	\$ 353,906,189
OTHER LIABILITY CLAIMS-MADE						
	PRIOR	1983 GRP ANN	Various	\$ 18,648,142	\$ 29,986,863	\$ 48,635,005
	1997	1983 GRP ANN	Various	0	0	0
	1998	1983 GRP ANN	Various	704,457	489,182	1,193,639
	1999	1983 GRP ANN	Various	1,684,683	1,507,678	3,192,361
	2000	1983 GRP ANN	Various	220,883	108,118	329,001
	2001	1983 GRP ANN	Various	279,748	125,168	404,916
	2002	1983 GRP ANN	Various	0	0	0
	2003	1983 GRP ANN	Various	40,173	15,971	56,144
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
			Total	\$ 21,578,086	\$ 32,232,980	\$ 53,811,066
AUTO PHYSICAL DAMAGE						
	PRIOR	1983 GRP ANN	Various	\$ 211,081	\$ 70,926	\$ 282,007
	1997	1983 GRP ANN	Various	0	0	0
	1998	1983 GRP ANN	Various	686,942	2,299,854	2,986,796
	1999	1983 GRP ANN	Various	3,660,358	4,910,304	8,570,662
	2000	1983 GRP ANN	Various	678,438	536,568	1,215,006
	2001	1983 GRP ANN	Various	1,048,689	928,861	1,977,550
	2002	1983 GRP ANN	Various	0	0	0
	2003	1983 GRP ANN	Various	0	0	0
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
			Total	\$ 6,285,508	\$ 8,746,513	\$ 15,032,021
OTHER						
	PRIOR	1983 GRP ANN	Various	\$ 967,299	\$ 536,993	\$ 1,504,292
	1997	1983 GRP ANN	Various	83,723	14,358	98,081
	1998	1983 GRP ANN	Various	0	0	0
	1999	1983 GRP ANN	Various	0	0	0
	2000	1983 GRP ANN	Various	0	0	0
	2001	1983 GRP ANN	Various	18,312	3,451	21,763
	2002	1983 GRP ANN	Various	133,050	55,057	188,107
	2003	1983 GRP ANN	Various	0	0	0
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
			Total	\$ 1,202,384	\$ 609,859	\$ 1,812,243

NOTES TO FINANCIAL STATEMENTS

Line of Business	Accident Year	Annuity Table	Valuation Int. Rate	Statement Reserve	Tabular Discount	Ultimate Liability
PRODUCTS LIABILITY - OCCURRENCE						
	PRIOR	1983 GRP ANN	Various	\$ 30,657,681	\$ 51,107,173	\$ 81,764,854
	1997	1983 GRP ANN	Various	274,082	414,603	688,685
	1998	1983 GRP ANN	Various	0	0	0
	1999	1983 GRP ANN	Various	387,764	422,460	810,224
	2000	1983 GRP ANN	Various	0	0	0
	2001	1983 GRP ANN	Various	0	0	0
	2002	1983 GRP ANN	Various	84,609	54,327	138,936
	2003	1983 GRP ANN	Various	0	0	0
	2004	1983 GRP ANN	Various	0	0	0
	2005	1983 GRP ANN	Various	0	0	0
	2006	1983 GRP ANN	Various	0	0	0
	2007	1983 GRP ANN	Various	0	0	0
			Total	\$ 31,404,136	\$ 51,998,563	\$ 83,402,699
Company Total				\$ 801,569,299	\$ 1,223,334,305	\$ 2,024,903,604

Workers' compensation lifetime claims are discounted using the July 1, 1991, National Council on Compensation Insurance Workers' Compensation Pension Table Guide, at an interest rate of 3.5%. The table below displays the discounted reserves retained by the Company.

Workers' Compensation Lifetime Claims

Accident Year	Statement Reserve	Tabular Discount	Non-Tabular Discount	Ultimate Liability
Prior	\$ 281,554,277	\$ 157,218,000	\$ 0	\$ 438,772,277
1997	30,724,940	19,735,000	0	50,459,940
1998	40,592,393	26,663,000	0	67,255,393
1999	31,640,905	20,796,000	0	52,436,905
2000	31,573,826	20,321,000	0	51,894,826
2001	10,628,509	7,954,000	0	18,582,509
2002	23,092,950	17,754,000	0	40,846,950
2003	14,133,357	10,545,000	0	24,678,357
2004	14,393,420	12,720,000	0	27,113,420
2005	7,735,745	6,444,000	0	14,179,745
2006	3,468,502	2,411,000	0	5,879,502
2007	1,312,581	895,000	0	2,207,581
TOTAL	\$ 490,851,405	\$ 303,456,000	\$ 0	\$ 794,307,405

Certain accident and health disability claims are discounted during the first two accident years using company experience and thereafter using the 1987 Commissioners' Group Disability Table and the 1985 Commissioners' Individual Disability Table A at interest rates ranging from 3.5% to 6.0%. The June 30, 2007 liabilities were net of \$85,557,275 discount, of which \$73,891,967 related to case reserves and \$11,665,308 related to incurred but not reported ("IBNR").

Note 33 - Asbestos/Environmental Reserves

The Company has exposure to asbestos related bodily injury claims and environmental related bodily injury claims resulting from general liability coverage for accident years 1988 and prior, which coincides with the adoption of the Simplified Commercial General Liability coverage form which included an absolute pollution exclusion. In addition, the Company's exposure to asbestos is further limited by the use of policy aggregates on all policies written in the past several years.

Loss and LAE reserves represent management's estimate of asbestos and environmental-pollution liabilities, which are based on currently available facts, case law, and current estimation methods. Consistent with sound reserving practices, the Company regularly adjusts its reserve estimates in subsequent reporting periods as new facts and circumstances emerge that indicate the previous estimates need to be modified.

The following tables display experience for direct business, assumed business, and direct-assumed business net of third-party reinsurance ("net of reinsurance"). Note that the assumed amounts below reflect assumptions from outside entities and do not include intercompany activity.

NOTES TO FINANCIAL STATEMENTS

A. Asbestos Reserves

<u>Direct</u>	Year ended December 31,				Six months ended June 30,
	2003	2004	2005	2006	2007
Beginning Reserves:	\$ 1,373,204,872	\$ 2,360,180,756	\$ 2,263,918,071	\$ 2,084,101,950	\$ 1,885,677,004
Incurred Losses and LAE:	1,155,963,765	123,809,041	35,067,219	337,785	7,324,710
Calendar Year Payments for Losses and LAE:	168,987,881	220,071,726	214,883,340	198,762,731	130,428,931
Ending Reserves:	<u>\$ 2,360,180,756</u>	<u>\$ 2,263,918,071</u>	<u>\$ 2,084,101,950</u>	<u>\$ 1,885,677,004</u>	<u>\$ 1,762,572,783</u>

<u>Assumed</u>	Year ended December 31,				Six months ended June 30,
	2003	2004	2005	2006	2007
Beginning Reserves:	\$ 62,615,884	\$ 137,459,000	\$ 130,388,000	\$ 126,113,300	\$ 121,628,713
Incurred Losses and LAE:	80,254,116	9,720	(130)	0	0
Calendar Year Payments for Losses and LAE:	5,411,000	7,080,720	4,274,570	4,484,587	4,133,584
Ending Reserves:	<u>\$ 137,459,000</u>	<u>\$ 130,388,000</u>	<u>\$ 126,113,300</u>	<u>\$ 121,628,713</u>	<u>\$ 117,495,129</u>

<u>Net of Reinsurance</u>	Year ended December 31,				Six months ended June 30,
	2003	2004	2005	2006	2007
Beginning Reserves:	\$ 1,246,222,709	\$ 1,766,937,262	\$ 1,685,634,574	\$ 1,553,637,335	\$ 1,452,466,297
Incurred Losses and LAE:	641,238,599	54,271,995	9,843,939	1,141,576	2,636,539
Calendar Year Payments for Losses and LAE:	120,524,046	135,574,684	141,841,178	102,312,613	88,779,374
Ending Reserves:	<u>\$ 1,766,937,262</u>	<u>\$ 1,685,634,574</u>	<u>\$ 1,553,637,335</u>	<u>\$ 1,452,466,297</u>	<u>\$ 1,366,323,462</u>

B. Asbestos IBNR and Bulk Reserves: Direct, Assumed, and Net

Direct	\$ 1,237,451,375
Assumed	92,059,301
Net of Reinsurance	968,716,949

C. Asbestos LAE Reserves: Direct, Assumed and Net

The Company does not specifically identify reserves for future allocated LAE (including coverage dispute costs). Management's estimate of the necessary reserves for unreported claims is intended to include the future liabilities for these expenses.

D. Environmental Reserves

<u>Direct</u>	Year ended December 31,				Six months ended June 30,
	2003	2004	2005	2006	2007
Beginning Reserves:	\$ 494,651,723	\$ 436,979,689	\$ 367,049,560	\$ 365,112,487	\$ 309,554,794
Incurred Losses and LAE:	4,720,545	(14,044,221)	58,050,347	(1,974,609)	794,421
Calendar Year Payments for Losses and LAE:	62,392,579	55,885,908	59,987,420	53,583,084	25,918,720
Ending Reserves:	<u>\$ 436,979,689</u>	<u>\$ 367,049,560</u>	<u>\$ 365,112,487</u>	<u>\$ 309,554,794</u>	<u>\$ 284,430,495</u>

<u>Assumed</u>	Year ended December 31,				Six months ended June 30,
	2003	2004	2005	2006	2007
Beginning Reserves:	\$ 11,286,265	\$ 37,048,000	\$ 35,953,000	\$ 34,089,104	\$ 33,635,178
Incurred Losses and LAE:	27,616,735	(596)	271	0	0
Calendar Year Payments for Losses and LAE:	1,855,000	1,094,404	1,864,167	453,926	56,013
Ending Reserves:	<u>\$ 37,048,000</u>	<u>\$ 35,953,000</u>	<u>\$ 34,089,104</u>	<u>\$ 33,635,178</u>	<u>\$ 33,579,165</u>

NOTES TO FINANCIAL STATEMENTS

<u>Net of Reinsurance</u>	Year ended December 31,				Six months ended June 30,
	2003	2004	2005	2006	2007
Beginning Reserves:	\$ 378,843,720	\$ 393,988,869	\$ 341,505,024	\$ 335,703,610	\$ 284,800,636
Incurred Losses and LAE:	72,516,522	206,540	50,000,321	(99,555)	616,341
Calendar Year Payments for Losses and LAE:	57,371,373	52,690,385	55,801,735	50,803,419	20,331,375
Ending Reserves:	<u>\$ 393,988,869</u>	<u>\$ 341,505,024</u>	<u>\$ 335,703,610</u>	<u>\$ 284,800,636</u>	<u>\$ 265,085,602</u>

E. Environmental IBNR and Bulk Reserves: Direct, Assumed, and Net

Direct	\$ 204,481,872
Assumed	32,068,854
Net of Reinsurance	186,456,299

F. Environmental LAE Reserves: Direct, Assumed, and Net

The Company does not specifically identify reserves for future allocated LAE (including coverage dispute costs). Management's estimate of the necessary reserves for unreported claims is intended to include the future liabilities for these expenses.

Note 34 - Subscriber Savings Accounts

A. For Reciprocals Only, Surplus Represented by Subscriber Savings Accounts

No disclosure required.

Note 35 - Multiple Peril Crop Insurance

No significant change.

Statement for June 30, 2007 of the **CONTINENTAL CASUALTY COMPANY**

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒ X]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [☐] No [☐]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [☐] No [☒ X]
- 2.2

If yes, date of change:

.....
3.

Have there been any substantial changes in the organizational chart since the prior quarter end?
If yes, complete the Schedule Y-Part 1 - Organizational chart.

Yes [☐] No [☒ X]
- 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 name of 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	2	3
Name of Entity	NAIC Company Code	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?
If yes, attach an explanation.

Yes [☐] No [☐] N/A [☒ X]
-
-

- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2003.....
- 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).

11/18/2005.....
- 6.4

By what department or departments?

Illinois Department of Financial and Professional Regulation - Division of Insurance

- 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 the 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	2	3	4	5	6	7
Affiliate Name	Location (City, State)	FRB	OCC	OTS	FDIC	SEC
CNA Investor Services, Inc.	Chicago, Illinois					YES

- 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?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [☒ X] No [☐]

- 9.11

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

- 9.2

Has the code of ethics for senior managers been amended?

Yes [☐] No [☒ X]

- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
-
-

- 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).
-
-

Statement for June 30, 2007 of the **CONTINENTAL CASUALTY COMPANY**

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?
- Yes ☒ No ☐
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount.
- \$.....42,793

INVESTMENT

- 11.1 Has there been any change in the reporting entity's own preferred or common stock?
- Yes ☐ No ☒
- 11.2 If yes, explain:

- 12.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)
- Yes ☐ No ☒
- 12.2 If yes, give full and complete information relating thereto:

13. Amount of real estate and mortgages held in other invested assets in Schedule BA:
- \$.....54,190,656
14. Amount of real estate and mortgages held in short-term investments:
- \$.....0
- 15.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?
- Yes ☒ No ☐
- 15.2 If yes, please complete the following:

	1	2
	Prior Year-End	Current Quarter
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
15.21 Bonds.....	\$.....11,264,860	\$.....11,268,737
15.22 Preferred Stock.....	\$.....0	\$.....0
15.23 Common Stock.....	\$.....3,756,204,342	\$.....3,506,380,020
15.24 Short-Term Investments.....	\$.....0	\$.....0
15.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
15.26 All Other.....	\$.....196,094,252	\$.....189,797,842
15.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26).....	\$.....3,963,563,453	\$.....3,707,446,599
15.28 Total Investment in Parent included in Lines 15.21 to 15.26 above	\$.....0	\$.....0

- 16.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?
- Yes ☒ No ☐
- 16.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
- Yes ☒ No ☐
- If no, attach a description with this statement.
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. H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?
- Yes ☒ No ☐

- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:
- | | |
|---------------------------------|--|
| 1 | 2 |
| Name of Custodian(s) | Custodian Address |
| J.P. Morgan Trust Company, N.A. | 227 West Monroe St., 27th Floor, Chicago, IL 60606 |

- 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 | 2 | 3 |
| Name(s) | Location(s) | Complete Explanation(s) |
| NONE | | |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?
- Yes ☐ No ☒
- 17.4 If yes, give full and complete information relating thereto:

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

- 17.5 Identify all investment advisors, broker/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 | 2 | 3 |
| Central Registration Depository | Name(s) | Address |
| 131517 | Swank Energy Income Advisors, LP | 3300 Oak Lawn Ave, Suite 650, Dallas TX 75219 |
| 107423 | Conning Asset Management Company | One Financial Plaza, Hartford, CT 06103 |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?
- Yes ☒ No ☐
- 18.2 If no, list exceptions:

Statement for June 30, 2007 of the

CONTINENTAL CASUALTY COMPANY

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [] No [X] N/A []

2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.
The Company settled commutations for specific treaties with two reinsurers. Please see Note 23E for details.

Yes [X] No []

3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]

3.2

If yes, give full and complete information thereto:

4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [X] No []

4.2

If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Farmowners Multi Peril	0.0	Various.....	11,014	0	0	11,014	(1,801)	0	0	(1,801)
Homeowners Multi Peril	0.0	Various.....	15,492,281	0	0	15,492,281	(281,257)	0	0	(281,257)
Commercial Multi Peril	0.0	Various.....	..102,861,893	0	0	..102,861,893	(2,494,166)	0	0	(2,494,166)
Medical Mal (Occurence)	0.0	Various.....	..121,855,520	0	0	..121,855,520	(1,778,031)	0	0	(1,778,031)
Medical Mal (Claims Made)	0.0	Various.....	..116,355,259	0	0	..116,355,259	(3,117,843)	0	0	(3,117,843)
Group Accident & Health	0.0	Various.....	609,859	0	0	609,859	(38,970)	0	0	(38,970)
Workers' Compensation	0.0	Various.....	..102,627,997	0	0	..102,627,997	(3,457,355)	0	0	(3,457,355)
Other Liab (Occurence)	0.0	Various.....	..218,308,260	0	0	..218,308,260	(4,556,902)	0	0	(4,556,902)
Other Liab (Claims Made)	0.0	Various.....	32,232,980	0	0	32,232,980	(855,107)	0	0	(855,107)
Products Liab (Occurence)	0.0	Various.....	51,998,563	0	0	51,998,563	(1,019,357)	0	0	(1,019,357)
Private Passenger Auto Liab	0.0	Various.....	75,984,074	0	0	75,984,074	(1,985,488)	0	0	(1,985,488)
Commercial Auto Liability	0.0	Various.....	..376,250,092	0	0	..376,250,092	(7,139,702)	0	0	(7,139,702)
Auto Physical Damage	0.0	Various.....	8,746,513	0	0	8,746,513	(163,642)	0	0	(163,642)
Total.....	XXX...	XXX.....	1,223,334,305	0	0	1,223,334,305	..(26,889,621)	0	0	...(26,889,621)

Statement for June 30, 2007 of the

CONTINENTAL CASUALTY COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	14,696,342	2,192,316
2. Increase (decrease) by adjustment.....	0	0
3. Cost of acquired.....	0	0
4. Cost of additions to and permanent improvements.....	17,327,512	12,901,527
5. Total profit (loss) on sales.....	0	27,980
6. Increase (decrease) by foreign exchange adjustment.....	0	0
7. Amount received on sales.....	0	425,480
8. Book/adjusted carrying value at end of current period.....	32,023,854	14,696,342
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	32,023,854	14,696,342
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	32,023,854	14,696,342

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	0	0
2. Amount loaned during period:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	0	0
3. Accrual of discount and mortgage interest points and commitment fees.....	0	0
4. Increase (decrease) by adjustment.....	0	0
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	0	0
7. Amortization of premium.....	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	0	0
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	0	0
12. Total nonadmitted amounts.....	0	0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column).....	0	0

SCHEDULE BA - VERIFICATION

Other Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	1,813,691,488	1,417,388,831
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions.....	81,664,644	241,825,215
2.2 Additional investment made after acquisitions.....	35,429,242	63,853,959
3. Accrual of discount.....	0	100
4. Increase (decrease) by adjustment.....	71,213,035	172,037,772
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	61,098,045	81,278,220
7. Amortization of premium.....	13,543	136,169
8. Increase (decrease) by foreign exchange adjustment.....	0	0
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	1,940,886,821	1,813,691,488
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	1,940,886,821	1,813,691,488
12. Total nonadmitted amounts.....	0	0
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	1,940,886,821	1,813,691,488

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	30,155,870,150	28,051,288,128
2. Cost of bonds and stocks acquired.....	21,293,457,595	41,459,211,643
3. Accrual of discount.....	33,596,582	73,109,803
4. Increase (decrease) by adjustment.....	(381,627,345)	486,489,998
5. Increase (decrease) by foreign exchange adjustment.....	27,294,499	11,462,153
6. Total profit (loss) on disposal.....	25,038,814	11,577,921
7. Consideration for bonds and stocks disposed of.....	21,163,574,928	39,903,882,839
8. Amortization of premium.....	18,202,284	33,386,657
9. Book/adjusted carrying value, current period.....	29,971,853,083	30,155,870,150
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	29,971,853,083	30,155,870,150
12. Total nonadmitted amounts.....	0	0
13. Statement value.....	29,971,853,083	30,155,870,150

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	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1.....	19,988,172,950	22,973,676,928	23,802,866,516	(33,800,399)	19,988,172,950	19,125,182,963	0	19,870,842,588
2. Class 2.....	3,452,577,489	989,549,527	567,069,211	(30,595,347)	3,452,577,489	3,844,462,458	0	3,502,903,861
3. Class 3.....	1,071,632,560	361,964,928	194,893,422	43,528,997	1,071,632,560	1,282,233,062	0	1,151,398,717
4. Class 4.....	1,037,112,399	363,178,388	295,145,378	(57,420,057)	1,037,112,399	1,047,725,353	0	949,979,185
5. Class 5.....	301,841,507	126,054,926	133,061,660	16,587,939	301,841,507	311,422,712	0	282,307,186
6. Class 6.....	125,954,439	81,174,948	109,449,285	(8,682,198)	125,954,439	88,997,904	0	113,043,991
7. Total Bonds.....	25,977,291,344	24,895,599,645	25,102,485,472	(70,381,065)	25,977,291,344	25,700,024,452	0	25,870,475,528
PREFERRED STOCK								
8. Class 1.....	920,906,055	69,582,000	50,583,739	75,358,918	920,906,055	1,015,263,234	0	896,942,483
9. Class 2.....	566,663,980	196,500,276	57,513,238	(60,846,842)	566,663,980	644,804,176	0	521,196,217
10. Class 3.....	237,961,067	59,987,900	37,777,575	(38,745,626)	237,961,067	221,425,766	0	209,422,746
11. Class 4.....	5,330,000	10,000,000	5,000,000	12,752,226	5,330,000	23,082,226	0	8,330,000
12. Class 5.....	4,582,150	0	3,767,500	0	4,582,150	814,650	0	4,582,150
13. Class 6.....	0	3,000,000	0	0	0	3,000,000	0	0
14. Total Preferred Stock.....	1,735,443,252	339,070,176	154,642,052	(11,481,324)	1,735,443,252	1,908,390,052	0	1,640,473,596
15. Total Bonds and Preferred Stock.....	27,712,734,596	25,234,669,821	25,257,127,524	(81,862,389)	27,712,734,596	27,608,414,504	0	27,510,949,124

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.....	962,884,623	XXX.....	981,226,857	1,003,366	126,700

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.....	1,023,536,269	1,576,884,952
2. Cost of short-term investments acquired.....	3,992,853,292	10,398,525,899
3. Increase (decrease) by adjustment.....	8,518,880	43,869,740
4. Increase (decrease) by foreign exchange adjustment.....	15,028,929	3,235,941
5. Total profit (loss) on disposal of short-term investments.....	537,512	(950,509)
6. Consideration received on disposal of short-term investments.....	4,077,590,258	10,998,029,755
7. Book/adjusted carrying value, current period.....	962,884,623	1,023,536,269
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	962,884,623	1,023,536,269
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	962,884,623	1,023,536,269
12. Income collected during period.....	14,911,962	59,620,306
13. Income earned during period.....	14,142,086	61,071,666

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
Replicated Assets Open											
097751B#7.....	Asset Backed Bond w/Credit Default Swap 06/20/2	1	10,809,233	11,195,728	Credit Default Swap, rcv premium 06/20/2011.....	811,004	69363Y AC 5	Public Service New Hampshire Funding LLC.....	9,998,229	10,384,724	1FE.....
12574#AE4.....	Mortgage Bond w/Credit Default Swap 05/25/2046	1	12,118,814	12,177,555	Credit Default Swap, rcv premium 05/25/2046.....	(7,784,945)	86361L AA 3	Structured Asset Securities Corporation.....	19,903,759	19,962,500	1FE.....
TBA.....	Mortgage Bond w/Credit Default Swap 05/25/2046	1	6,866,879	6,896,250	Credit Default Swap, rcv premium 05/25/2046.....	(3,085,000)	86361L AA 3	Structured Asset Securities Corporation.....	9,951,879	9,981,250	1FE.....
TBA.....	Mortgage Bond w/Credit Default Swap 05/25/2046	1	6,866,879	6,896,250	Credit Default Swap, rcv premium 05/25/2046.....	(3,085,000)	86361L AA 3	Structured Asset Securities Corporation.....	9,951,879	9,981,250	1FE.....
90320LB@5.....	Asset Backed Bond w/Credit Default Swap 06/20/2	1	3,046,270	3,100,572	Credit Default Swap, rcv premium 06/20/2012.....	43,086	250854 AD 8	Detroit Edison Securitization Funding LLC.....	3,003,184	3,057,486	1FE.....
TBA.....	Municipal Bond w/Credit Default Swap 06/20/2012	1	2,464,391	2,612,392	Credit Default Swap, rcv premium 06/20/2012.....	(26,158)	93974A 4T 8	Washington ST.....	2,490,549	2,638,550	1FE.....
152312B*4.....	Municipal Bond w/Credit Default Swap 06/20/2017	1	5,164,327	5,211,667	Credit Default Swap, rcv premium 06/20/2017.....	79,067	560551 FK 4	Maine ST Tpk Auth.....	5,085,260	5,132,600	1FE.....
031652B@8.....	Municipal Bond w/Credit Default Swap 06/20/2012	1	4,957,217	5,170,389	Credit Default Swap, rcv premium 06/20/2012.....	(115,961)	417123 AY 2	Hartnell California Community College.....	5,073,178	5,286,350	1FE.....
152312A@3.....	Municipal Bond w/Credit Default Swap 06/20/2017	1	2,184,284	2,362,191	Credit Default Swap, rcv premium 06/20/2017.....	60,241	167484 QP 2	Chicago IL City Cap City Colleges.....	2,124,043	2,301,950	1FE.....
TBA.....	Municipal Bond w/Credit Default Swap 09/20/2012	1	2,913,482	3,069,672	Credit Default Swap, rcv premium 09/20/2012.....	(82,158)	251237 Y6 4	Detroit MI Sew Disp.....	2,995,640	3,151,830	1FE.....
TBA.....	Municipal Bond w/Credit Default Swap 09/20/2012	1	3,437,046	3,256,383	Credit Default Swap, rcv premium 09/20/2012.....	(32,877)	646139 B4 6	New Jersey ST Tpk Auth.....	3,469,923	3,289,260	1FE.....
9999999. Total.....	.....	.....	.....60,828,822	61,949,049	XXX.....	(13,218,700)	XXX.....	XXX.....	74,047,523	75,167,750	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.....	5	33,068,629	10	69,163,575	0	0	0	0	5	33,068,629
2. Add: Opened or Acquired Transactions.....	7	44,042,278	5	18,656,356	0	0	0	0	12	62,698,634
3. Add: Increases in Replicated Asset Statement Value.....	XXX	642,623	XXX	2,934,647	XXX	0	XXX	0	XXX	3,577,270
4. Less: Closed or Disposed of Transactions.....	2	8,305,116	4	25,504,134	0	0	0	0	6	33,809,250
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value.....	XXX	284,839	XXX	4,421,622	XXX	0	XXX	0	XXX	4,706,461
7. Ending inventory.....	10	69,163,575	11	60,828,822	0	0	0	0	11	60,828,822

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
U.S. Insurers				
00000.....	02-0597423.....	FCCC Select, Inc.....	Vermont.....	NO.....
All Other Insurers				
00000.....	48-1269440.....	Alexandria Indemnity Corporation.....	Bermuda.....	NO.....
00000.....	03-0359077.....	Campanile Assurance Line Limited.....	Bermuda.....	NO.....
00000.....	98-0525109.....	Centegra Insurance Services Ltd.....	Cayman Islands.....	NO.....
00000.....	AA-3770305.....	Certus Indemnity Company Ltd.....	Cayman Islands.....	NO.....
00000.....	AA-0000000.....	East End Insurance Limited.....	Bermuda.....	NO.....
00000.....	03-0346985.....	Exchange Indemnity Company.....	Bermuda.....	NO.....
00000.....	98-03432063.....	FillCare Reinsurance Company Ltd.....	Bermuda.....	NO.....
00000.....	AA-3771004.....	L. Gilbraith Insurance SPC Limited.....	Cayman Islands.....	NO.....
00000.....	98-0222253.....	Loyola University of Chicago Insurance Company.....	Cayman Islands.....	NO.....
00000.....	13-1912900.....	Mill River Re Limited.....	Bermuda.....	NO.....
00000.....	98-0355201.....	Peachtree Insurance Company Ltd.....	Bermuda.....	NO.....
00000.....	98-0361133.....	Pin Drop Insurance Ltd.....	Bermuda.....	NO.....
00000.....	03-0358016.....	Western Re Inc.....	Bermuda.....	NO.....
00000.....	AA-3190886.....	Harbor Point Re Ltd.....	Bermuda.....	NO.....
00000.....	AA-1127415.....	Novae Lloyd's Syndicates.....	United Kingdom.....	YES.....
00000.....	AA11220071.....	Lloyd's Underwriter Syndiate 2007.....	United Kingdom.....	YES.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.								
1.	Alabama.....AL	YES.....	32,888,914	30,517,557	20,415,054	25,674,070	185,251,560	185,152,475
2.	Alaska.....AK	YES.....	5,989,086	4,030,518	2,505,721	1,819,932	12,690,694	13,916,282
3.	Arizona.....AZ	YES.....	40,245,624	32,444,685	15,189,331	22,124,455	114,547,725	119,656,665
4.	Arkansas.....AR	YES.....	30,173,052	27,185,666	12,042,903	10,555,817	96,920,191	91,801,321
5.	California.....CA	YES.....	243,622,944	226,259,049	156,019,804	122,057,101	1,155,564,149	1,210,236,398
6.	Colorado.....CO	YES.....	60,576,221	70,616,774	14,036,413	11,720,985	127,824,676	94,678,581
7.	Connecticut.....CT	YES.....	51,411,005	50,332,809	30,880,953	15,760,652	191,448,895	187,973,697
8.	Delaware.....DE	YES.....	12,133,078	72,971	2,911,470	9,366,993	41,780,198	50,215,154
9.	District of Columbia.....DC	YES.....	10,423,796	10,148,531	1,485,271	2,070,969	20,938,517	19,815,372
10.	Florida.....FL	YES.....	171,795,851	175,528,505	67,659,521	115,783,132	687,371,277	689,809,507
11.	Georgia.....GA	YES.....	72,493,800	70,244,262	40,951,147	34,197,820	261,657,572	264,112,496
12.	Hawaii.....HI	YES.....	11,708,271	11,467,073	3,913,776	3,886,488	22,790,160	21,708,407
13.	Idaho.....ID	YES.....	20,719,348	14,675,391	14,829,415	4,366,862	116,168,207	102,519,170
14.	Illinois.....IL	YES.....	111,777,158	152,795,848	176,666,342	60,175,379	829,323,078	774,859,271
15.	Indiana.....IN	YES.....	54,318,413	46,349,074	19,402,808	17,447,975	126,423,463	133,716,522
16.	Iowa.....IA	YES.....	14,791,952	14,214,287	7,393,253	6,341,587	52,382,500	52,639,019
17.	Kansas.....KS	YES.....	19,580,750	17,089,273	7,585,447	11,170,510	61,882,596	63,145,248
18.	Kentucky.....KY	YES.....	29,786,190	31,112,552	12,108,337	11,464,608	143,964,411	145,562,414
19.	Louisiana.....LA	YES.....	61,144,139	56,093,340	71,040,333	134,798,996	389,358,870	496,170,625
20.	Maine.....ME	YES.....	8,806,638	9,337,295	2,855,312	3,337,373	28,722,805	27,373,400
21.	Maryland.....MD	YES.....	63,384,447	63,522,736	21,319,507	24,176,515	168,495,509	172,390,993
22.	Massachusetts.....MA	YES.....	57,293,809	57,785,689	19,535,486	31,374,809	211,872,456	213,724,133
23.	Michigan.....MI	YES.....	57,298,175	56,040,923	29,024,746	20,021,798	171,011,588	176,435,381
24.	Minnesota.....MN	YES.....	39,408,391	38,899,332	11,235,752	14,996,249	122,192,448	123,658,939
25.	Mississippi.....MS	YES.....	24,161,989	22,907,962	15,414,445	13,224,000	74,048,118	96,123,680
26.	Missouri.....MO	YES.....	35,215,770	35,606,727	13,660,729	21,252,110	121,577,979	139,225,525
27.	Montana.....MT	YES.....	5,040,629	4,846,046	2,671,339	4,932,205	18,720,766	20,621,116
28.	Nebraska.....NE	YES.....	11,276,234	10,807,152	9,570,375	5,760,797	50,302,195	43,718,947
29.	Nevada.....NV	YES.....	26,951,349	25,290,506	11,598,431	12,695,909	51,781,819	51,298,022
30.	New Hampshire.....NH	YES.....	8,551,361	9,059,737	2,968,819	4,516,516	22,097,450	26,476,847
31.	New Jersey.....NJ	YES.....	87,124,810	107,980,857	54,067,158	50,032,342	500,981,992	506,166,584
32.	New Mexico.....NM	YES.....	17,139,558	13,391,620	4,784,368	3,640,603	40,600,194	40,598,310
33.	New York.....NY	YES.....	196,232,444	218,207,813	90,766,486	149,241,147	1,131,024,867	1,157,414,049
34.	North Carolina.....NC	YES.....	44,716,133	41,218,030	22,525,498	20,447,469	179,547,057	195,183,264
35.	North Dakota.....ND	YES.....	3,162,329	7,514,768	1,605,256	1,331,930	11,382,128	10,725,089
36.	Ohio.....OH	YES.....	56,234,302	66,820,963	27,359,977	21,385,477	254,585,939	248,327,662
37.	Oklahoma.....OK	YES.....	26,694,162	22,832,256	8,488,856	(22,088,579)	77,137,049	74,345,611
38.	Oregon.....OR	YES.....	35,917,247	37,483,939	22,653,806	14,428,696	174,283,815	172,980,662
39.	Pennsylvania.....PA	YES.....	87,068,763	87,508,644	49,084,449	43,541,064	442,110,636	473,760,403
40.	Rhode Island.....RI	YES.....	5,968,003	7,101,993	13,629,057	8,424,164	35,892,618	23,552,008
41.	South Carolina.....SC	YES.....	25,519,890	24,918,643	9,262,433	9,334,289	92,328,374	94,494,691
42.	South Dakota.....SD	YES.....	3,345,336	3,431,597	1,217,398	1,499,313	13,340,223	13,884,757
43.	Tennessee.....TN	YES.....	60,829,971	58,134,478	29,981,750	29,602,098	200,579,384	232,544,933
44.	Texas.....TX	YES.....	177,495,529	149,258,003	62,228,248	51,967,232	619,039,724	633,002,841
45.	Utah.....UT	YES.....	11,707,492	10,512,505	5,201,672	3,815,546	36,004,334	36,772,018
46.	Vermont.....VT	YES.....	(3,353,842)	5,339,813	1,902,873	2,631,517	13,378,022	11,433,472
47.	Virginia.....VA	YES.....	55,209,020	50,990,239	19,072,128	23,279,612	139,666,730	135,210,026
48.	Washington.....WA	YES.....	46,081,916	43,834,696	20,915,056	18,800,260	169,419,121	166,798,795
49.	West Virginia.....WV	YES.....	7,100,795	6,600,019	3,194,605	3,498,883	70,426,893	75,491,783
50.	Wisconsin.....WI	YES.....	36,660,809	35,042,348	12,531,124	13,551,329	159,709,531	129,955,191
51.	Wyoming.....WY	YES.....	2,565,122	2,433,833	1,003,488	925,881	6,910,564	7,591,411
52.	American Samoa.....AS	NO.....	0	23,385	0	0	0	0
53.	Guam.....GU	NO.....	0	43,235	0	0	0	0
54.	Puerto Rico.....PR	YES.....	20,271,160	20,263,535	7,471,374	6,672,685	47,607,720	41,793,407
55.	US Virgin Islands.....VI	YES.....	436,391	282,256	285,975	285,045	470,588	448,249
56.	Northern Mariana Islands.....MP	NO.....	0	0	0	0	0	0
57.	Canada.....CN	YES.....	112,175,846	107,806,295	15,207,221	36,102,127	321,286,568	238,835,234
58.	Aggregate Other Alien.....OT	XXX.....	(930,950)	5,029,528	6,946,580	5,194,087	5,563,188	14,894,622
59.	Totals.....	(a).....53	2,508,340,620	2,509,287,561	1,308,279,076	1,274,616,829	10,422,389,131	10,544,940,679

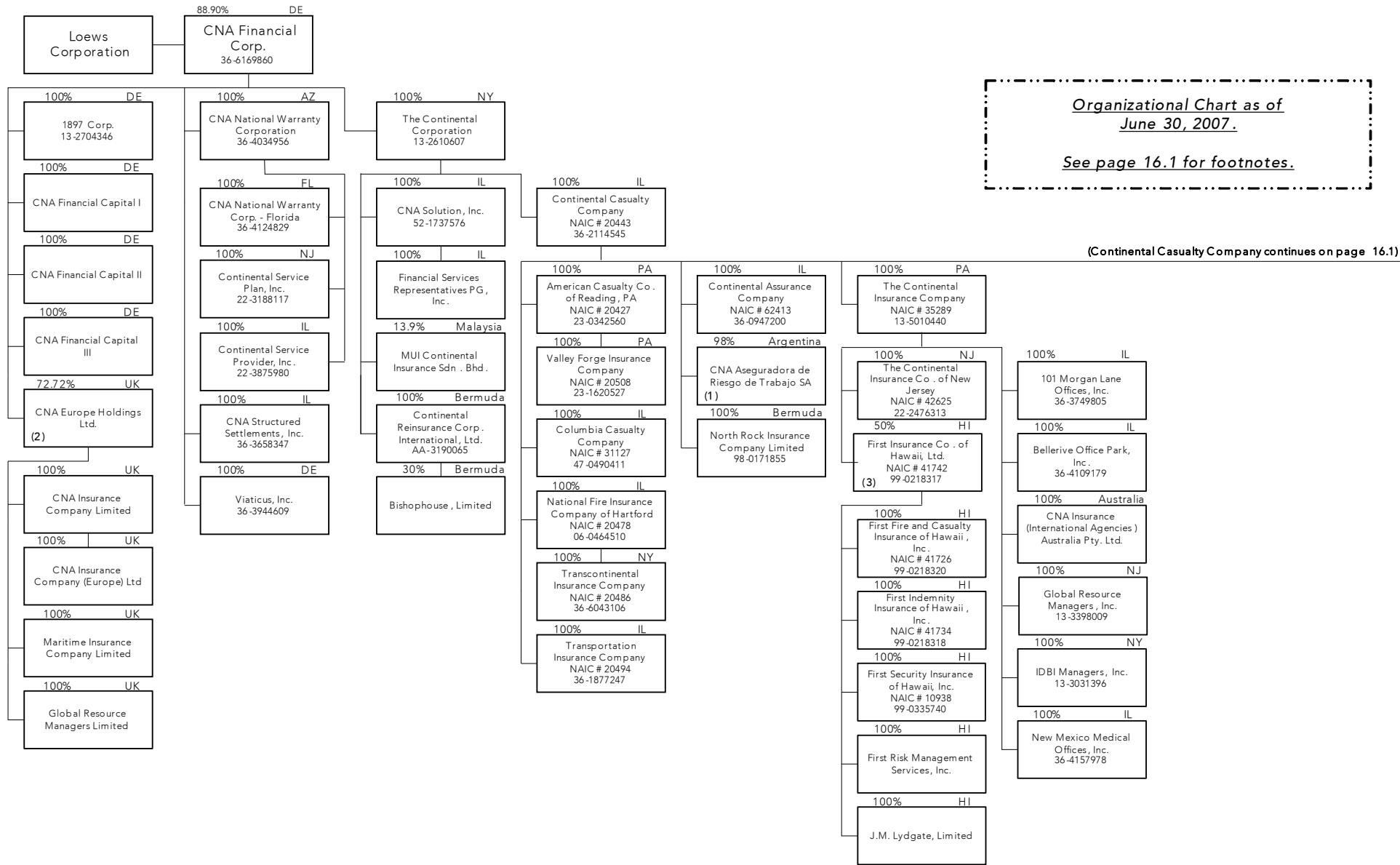
DETAILS OF WRITE-INS

5801.	South America write-ins.....	XXX.....	357,797	0	(47,977)	(4,241)	483,666	210,955
5802.	Various alien write-ins.....	XXX.....	(625,728)	352,544	2,114,686	1,350,208	1,536,223	1,604,977
5803.	Europe write-ins.....	XXX.....	(663,019)	4,676,642	4,844,389	3,848,120	3,473,325	12,301,348
5898.	Summary of remaining write-ins for Line 58 from overflow page.....	XXX.....	0	342	35,482	0	69,974	777,342
5899.	Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX.....	(930,950)	5,029,528	6,946,580	5,194,087	5,563,188	14,894,622

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

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

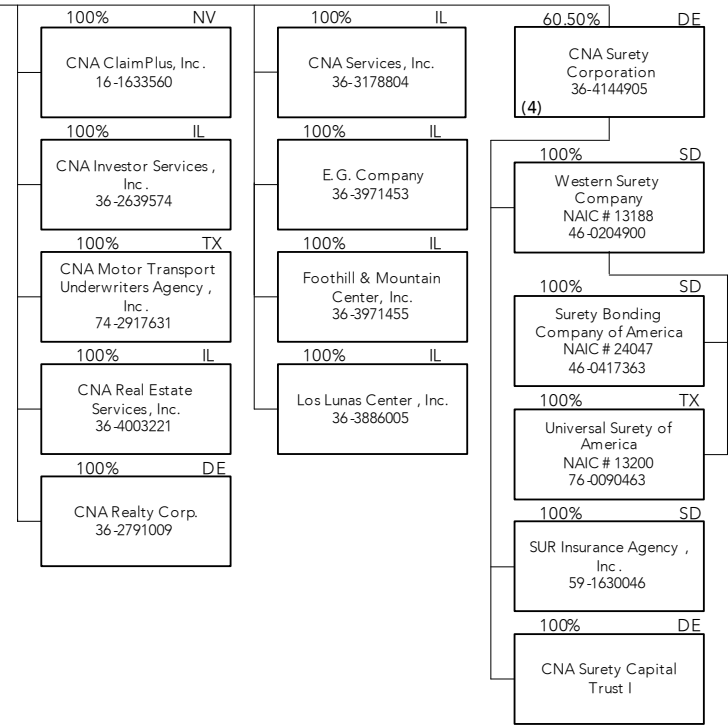
16



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

16.1

(Continental Casualty Company continued from page 16)



Footnotes

(1) Continental Casualty Company (“CCC”) owns 98% of CNA Aseguradora de Riesgo de Trabajo SA (“CNA ART”). The other 2% is owned by The Continental Insurance Company (“CIC”). CNA ART is shown only once on this chart, under the CCC occurrence.

(2) CNA Financial Corporation (“CNAF”) owns 72.7% of CNA Europe Holdings Limited. The other 27.3% is owned by CIC. CNA Europe Holdings Limited and its subsidiaries are shown only once on this chart, under the CNAF occurrence.

(3) CIC owns 50.0% of First Insurance Company of Hawaii, Ltd. The other 50.0% is owned by The Tokio Marine and Nichido Fire Insurance Company, Ltd., which is not an affiliate of CIC.

(4) CNA Surety Corporation ownership percentages:
CCC - 60.50%
CIC - 1.85%
CNA Surety Corporation and its subsidiaries are shown only once on this chart, under the CCC occurrence.

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	131,922	(175,352,390)	(132,920.9)	77.3
2. Allied lines.....	165,353,210	215,617,840	130.4	86.9
3. Farmowners multiple peril.....	0	1,597	0.0	0.0
4. Homeowners multiple peril.....	103,024	134,635	130.7	54.9
5. Commercial multiple peril.....	120,910,853	62,191,650	51.4	62.9
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	55,108,768	31,995,955	58.1	51.1
9. Inland marine.....	660,643,264	280,876,305	42.5	47.1
10. Financial guaranty.....	0	(1,764)	0.0	0.0
11.1. Medical malpractice-occurrence.....	1,088,532	10,237,531	940.5	497.1
11.2. Medical malpractice-claims made.....	79,041,528	106,131,812	134.3	24.9
12. Earthquake.....	2,366	(3,839)	(162.3)	0.0
13. Group accident and health.....	12,899,439	13,876,513	107.6	75.3
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	2,109,816	151,821,308	7,196.0	47.3
16. Workers' compensation.....	104,117,480	78,189,494	75.1	75.5
17.1. Other liability-occurrence.....	165,778,005	67,399,051	40.7	57.5
17.2. Other liability-claims made.....	544,870,943	311,759,872	57.2	33.5
18.1. Products liability-occurrence.....	3,364,271	(8,396,506)	(249.6)	209.6
18.2. Products liability-claims made.....	1,686,157	(1,677,744)	(99.5)	0.0
19.1, 19.2 Private passenger auto liability.....	(8,819)	1,252,120	(14,198.0)	1,191.8
19.3, 19.4 Commercial auto liability.....	129,943,540	12,929,640	10.0	55.9
21. Auto physical damage.....	17,948,140	8,373,947	46.7	39.5
22. Aircraft (all perils).....	0	(4,272,915)	0.0	(69,463.1)
23. Fidelity.....	9,035,909	20,340,401	225.1	49.7
24. Surety.....	31,244,996	(972,267)	(3.1)	5.3
26. Burglary and theft.....	394,801	30,112	7.6	0.0
27. Boiler and machinery.....	41,214,380	12,701,008	30.8	25.6
28. Credit.....	4,841,385	2,283,168	47.2	82.7
29. International.....	0	0	0.0	0.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	24,496	0.0	192,481.6
34. Totals.....	2,151,823,911	1,197,491,031	55.7	50.8
DETAILS OF WRITE-INS				
3301. Auto warranty.....	0	24,496	0.0	192,481.6
3302.	0	0	0.0	0.0
3303.	0	0	0.0	0.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0.0	XXX
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	24,496	0.0	192,481.6

PART 2 - DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	43,017	75,465	193,934
2. Allied lines.....	97,098,112	167,569,822	168,483,619
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	103,021	103,024	(2,052,168)
5. Commercial multiple peril.....	56,829,414	123,886,683	131,051,882
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	38,160,286	55,438,414	55,094,852
9. Inland marine.....	345,654,349	669,086,324	484,993,428
10. Financial guaranty.....	0	0	0
11.1. Medical malpractice-occurrence.....	239	7,195	1,130,640
11.2. Medical malpractice-claims made.....	17,831,495	78,867,153	130,135,277
12. Earthquake.....	181	2,061	9,169
13. Group accident and health.....	49,225,267	110,207,281	153,383,144
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	107,946,870	221,042,421	230,505,342
16. Workers' compensation.....	55,565,706	112,197,732	133,995,068
17.1. Other liability-occurrence.....	95,327,151	169,392,369	177,498,165
17.2. Other liability-claims made.....	256,503,845	556,483,234	583,824,718
18.1. Products liability-occurrence.....	678,259	2,353,029	3,277,589
18.2. Products liability-claims made.....	187,024	1,944,349	1,681,837
19.1, 19.2 Private passenger auto liability.....	(197)	(197)	192,096
19.3, 19.4 Commercial auto liability.....	77,668,565	133,054,218	138,356,513
21. Auto physical damage.....	11,129,893	19,101,904	19,251,727
22. Aircraft (all perils).....	0	0	(14,352)
23. Fidelity.....	3,559,064	7,684,603	14,665,311
24. Surety.....	20,624,367	34,983,112	36,184,663
26. Burglary and theft.....	270,923	628,659	427,255
27. Boiler and machinery.....	21,215,191	40,029,006	41,435,735
28. Credit.....	2,645,668	4,202,760	5,581,996
29. International.....	0	0	0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	0	126
34. Totals.....	1,258,267,710	2,508,340,620	2,509,287,566
DETAILS OF WRITE-INS			
3301. Auto warranty.....	0	0	126
3302.	0	0	0
3303.	0	0	0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	126

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2007 Loss and LAE Payments on Claims Reported as of Prior Year-End	2007 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2007 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2004 + Prior	7,229,940	6,546,658	13,776,599	1,328,366	25,925	1,354,291	6,861,886	55,224	5,831,104	12,748,214	960,312	(634,405)	325,906
2. 2005	977,312	1,804,913	2,782,226	346,537	3,287	349,824	907,133	11,825	1,427,133	2,346,091	276,357	(362,668)	(86,311)
3. Subtotals 2005 + Prior	8,207,253	8,351,572	16,558,825	1,674,903	29,212	1,704,115	7,769,019	67,050	7,258,237	15,094,305	1,236,669	(997,073)	239,596
4. 2006	787,685	2,895,705	3,683,390	420,958	27,891	448,849	835,732	70,024	2,200,496	3,106,252	469,005	(597,294)	(128,289)
5. Subtotals 2006 + Prior	8,994,938	11,247,277	20,242,215	2,095,861	57,103	2,152,964	8,604,751	137,073	9,458,733	18,200,557	1,705,674	(1,594,367)	111,307
6. 2007	XXX.....	XXX.....	XXX.....	XXX.....	250,559	250,559	XXX.....	331,454	1,660,255	1,991,709	XXX.....	XXX.....	XXX.....
7. Totals	8,994,938	11,247,277	20,242,215	2,095,861	307,662	2,403,523	8,604,751	468,527	11,118,988	20,192,266	1,705,674	(1,594,367)	111,307
8. Prior Year-End's Surplus As Regards Policyholders	7,939,419										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....19.0 %	2. ....(14.2)%	3. ....0.5 %
											Col. 13, Line 7 Line 8		
											4.1.4 %		

Statement for June 30, 2007 of the

CONTINENTAL CASUALTY COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. Equities and deposits in pools and associations.....	19,998,572	0	19,998,572	31,257,619
2305. Deposit type contracts.....	11,412,477	0	11,412,477	11,412,477
2306. Expense receivable from Hartford.....	346,310	176,675	169,635	1,213,933
2307. Other miscellaneous assets.....	128,761	0	128,761	224,799
2308. Expense recoverable from Allstate.....	2,096	0	2,096	1,707,322
2309. Estimated reserve for uncollectible receivables.....	(139,992,235)	0	(139,992,235)	(148,041,924)
2310. Prepaid expenses.....	68,737,027	68,737,027	0	0
2311. Other assets non-admitted.....	22,368,975	22,368,975	0	0
2397. Summary of remaining write-ins for Line 23.....	(16,998,017)	91,282,677	(108,280,694)	(102,225,774)

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Deferred investment gain.....	2,190,374	11,856,053
2305. Expense payable to Swiss Re.....	309,009	110,871
2306. Retroactive reinsurance reserve ceded - Seaworthy.....	(382,090)	(503,592)
2307. Retroactive reinsurance reserve ceded - Allstate.....	(5,865,774)	(5,939,811)
2308. Retroactive reinsurance reserve ceded - CNA Surety.....	(9,057,069)	(10,065,089)
2397. Summary of remaining write-ins for Line 23.....	(12,805,550)	(4,541,568)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Seaworthy retroactive reinsurance reserve development - ceded.....	67,949	(73,997)	(95,342)
1405. Miscellaneous profit and (loss) items.....	21,872	(1,069,723)	(1,236,294)
1406. Fines and penalties of regulatory authorities.....	(122,635)	(89,006)	(240,378)
1407. CNA Surety retroactive reinsurance reserve development.....	0	(3,076,450)	(2,200,633)
1408. Interest on Internal Revenue Service 2002 - 2004 exam adjustment.....	0	0	3,669,738
1497. Summary of remaining write-ins for Line 14.....	(32,814)	(4,309,176)	(102,909)

Additional Write-ins for Schedule T:

	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.							
5804. Asia PU.....	XXX.....	0	342	35,482	0	69,974	777,342
5897. Summary of remaining write- ins for Line 58 from overflow.....	XXX.....	0	342	35,482	0	69,974	777,342

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements

NONE

SCHEDULE A - PART 3

Showing all Real Estate SOLD During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	9	10	11	12	13	14	15	16	17
	2	3				Book/Adjusted Carrying Value Less Encumbrances Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Amounts Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost											

Property Sold																
Goodyear - 1800 Buchholzer Blvd.....	Akron.....	OH....	01/11/2007	Kin Properties, Inc.....	0	0	0	0	0	0	0	0	0	0	1,013	0
0199999. Totals.....					0	0	0	0	0	0	0	0	0	0	1,013	0
9999999. Totals.....					0	0	0	0	0	0	0	0	0	0	1,013	0

EO1

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

NONE

E02

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

NONE

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
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	NAIC Design- ation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value	Increase (Decrease) by Adjustmen	Increase (Decrease) b reign Exchar Adjustment	Commitment for Additional Investment	Percentage of Ownership
		City	State												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated															
	APOLLO INVESTMENT FUND 6.....	PURCHASE.....	NY..	APOLLO MANAGEMENT VI LP.....		05/10/2007	0	5,851,786	0	5,851,786	5,851,786	0	0	15,465,055	0.3
	CLARITY ML HOLDINGS.....	BEVERLY HILLS.....	CA..	CLARITY GENPAR, LLC.....		06/18/2007	0	5,000,000	0	5,000,000	5,000,000	0	0	0	0.0
	CLARITY PARTNERS.....	BEVERLY HILLS.....	CA..	RADAR REINFRANK GEN PAR II, LLC.....		12/06/2000	0	1,892,352	0	1,892,352	1,892,352	0	0	3,321,803	3.6
	DOMUS CO-INVESTMENT HOLDINGS.....	NEW YORK.....	NY..	DOMUS CO-INVESTMENT HOLDINGS LLC.....		04/04/2007	0	23,000,000	0	23,000,000	23,000,000	0	0	0	0.0
	LINX PARTNERS II.....	ATLANTA.....	GA..	LINX PARTNERS, LLC.....		12/02/2005	0	1,820,000	0	1,820,000	1,820,000	0	0	7,370,000	6.4
	LS POWER EQUITY PARTNERS II.....	EAST BRUNSWICK.....	NJ..	LS POWER PARTNERS II, LP.....		02/02/2007	0	1,863,203	0	1,863,203	1,863,203	0	0	8,218,126	0.7
	RUSSIA NEW GROWTH FUND.....	DOUGLAS.....	IM..	TROIKA GENERAL PARTNER LIMITED.....		01/09/2007	0	282,800	0	282,800	282,800	0	0	10,162,181	6.4
	SPO PARTNERS II.....	MILL VALLEY.....	CA..	SPO PARTNERS & CO.....		12/11/2001	5	2,179,823	0	2,179,823	2,179,823	0	0	11,403,767	2.8
	TRIMARAN FUND 2.....	NEW YORK.....	NY..	TRIMARAN FUND MANAGEMENT, LLC.....		06/28/2000	0	641,024	0	641,024	641,024	0	0	2,539,327	5.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								42,530,988	0	42,530,988	42,530,988	0	0	58,480,259	XXX.....
3999999. Subtotal - Unaffiliated.....								42,530,988	0	42,530,988	42,530,988	0	0	58,480,259	XXX.....
4199999. Totals.....								42,530,988	0	42,530,988	42,530,988	0	0	58,480,259	XXX.....

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7	8	9	10	11	12	13	14	15
		3	4			Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated														
	FIVE MILE CAPITAL STRUCTURED INC FD.....	STAMFORD.....	CT..	SCFFI GP LLC.....	09/04/2003	0	0	0	0	0	0	0	0	317,237
	TCW CRESCENT/MACH I.....	NEW YORK.....	NY..	CRESCENT MACH I GP.....	12/17/1993	0	0	0	0	0	0	0	0	204,444
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						0	0	0	0	0	0	0	0	521,681
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
	ADVANTAGE PARTNERS.....	ARDMORE.....	PA..	ADVANTAGE CAPITAL MANAGEMENT.....	03/01/2000	1,883,248	0	0	1,883,248	1,883,248	0	0	0	116,752
	AIG ORION FUND.....	NEW YORK.....	NY..	AIG ORION VENTURE PARTNERS, LP.....	08/09/1999	282,404	0	0	282,404	282,404	0	0	0	120,498
	APOLLO INVESTMENT FUND 3.....	NEW YORK.....	NY..	APOLLO ADVISORS III LP.....	04/18/1995	2,216,661	0	0	2,216,661	2,216,661	0	0	0	933,031
	APOLLO INVESTMENT FUND 4.....	PURCHASE.....	NY..	APOLLO ADVISORS IV LP.....	06/25/1998	2,348,908	0	0	2,348,908	2,348,908	0	0	0	726,329
	APOLLO INVESTMENT FUND 5.....	PURCHASE.....	NY..	APOLLO ADVISORS V LP.....	05/18/2001	0	0	0	0	0	0	0	0	997,060
	APOLLO INVESTMENT FUND 6.....	PURCHASE.....	NY..	APOLLO ADVISORS VI LP.....	05/10/2006	1,541,421	0	0	1,541,421	1,541,421	0	0	0	0
	DOMUS CO-INVESTMENT HOLDINGS.....	NEW YORK.....	NY..	DOMUS CO-INVESTMENT HOLDINGS LLC.....	04/04/2007	23,000,000	0	0	23,000,000	23,000,000	0	0	0	0
	GREENVILLE CASINO PARTNERS.....	GREENVILLE.....	MS.	GREENVILLE CASINO PARTNERS.....	06/01/1995	0	0	0	0	0	0	0	0	7,755
	ISRAEL GROWTH FUND.....	HERZELIYA PITUACH.....	IL..	APAX PARTNERS & CO.....	11/15/1994	141,346	0	0	141,346	141,346	0	0	0	33,375
	KODIAK FUNDING.....	ARLINGTON.....	VA..	KODIAK FUNDING COMPANY, INC.....	12/14/2005	50,000	0	0	50,000	50,000	0	0	0	0
	LS POWER EQUITY PARTNERS II.....	EAST BRUNSWICK.....	NJ..	LS POWER PARTNERS II, LP.....	02/02/2007	190,954	0	0	190,954	190,954	0	0	0	0
	SPO PARTNERS II.....	MILL VALLEY.....	CA..	SPO PARTNERS & CO.....	12/11/2001	0	0	0	0	0	0	0	0	7,005,853
	SW ACQUISITION.....	JERICHO.....	NY..	SW I ACQUISITION GP, LP.....	08/09/1999	1	0	0	1	1	0	0	0	362,894
	TRIMARAN FUND 2.....	NEW YORK.....	NY..	TRIMARAN FUND MANAGEMENT, LLC.....	06/28/2000	384,957	0	0	384,957	384,957	0	0	0	0
	WASHINGTON SPECIAL OPP FUND.....	DARIEN.....	CT..	THE PATRIOT GROUP, LLC.....	07/01/2004	9,222,370	0	0	9,222,370	9,222,370	0	0	0	3,122,677
	YOZMA 2 (BVI).....	TEL AVIV.....	IL..	YVC-YOZMA MANAGEMENT & INVESTMENTS LTD.....	09/01/1998	753,805	0	0	753,805	753,805	0	0	0	0

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
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						42,016,075	0	0	42,016,075	42,016,075	0	0	0	13,426,224
3999999. Subtotal - Unaffiliated.....						42,016,075	0	0	42,016,075	42,016,075	0	0	0	13,947,905
4199999. Totals.....						42,016,075	0	0	42,016,075	42,016,075	0	0	0	13,947,905

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
01F060 67 5	FEDERAL NATIONAL MORTGAGE ASSOC 07/01/2034.....		..06/13/2007.....	Various.....		245,476,563	250,000,000	458,333	1.....
01F050 65 0	FEDERAL NATIONAL MORTGAGE ASSOC 05/01/2034.....		..04/13/2007.....	BANC OF AMERICA SECURITIES.....		19,223,438	20,000,000	36,111	1.....
912828 GD 6	TREASURY INFLATION INDEX 01/15/2017.....		..05/15/2007.....	Various.....		405,930,744	400,000,000	2,745,968	1.....
912828 GH 7	WI TREASURY N/B 02/15/2017.....		..04/17/2007.....	Various.....		49,757,813	50,000,000	396,064	1FE.....
912828 GS 3	WI TREASURY N/B 05/15/2017.....		..06/27/2007.....	Various.....		2,453,006,385	2,500,000,000	1,180,027	1.....
0399999.	Total - Bonds - U.S. Government.....					3,173,394,941	3,220,000,000	4,816,503	XXX.....
Bonds - All Other Government									
135087 XN 9	CANADA-GOV'T 09/01/2008.....	C.....	..04/10/2007.....	CIBC WORLD MARKETS.....		186,321,764	200,000,000	978,082	1FE.....
465410 AH 1	REPUBLIC OF ITALY 09/27/2023.....	F.....	..04/16/2007.....	MANDATORY EXCHANGE.....		280,024	244,000	885	1FE.....
1099999.	Total - Bonds - All Other Government.....					186,601,788	200,244,000	978,968	XXX.....
Bonds - States, Territories and Possessions									
345102 DZ 7	FOOTHILL CLG-1999-B -CA 08/01/2035.....		..06/22/2007.....	BEAL (M.R.) & CO.....		3,334,443	13,300,000	0	1FE.....
38122N BY 7	GOLDEN TOB SETTLEMT -CA 06/01/2043.....		..04/17/2007.....	Various.....		19,889,886	18,170,000	370,552	1FE.....
594610 B2 2	MI ST-REF -MI 12/01/2013.....		..04/24/2007.....	CITIGROUP GLOBAL MARKETS.....		22,051,800	20,000,000	446,111	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					45,276,129	51,470,000	816,663	XXX.....
Bonds - Special Revenue and Special Assessment									
09088R TM 8	BIRMINGHAM ALA 12/01/2032.....		..05/10/2007.....	STERNE AGEE & LEACH.....		12,267,053	12,360,000	32,445	1FE.....
472682 MH 3	JEFFERSON SWR-UNREF -AL 02/01/2041.....		..04/10/2007.....	LEHMAN BROTHERS INC.....		10,607,500	10,000,000	100,000	1FE.....
66585V AT 2	NORTHERN TOB SECURITIZATION 06/01/2029.....		..04/12/2007.....	MORGAN STANLEY & CO.....		7,642,584	7,160,000	148,769	1FE.....
13066Y CJ 6	CA DEPT WTR-SER A -CA 05/01/2016.....		..04/11/2007.....	J.P. MORGAN SEC. INC.....		33,840,020	30,500,000	813,932	1FE.....
127109 MT 0	CABRILLO CALIF CMNTY COLLEGE 08/01/2032.....		..04/05/2007.....	BEAL (M.R.) & CO.....		2,574,857	8,570,000	0	1FE.....
127109 MV 5	CABRILLO CALIF CMNTY COLLEGE 08/01/2034.....		..04/04/2007.....	BEAL (M.R.) & CO.....		2,665,230	9,790,000	0	1FE.....
13062P PU 0	CALIFORNIA ST 02/01/2033.....		..04/30/2007.....	Various.....		32,431,455	30,095,000	357,292	1FE.....
13062T SB 1	CALIFORNIA ST 10/01/2036.....		..04/19/2007.....	GOLDMAN SACHS.....		85,384,150	86,500,000	346,000	1FE.....
13062T TA 2	CALIFORNIA ST 10/01/2029.....		..04/19/2007.....	BEAR STEARNS & CO.....		9,895,100	10,000,000	31,250	1FE.....
13066Y JT 7	CALIFORNIA ST DEPT WTR RES PW 05/01/2017.....		..06/04/2007.....	CITIGROUP GLOBAL MARKETS.....		34,274,222	31,355,000	202,652	1FE.....
13067J AY 7	CALIFORNIA ST ECONOMIC RECOVE 07/01/2012.....		..06/01/2007.....	BEAR STEARNS & CO.....		19,145,165	18,150,000	390,729	1FE.....
13078R DB 3	CALIFORNIA STATEWIDE CMNTYS D 05/15/2034.....		..05/10/2007.....	Various.....		48,189,224	42,650,000	478,125	1FE.....
13077V L5 9	CALIFORNIA STATEWIDE CMNTYS D 07/01/2015.....		..06/28/2007.....	MERRILL LYNCH.....		10,793,520	10,800,000	30,281	1FE.....
38122N AP 7	GOLDEN ST TOB SECURITIZATION 06/01/2033.....		..06/15/2007.....	Various.....		338,819,415	307,180,000	6,589,646	1FE.....
38122N AQ 5	GOLDEN ST TOB SECURITIZATION 06/01/2039.....		..06/04/2007.....	Various.....		46,328,134	40,055,000	632,800	1FE.....
38122N AR 3	GOLDEN ST TOB SECURITIZATION 06/01/2040.....		..04/02/2007.....	Various.....		12,030,835	10,380,000	241,353	1FE.....
544644 QL 4	L A USD SER A-FSA -CA 01/01/2028.....		..04/18/2007.....	Various.....		49,215,061	45,890,000	701,006	1FE.....
796711 UJ 6	SAN BERNARDINO CALIF CITY UNI 08/01/2031.....		..04/03/2007.....	BEAL (M.R.) & CO.....		3,932,874	12,460,000	0	1FE.....
801686 LK 0	SANTA CLARITA CALIF CMNTY COL 08/01/2045.....		..06/06/2007.....	BEAL (M.R.) & CO.....		1,539,613	10,505,000	0	1FE.....
801686 LL 8	SANTA CLARITA CALIF CMNTY COL 08/01/2046.....		..06/06/2007.....	BEAL (M.R.) & CO.....		1,522,508	10,925,000	0	1FE.....
888804 AP 6	TOBACCO SECURITIZATION AUTH 06/01/2027.....		..04/17/2007.....	CITIGROUP GLOBAL MARKETS.....		16,148,560	15,070,000	305,481	1FE.....
988176 CC 5	YUBA CALIF CMNTY COLLEGE DIST 08/01/2040.....		..06/27/2007.....	BEAL (M.R.) & CO.....		1,680,947	9,185,000	0	1FE.....
988176 CD 3	YUBA CALIF CMNTY COLLEGE DIST 08/01/2041.....		..06/27/2007.....	BEAL (M.R.) & CO.....		1,678,522	9,655,000	0	1FE.....
20772F K4 1	CONNECTICUT ST 11/15/2012.....		..05/31/2007.....	LOOPS CAPITAL MARKETS, LLC.....		9,603,630	9,000,000	28,875	1FE.....
20772F ZQ 6	CONNECTICUT ST 04/15/2019.....		..04/11/2007.....	BAIRD (ROBERT W).....		10,848,256	10,075,000	1,504	1FE.....
20772G JV 1	CONNECTICUT ST 12/15/2013.....		..06/06/2007.....	LEHMAN BROTHERS INC.....		16,341,150	15,000,000	403,333	1FE.....
20772G LH 9	CONNECTICUT ST 06/01/2012.....		..05/31/2007.....	LOOPS CAPITAL MARKETS, LLC.....		13,830,107	13,160,000	0	1FE.....
20772G XH 6	CONNECTICUT ST 05/01/2016.....		..05/15/2007.....	MERRILL LYNCH.....		35,597,724	32,720,000	36,356	1FE.....
246380 XL 8	DELAWARE ST 01/01/2012.....		..04/18/2007.....	PIPER JAFFRAY.....		34,969,730	32,990,000	526,924	1FE.....
25154C FC 3	DEUTSCHE BK SPEARS/LIFERS TR 12/01/2033.....		..06/28/2007.....	MERRILL LYNCH.....		123,106,092	123,180,000	181,901	1FE.....
57582P CV 0	MASSACHUSETTS ST 05/01/2037.....		..05/10/2007.....	LEHMAN BROTHERS INC.....		10,000,000	10,000,000	0	1Z.....
74703P AE 9	PUTTABLE FLOATING OPT TAX 10/20/2039.....		..06/28/2007.....	MERRILL LYNCH.....		79,952,000	80,000,000	17,753	1FE.....
74703R YT 6	PUTTABLE FLTG OPT TAX EXEMPTS 03/01/2027.....		..06/28/2007.....	MERRILL LYNCH.....		9,499,297	9,505,000	97,724	1Z.....
34073N 2J 8	FLORIDA HSG FIN CORP REV 07/01/2038.....		..06/27/2007.....	UBS WARBURG LLC.....		10,000,000	10,000,000	0	1FE.....
341507 QM 6	FLORIDA ST BRD ED LOTTERY REV 07/01/2017.....		..05/15/2007.....	CITIGROUP GLOBAL MARKETS.....		9,551,651	8,825,000	175,274	1FE.....
341507 SY 8	FLORIDA ST BRD ED LOTTERY REV 07/01/2018.....		..05/15/2007.....	UBS WARBURG LLC.....		18,512,720	17,050,000	551,757	1FE.....

SCHEDULE D - PART 3

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

E04.1

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
34160W EF 7	FLORIDA ST DEPT ENVIRONMENTAL 07/01/2016.....		04/24/2007.....	UBS WARBURG LLC.....		9,821,221.....	9,060,000.....	156,914.....	1FE.....
34160W NP 5	FLORIDA ST DEPT ENVIRONMENTAL 07/01/2017.....		05/15/2007.....	CITIGROUP GLOBAL MARKETS.....		7,813,866.....	7,170,000.....	112,529.....	1FE.....
392274 QW 9	GREATER ORLANDO AVIATION AUTH 04/01/2013.....		06/28/2007.....	MERRILL LYNCH.....		9,589,243.....	9,595,000.....	89,102.....	1FE.....
684545 TE 6	ORANGE CNTY FLA TOURIST DEV T 10/01/2012.....		04/18/2007.....	FIRST ALBANY CORP.....		6,625,695.....	6,245,000.....	19,082.....	1FE.....
68802K AW 2	OSCEOLA CNTY FLA 10/01/2025.....		06/08/2007.....	CITIGROUP GLOBAL MARKETS.....		11,083,807.....	10,475,000.....	109,988.....	1FE.....
747038 RZ 2	PUTTABLE FLTG OPT TAX EXEMPT 08/15/2029.....		06/28/2007.....	MERRILL LYNCH.....		12,807,311.....	12,815,000.....	56,748.....	1FE.....
240505 PV 3	DE KALB CNTY GA SCH DIST 02/01/2012.....		06/04/2007.....	J.P. MORGAN SEC. INC.....		26,175,000.....	25,000,000.....	149,306.....	1FE.....
240505 PX 9	DE KALB CNTY GA SCH DIST 02/01/2013.....		06/04/2007.....	J.P. MORGAN SEC. INC.....		23,322,543.....	22,105,000.....	132,016.....	1FE.....
373383 4K 1	GEORGIA ST 07/01/2017.....		05/15/2007.....	CITIGROUP GLOBAL MARKETS.....		14,121,437.....	12,860,000.....	94,664.....	1FE.....
373383 4U 9	GEORGIA ST 04/01/2012.....		04/12/2007.....	LEHMAN BROTHERS INC.....		11,516,330.....	10,870,000.....	37,743.....	1FE.....
373383 4V 7	GEORGIA ST 04/01/2013.....		04/12/2007.....	LEHMAN BROTHERS INC.....		12,838,322.....	12,020,000.....	41,736.....	1FE.....
373383 4W 5	GEORGIA ST 04/01/2014.....		04/12/2007.....	LEHMAN BROTHERS INC.....		15,091,229.....	14,030,000.....	48,715.....	1FE.....
373383 RM 2	GEORGIA ST 05/01/2017.....		04/10/2007.....	LEHMAN BROTHERS INC.....		15,783,863.....	14,875,000.....	347,083.....	1FE.....
373383 RN 0	GEORGIA ST 05/01/2018.....		04/12/2007.....	J.P. MORGAN SEC. INC.....		14,995,100.....	14,125,000.....	325,660.....	1FE.....
403755 VN 8	GWINNETT CNTY GA SCH DIST 02/01/2012.....		04/02/2007.....	PIPER JAFFRAY.....		42,456,400.....	40,000,000.....	188,889.....	1FE.....
426362 JR 1	HENRY CNTY GA SCH DIST 04/01/2012.....		06/01/2007.....	J.P. MORGAN SEC. INC.....		38,235,447.....	36,495,000.....	0.....	1FE.....
426362 JS 9	HENRY CNTY GA SCH DIST 04/01/2013.....		06/01/2007.....	J.P. MORGAN SEC. INC.....		41,170,168.....	39,005,000.....	0.....	1FE.....
419780 J3 6	HAWAII ST 10/01/2011.....		04/18/2007.....	CITIGROUP GLOBAL MARKETS.....		6,016,409.....	5,715,000.....	17,463.....	1FE.....
167484 D9 2	CHICAGO ILL 01/01/2036.....		04/12/2007.....	MERRILL LYNCH.....		10,616,500.....	10,000,000.....	165,000.....	1FE.....
167485 H6 1	CHICAGO ILL 01/01/2029.....		05/30/2007.....	MANDATORY EXCHANGE.....		7,859,376.....	8,475,000.....	0.....	1FE.....
167485 H7 9	CHICAGO ILL 01/01/2030.....		05/30/2007.....	MANDATORY EXCHANGE.....		8,245,297.....	8,890,000.....	0.....	1FE.....
167485 K2 6	CHICAGO ILL 01/01/2029.....		05/30/2007.....	MANDATORY EXCHANGE.....		2,734,914.....	2,995,000.....	0.....	1FE.....
167485 K3 4	CHICAGO ILL 01/01/2030.....		05/30/2007.....	MANDATORY EXCHANGE.....		2,864,716.....	3,140,000.....	0.....	1FE.....
213183 Y6 7	COOK CNTY ILL 11/15/2011.....		04/18/2007.....	CITIGROUP GLOBAL MARKETS.....		6,381,660.....	6,000,000.....	138,250.....	1FE.....
452150 X8 3	ILLINOIS ST 08/01/2012.....		04/12/2007.....	MERRILL LYNCH.....		10,608,200.....	10,000,000.....	113,750.....	1FE.....
452151 R5 4	ILLINOIS ST 01/01/2012.....		06/15/2007.....	LOOPS CAPITAL MARKETS, LLC.....		10,354,600.....	10,000,000.....	0.....	1FE.....
452151 R7 0	ILLINOIS ST 01/01/2013.....		06/15/2007.....	LOOPS CAPITAL MARKETS, LLC.....		5,199,900.....	5,000,000.....	0.....	1FE.....
452151 ZH 9	ILLINOIS ST 06/01/2013.....		06/06/2007.....	MORGAN STANLEY & CO.....		7,872,521.....	7,475,000.....	10,382.....	1FE.....
581850 ME 1	MC LEAN & WOODFORD CNTYS ILL 12/01/2017.....		04/17/2007.....	RBC DAIN RAUCHERS.....		10,816,105.....	10,010,000.....	217,405.....	1FE.....
455280 5Q 6	INDIANAPLS PUB IMPT-A-IN 07/01/2033.....		04/18/2007.....	MERRILL LYNCH.....		10,744,600.....	10,000,000.....	163,333.....	1FE.....
888805 AG 3	TOBACCO SETTLEMENT AUTH IOWA 06/01/2035.....		04/12/2007.....	MORGAN STANLEY & CO.....		15,100,120.....	14,000,000.....	296,178.....	1FE.....
485424 JM 8	KANSAS ST DEPT TRANSN HWY REV 09/01/2012.....		06/18/2007.....	CABRERA CAPITAL MARKETS INC.....		6,681,856.....	6,400,000.....	97,778.....	1FE.....
270848 LU 6	EAST BATON ROUGE PARISH LA SA 02/01/2016.....		04/11/2007.....	BAIRD (ROBERT W).....		11,111,514.....	10,360,000.....	107,917.....	1FE.....
546415 UN 8	LOUISIANA ST 05/01/2015.....		04/10/2007.....	LEHMAN BROTHERS INC.....		9,565,249.....	8,970,000.....	209,300.....	1FE.....
79020F AM 8	ST JOHN BAPTIST PARISH LA REV 06/01/2037.....		06/19/2007.....	MORGAN STANLEY & CO.....		102,703,125.....	102,500,000.....	0.....	2FE.....
574192 VG 2	MARYLAND ST 08/01/2012.....		06/06/2007.....	J.P. MORGAN SEC. INC.....		12,052,614.....	11,450,000.....	206,736.....	1FE.....
574192 WM 8	MARYLAND ST 02/01/2011.....		04/18/2007.....	PIPER JAFFRAY.....		58,970,612.....	56,155,000.....	662,941.....	1FE.....
574192 WN 6	MARYLAND ST 02/01/2012.....		04/18/2007.....	PIPER JAFFRAY.....		31,436,837.....	29,630,000.....	349,799.....	1FE.....
574192 ZY 1	MARYLAND ST 08/01/2012.....		04/18/2007.....	PIPER JAFFRAY.....		25,864,081.....	24,245,000.....	286,226.....	1FE.....
574192 ZX 6	MARYLAND ST 08/01/2011.....		04/18/2007.....	PIPER JAFFRAY.....		22,545,053.....	21,360,000.....	252,167.....	1FE.....
574192 ZR 4	MARYLAND ST 08/01/2012.....		04/18/2007.....	PIPER JAFFRAY.....		21,863,656.....	20,495,000.....	241,955.....	1FE.....
575579 BR 7	MA BAY TRANSN-SR-A -MA 07/01/2032.....		04/12/2007.....	BAIRD (ROBERT W).....		9,580,649.....	9,030,000.....	132,942.....	1FE.....
575579 QX 8	MASSACHUSETTS BAY TRANSN AUTH 07/01/2036.....		04/26/2007.....	MORGAN STANLEY & CO.....		5,399,614.....	21,595,000.....	0.....	1FE.....
575579 QY 6	MASSACHUSETTS BAY TRANSN AUTH 07/01/2037.....		04/26/2007.....	MORGAN STANLEY & CO.....		5,147,272.....	21,590,000.....	0.....	1FE.....
575827 T4 2	MASSACHUSETTS ST 01/01/2017.....		04/12/2007.....	MORGAN STANLEY & CO.....		18,735,133.....	17,805,000.....	275,236.....	1FE.....
57582N 2Y 0	MASSACHUSETTS ST 09/01/2025.....		04/18/2007.....	BAIRD (ROBERT W).....		5,429,550.....	5,000,000.....	36,111.....	1FE.....
57582N DJ 1	MASSACHUSETTS ST 11/01/2012.....		06/27/2007.....	LEHMAN BROTHERS INC.....		34,715,660.....	32,420,000.....	302,136.....	1FE.....
57582P AK 6	MASSACHUSETTS ST 03/01/2021.....		04/20/2007.....	BAIRD (ROBERT W).....		11,998,330.....	11,070,000.....	83,025.....	1FE.....
57586C DW 2	MASSACHUSETTS ST HEALTH & EDL 07/01/2039.....		06/28/2007.....	MERRILL LYNCH.....		13,476,909.....	13,485,000.....	36,760.....	1FE.....
57586C MM 4	MASSACHUSETTS ST HEALTH & EDL 07/01/2035.....		06/28/2007.....	MERRILL LYNCH.....		11,508,091.....	11,515,000.....	31,390.....	1FE.....
57586C QF 5	MASSACHUSETTS ST HEALTH & EDL 07/01/2035.....		06/28/2007.....	MERRILL LYNCH.....		9,684,186.....	9,690,000.....	26,415.....	1FE.....
576000 EU 3	MASSACHUSETTS ST SCH BLDG AUT 08/15/2017.....		05/15/2007.....	MORGAN STANLEY & CO.....		7,803,806.....	7,140,000.....	50,575.....	1FE.....

SCHEDULE D - PART 3

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

E04.2

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
747038 K2	2 PUTTABLE FLTG OPT TAX EXEMPT 07/01/2018.....		..06/28/2007	MERRILL LYNCH.....		16,320,202	16,330,000	11,816	1FE.....
74703R 6E	0 PUTTABLE FLTG OPT TAX-EXEMPTS 12/01/2026.....		..06/28/2007	MERRILL LYNCH.....		11,498,097	11,505,000	31,918	1FE.....
603827 LQ	7 MINNEAPOLIS & ST PAUL MINN ME 01/01/2024.....		..06/28/2007	MERRILL LYNCH.....		9,629,219	9,635,000	175,621	1FE.....
604128 4F	2 MINNESOTA ST 11/01/2012.....		..04/18/2007	CITIGROUP GLOBAL MARKETS.....		13,315,807	12,325,000	309,152	1FE.....
604129 BK	1 MINNESOTA ST 06/01/2011.....		..04/18/2007	PIPER JAFFRAY.....		22,241,472	21,120,000	425,333	1FE.....
604129 EA	0 MINNESOTA ST 08/01/2011.....		..04/17/2007	CITIGROUP GLOBAL MARKETS.....		29,584,523	28,100,000	.0	1FE.....
604129 EB	8 MINNESOTA ST 08/01/2012.....		..04/17/2007	CITIGROUP GLOBAL MARKETS.....		28,911,276	27,195,000	.0	1FE.....
604129 EC	6 MINNESOTA ST 08/01/2013.....		..04/17/2007	CITIGROUP GLOBAL MARKETS.....		28,999,606	27,065,000	.0	1FE.....
604129 ED	4 MINNESOTA ST 08/01/2014.....		..04/17/2007	CITIGROUP GLOBAL MARKETS.....		29,149,176	27,020,000	.0	1FE.....
604129 EE	2 MINNESOTA ST 08/01/2015.....		..04/17/2007	CITIGROUP GLOBAL MARKETS.....		29,211,430	26,920,000	.0	1FE.....
605580 DA	4 MISSISSIPPI ST 11/01/2014.....		..04/18/2007	UBS WARBURG LLC.....		10,374,285	9,500,000	238,292	1FE.....
605580 KE	8 MISSISSIPPI ST 11/01/2017.....		..05/15/2007	GOLDMAN SACHS.....		25,179,607	22,565,000	55,942	1FE.....
105459 AB	7 BRANSON MO REGL ARPT TRANSN D 07/01/2025.....		..06/13/2007	CITIGROUP GLOBAL MARKETS.....		3,913,880	4,000,000	.0	1.....
105459 AC	5 BRANSON MO REGL ARPT TRANSN D 07/01/2037.....		..06/13/2007	CITIGROUP GLOBAL MARKETS.....		4,378,005	4,500,000	.0	1.....
60636W CN	3 MISSOURI ST HWYS & TRANS COMM 02/01/2016.....		..04/24/2007	BAIRD (ROBERT W).....		6,101,448	5,740,000	70,275	1FE.....
154871 AS	6 CENTRAL PLAINS ENERGY PROJ NE 12/01/2026.....		..06/28/2007	MERRILL LYNCH.....		9,989,003	9,995,000	27,950	1FE.....
180847 SX	4 CLARK CNTY NEV 06/01/2020.....		..04/12/2007	MERRILL LYNCH.....		10,133,364	9,555,000	194,126	1FE.....
181054 3M	7 CLARK CNTY NEV SCH DIST 06/15/2014.....		..04/12/2007	MERRILL LYNCH.....		5,381,400	5,000,000	94,722	1FE.....
181054 3N	5 CLARK CNTY NEV SCH DIST 06/15/2015.....		..04/12/2007	MERRILL LYNCH.....		6,457,680	6,000,000	113,667	1FE.....
181054 3P	0 CLARK CNTY NEV SCH DIST 06/15/2016.....		..04/12/2007	MERRILL LYNCH.....		5,381,400	5,000,000	94,722	1FE.....
181054 5M	5 CLARK CNTY NEV SCH DIST 06/15/2021.....		..04/10/2007	LEHMAN BROTHERS INC.....		19,664,134	18,560,000	319,644	1FE.....
641460 ZM	5 NEVADA ST 02/01/2013.....		..06/01/2007	GOLDMAN SACHS.....		24,345,466	23,150,000	401,910	1FE.....
897825 AY	1 TRUCKEE MEADOWS NEV WTR AUTH 07/01/2017.....		..04/12/2007	MERRILL LYNCH.....		12,687,956	11,865,000	195,773	1FE.....
897825 BN	4 TRUCKEE MEADOWS NEV WTR AUTH 07/01/2034.....		..04/18/2007	MORGAN STANLEY & CO.....		20,008,360	18,855,000	307,965	1FE.....
365418 CE	0 GARDEN ST PRESERVATION TR N J 11/01/2015.....		..05/29/2007	SEASONGOOD & MAYER.....		16,468,989	14,050,000	74,641	1FE.....
645916 NW	3 NEW JERSEY ECONOMIC DEV AUTH 09/01/2016.....		..04/10/2007	LEHMAN BROTHERS INC.....		5,345,800	5,000,000	29,167	1FE.....
646039 JN	8 NEW JERSEY ST 07/15/2017.....		..05/15/2007	CITIGROUP GLOBAL MARKETS.....		9,185,991	8,330,000	145,862	1FE.....
64605L EU	8 NEW JERSEY ST EDL FACS AUTH 07/01/2022.....		..04/18/2007	CITIGROUP GLOBAL MARKETS.....		5,356,300	5,000,000	77,778	1FE.....
646136 ET	4 NEW JERSEY ST TRANN TR FD 12/15/2030.....		..06/18/2007	PIPER JAFFRAY.....		38,924,400	120,000,000	.0	1FE.....
646135 3P	6 NEW JERSEY ST TRANSN TR FD 12/15/2012.....		..04/18/2007	CITIGROUP GLOBAL MARKETS.....		41,764,441	38,825,000	707,747	1FE.....
646135 3Q	4 NEW JERSEY ST TRANSN TR FD 12/15/2013.....		..06/06/2007	SEATTLE-NORTHWEST SEC INC.....		29,711,435	27,680,000	710,453	1FE.....
646135 TV	9 NEW JERSEY ST TRANSN TR FD 06/15/2011.....		..04/17/2007	LEHMAN BROTHERS INC.....		11,622,642	10,960,000	209,382	1FE.....
646135 P8	0 NEW JERSEY ST TRANSN TR FD 06/15/2011.....		..04/12/2007	LEHMAN BROTHERS INC.....		13,956,626	13,290,000	225,192	1FE.....
646135 Q4	8 NEW JERSEY ST TRANSN TR FD 06/15/2013.....		..06/06/2007	MERRILL LYNCH.....		10,562,300	10,000,000	244,444	1FE.....
646135 WM	1 NEW JERSEY ST TRANSN TR FD 12/15/2016.....		..04/11/2007	LEHMAN BROTHERS INC.....		10,976,300	10,000,000	201,667	1FE.....
646135 WP	4 NEW JERSEY ST TRANSN TR FD 12/15/2018.....		..04/11/2007	LEHMAN BROTHERS INC.....		8,231,025	7,500,000	155,000	1FE.....
646135 X7	3 NEW JERSEY ST TRANSN TR FD 06/15/2011.....		..04/17/2007	LEHMAN BROTHERS INC.....		7,900,427	7,450,000	142,326	1FE.....
646136 EV	9 NEW JERSEY ST TRANSN TR FD 12/15/2032.....		..06/18/2007	PIPER JAFFRAY.....		47,152,000	160,000,000	.0	1FE.....
646136 EW	7 NEW JERSEY ST TRANSN TR FD 12/15/2033.....		..06/18/2007	PIPER JAFFRAY.....		27,206,570	96,855,000	.0	1FE.....
646136 EX	5 NEW JERSEY ST TRANSN TR FD 12/15/2034.....		..06/18/2007	PIPER JAFFRAY.....		31,162,259	116,390,000	.0	1FE.....
646136 EY	3 NEW JERSEY ST TRANSN TR FD 12/15/2035.....		..06/18/2007	PIPER JAFFRAY.....		14,632,465	57,335,000	.0	1FE.....
646136 EZ	0 NEW JERSEY ST TRANSN TR FD 12/15/2036.....		..06/18/2007	PIPER JAFFRAY.....		25,868,268	106,340,000	.0	1FE.....
646136 HR	5 NEW JERSEY ST TRANSN TR FD 06/15/2018.....		..04/11/2007	BAIRD (ROBERT W).....		6,501,000	6,000,000	100,833	1FE.....
646135 Q9	7 NJ ST TRANSN-C -NJ 06/15/2017.....		..05/31/2007	GOLDMAN SACHS.....		1,087,430	1,000,000	25,972	1FE.....
646135 R3	9 NJ ST TRANSN-C -NJ 06/15/2018.....		..06/05/2007	SEATTLE-NORTHWEST SEC INC.....		9,745,740	9,000,000	237,875	1FE.....
747038 J7	3 PUTTABLE FLTG OPT TAX EXEMPT 06/01/2026.....		..06/28/2007	MERRILL LYNCH.....		11,123,322	11,130,000	8,090	1FE.....
888808 AT	9 TOBACCO SETTLEMENT FING CORP 06/01/2042.....		..04/19/2007	BEAR STEARNS & CO.....		5,563,800	5,000,000	121,649	1FE.....
888808 BK	7 TOBACCO SETTLEMENT FING CORP 06/01/2039.....		..04/05/2007	Various.....		107,642,446	92,430,000	2,264,827	1FE.....
888808 BM	3 TOBACCO SETTLEMENT FING CORP 06/01/2041.....		..06/14/2007	Various.....		18,194,249	15,690,000	170,742	1FE.....
888808 BP	6 TOBACCO SETTLEMENT FING CORP 06/01/2043.....		..06/14/2007	Various.....		100,235,023	88,560,000	1,860,734	1FE.....
888808 DE	9 TOBACCO SETTLEMENT FING CORP 06/01/2034.....		..04/19/2007	Various.....		81,030,639	85,860,000	937,914	2FE.....
888808 BH	4 TOBGEN 06/01/2032.....		..06/14/2007	Various.....		29,195,313	26,060,000	329,230	1FE.....
44420P AB	0 HUDSON YDS INFRASTRUCTURE COR 02/15/2047.....		..04/11/2007	GOLDMAN SACHS.....		33,962,720	32,250,000	519,271	1FE.....

SCHEDULE D - PART 3

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

E04.3

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
44420P AC 8	HUDSON YDS INFRASTRUCTURE COR 02/15/2047.....		04/24/2007	J.P. MORGAN SEC. INC.....		28,342,440	27,000,000	472,500	1FE.....
542690 QT 2	LONG ISLAND PWR AUTH N Y ELEC 09/01/2025.....		04/12/2007	CITIGROUP GLOBAL MARKETS.....		47,059,387	44,005,000	315,369	1FE.....
592596 UR 9	METROPOLITAN TRANSN AUTH N Y 07/01/2016.....		04/12/2007	LEHMAN BROTHERS INC.....		6,195,351	5,780,000	93,604	1FE.....
64966F 3S 1	NEW YORK N Y 06/01/2032.....		04/10/2007	MERRILL LYNCH.....		17,269,280	16,000,000	329,667	1FE.....
64966F FD 1	NEW YORK N Y 12/01/2026.....		04/17/2007	BEAR STEARNS & CO.....		18,456,804	17,200,000	354,392	1FE.....
64971K M8 6	NEW YORK N Y CITY TRANSITIONA 11/01/2013.....		04/18/2007	CITIGROUP GLOBAL MARKETS.....		34,908,200	32,570,000	764,490	1FE.....
64972H CX 8	NEW YORK N Y CITY TRANSITIONA 01/15/2015.....		05/15/2007	FIRST ALBANY CORP.....		11,360,511	10,515,000	92,006	1FE.....
64971M KT 8	NEW YORK N Y CITY TRANSITIONA 11/01/2012.....		06/07/2007	RAMIREZ & CO., INC.....		12,898,469	12,270,000	0	1FE.....
64971M KW 1	NEW YORK N Y CITY TRANSITIONA 11/01/2013.....		06/08/2007	RAMIREZ & CO., INC.....		11,690,016	11,050,000	0	1FE.....
64971M LL 4	NEW YORK N Y CITY TRANSITIONA 11/01/2027.....		06/08/2007	RAMIREZ & CO., INC.....		10,881,101	10,335,000	0	1FE.....
64983W 7U 4	NEW YORK ST DORM AUTH REVS 05/15/2013.....		04/24/2007	RBC DAIN RAUCHERS.....		10,837,800	10,000,000	247,500	1FE.....
64988P E7 7	NEW YORK ST MTG AGY REV 10/01/2034.....		06/28/2007	MERRILL LYNCH.....		9,644,210	9,650,000	88,251	1FE.....
64988P X5 0	NEW YORK ST MTG AGY REV 10/01/2034.....		06/28/2007	MERRILL LYNCH.....		15,150,904	15,160,000	139,684	1FE.....
650017 QA 7	NEW YORK ST TWY AUTH SVC CONT 04/01/2015.....		04/12/2007	LEHMAN BROTHERS INC.....		5,293,950	5,000,000	11,667	1FE.....
650017 QC 3	NEW YORK ST TWY AUTH SVC CONT 04/01/2017.....		04/18/2007	BEAR STEARNS & CO.....		6,970,260	6,580,000	21,111	1FE.....
658256 GK 2	NORTH CAROLINA ST 03/01/2019.....		04/17/2007	BANC OF AMERICA SECURITIES.....		47,972,412	45,020,000	306,386	1FE.....
658256 PZ 9	NORTH CAROLINA ST 03/01/2013.....		06/08/2007	RAYMOND JAMES.....		10,651,300	10,000,000	160,417	1FE.....
658256 VB 5	NORTH CAROLINA ST 04/01/2013.....		06/06/2007	UBS WARBURG LLC.....		9,249,237	8,745,000	85,021	1FE.....
930863 A5 4	WAKE CNTY N C 03/01/2011.....		04/18/2007	PIPER JAFFRAY.....		12,810,116	12,195,000	93,156	1FE.....
930863 F6 7	WAKE CNTY N C 03/01/2011.....		04/18/2007	PIPER JAFFRAY.....		23,923,771	22,775,000	173,976	1FE.....
930863 F8 3	WAKE CNTY N C 03/01/2013.....		04/18/2007	LEHMAN BROTHERS INC.....		24,481,231	22,860,000	152,400	1FE.....
930863 ZC 2	WAKE CNTY N C 03/01/2011.....		04/18/2007	PIPER JAFFRAY.....		10,504,400	10,000,000	76,389	1FE.....
172252 XV 5	CINCINNATI OHIO CITY SCH DIST 12/01/2031.....		04/20/2007	BAIRD (ROBERT W).....		5,377,350	5,000,000	100,000	1FE.....
677519 BL 3	OHIO ST 08/01/2012.....		06/06/2007	UBS WARBURG LLC.....		5,607,961	5,340,000	98,642	1FE.....
677519 LX 6	OHIO ST 05/01/2012.....		06/06/2007	UBS WARBURG LLC.....		7,206,291	6,805,000	42,673	1FE.....
677519 PY 0	OHIO ST 11/01/2013.....		06/06/2007	UBS WARBURG LLC.....		7,108,708	6,535,000	42,931	1FE.....
677519 ZW 3	OHIO ST 09/15/2012.....		06/06/2007	UBS WARBURG LLC.....		11,889,524	11,310,000	139,804	1FE.....
677520 CD 8	OHIO ST 09/15/2017.....		05/15/2007	MORGAN STANLEY & CO.....		7,956,760	7,000,000	67,375	1FE.....
677520 PM 4	OHIO ST 09/15/2012.....		06/06/2007	UBS WARBURG LLC.....		10,717,392	10,195,000	126,022	1FE.....
677520 PN 2	OHIO ST 09/15/2013.....		06/06/2007	UBS WARBURG LLC.....		8,332,284	7,870,000	97,282	1FE.....
677520 TQ 1	OHIO ST 06/15/2013.....		06/06/2007	UBS WARBURG LLC.....		11,613,353	10,990,000	146,533	1FE.....
677520 US 5	OHIO ST 05/01/2012.....		06/04/2007	MORGAN STANLEY & CO.....		12,739,376	12,145,000	101,208	1FE.....
677520 UU 0	OHIO ST 05/01/2013.....		06/12/2007	FIRST ALBANY CORP.....		7,869,003	7,520,000	73,111	1FE.....
67756Q CP 0	OHIO ST HSG FIN AGY RESIDENTI 03/01/2037.....		06/28/2007	MERRILL LYNCH.....		9,494,300	9,500,000	116,821	1FE.....
67760H CC 3	OHIO ST TPK COMMN TPK REV 02/15/2018.....		05/15/2007	UBS WARBURG LLC.....		13,799,833	12,115,000	183,239	1FE.....
736742 PU 5	PORTLAND ORE SWR SYS REV 06/01/2014.....		04/02/2007	PIPER JAFFRAY.....		32,429,405	30,020,000	129,253	1FE.....
709141 V7 7	PENNSYLVANIA ST 07/01/2016.....		05/15/2007	FIRST ALBANY CORP.....		22,939,969	20,505,000	419,427	1FE.....
709141 V9 3	PENNSYLVANIA ST 07/01/2018.....		05/15/2007	BEAR STEARNS & CO.....		34,000,774	30,040,000	641,375	1FE.....
70914P AE 2	PENNSYLVANIA ST 11/01/2012.....		06/06/2007	MERRILL LYNCH.....		12,795,560	12,175,000	6,764	1FE.....
70914P AF 9	PENNSYLVANIA ST 11/01/2013.....		06/06/2007	MERRILL LYNCH.....		14,438,457	13,645,000	7,581	1FE.....
717880 5X 2	PHILADELPHIA PA SCH DIST 02/01/2030.....		04/12/2007	MERRILL LYNCH.....		14,939,359	13,940,000	173,669	1FE.....
745291 TZ 7	PUERTO RICO PUB FIN CORP 08/01/2027.....		06/28/2007	MERRILL LYNCH.....		9,889,063	9,895,000	148,189	1FE.....
74703R X3 4	PUTTABLE FLTG OPT TAX-EXEMPTS 08/01/2039.....		06/28/2007	MERRILL LYNCH.....		13,991,600	14,000,000	39,150	1FE.....
837152 EP 8	SOUTH CAROLINA TRANSN INFRAST 10/01/2027.....		04/17/2007	CITIGROUP GLOBAL MARKETS.....		17,181,450	16,250,000	43,740	1FE.....
586145 QH 0	MEMPHIS TENN 10/01/2017.....		05/15/2007	MORGAN STANLEY & CO.....		10,043,910	9,000,000	61,688	1FE.....
821686 UW 0	SHELBY CNTY TENN 04/01/2013.....		06/05/2007	CITIGROUP GLOBAL MARKETS.....		11,588,280	11,000,000	102,361	1FE.....
880443 BQ 8	TENNESSEE ENERGY ACQUISITION 09/01/2023.....		04/19/2007	FIRST ALBANY CORP.....		5,510,000	5,000,000	38,646	1FE.....
235036 GK 0	DALLAS FORT WORTH TEX INTL AR 05/01/2011.....		06/28/2007	MERRILL LYNCH.....		9,834,096	9,840,000	60,582	1FE.....
29333C FC 9	ENHANCED RETURN PUTTABLE FLOA 08/15/2010.....		06/28/2007	MERRILL LYNCH.....		22,071,749	22,085,000	99,854	1FE.....
293443 TA 5	ENNIS TEX INDPT SCH DIST 08/15/2031.....		04/20/2007	BEAL (M.R.) & CO.....		1,203,080	4,000,000	0	1FE.....
414004 RD 5	HARRIS CNTY TEX 08/15/2023.....		06/08/2007	CITIGROUP GLOBAL MARKETS.....		6,588,430	6,200,000	109,232	1FE.....
509552 UZ 6	LAKE DALLAS TEX INDPT SCH DIS 08/15/2033.....		04/20/2007	BEAL (M.R.) & CO.....		819,980	2,910,000	0	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)
E04.4	521840	X3 7		05/24/2007	MORGAN STANLEY & CO.		1,499,309	7,040,000	.0	1FE
	521840	X4 5		05/24/2007	MORGAN STANLEY & CO.		1,352,457	6,695,000	.0	1FE
	521840	X5 2		05/24/2007	MORGAN STANLEY & CO.		1,123,409	5,845,000	.0	1FE
	521840	X6 0		05/24/2007	LASALLE FINANCIAL SERVICES, INC.		1,093,608	5,995,000	.0	1FE
	521840	X7 8		05/24/2007	LASALLE FINANCIAL SERVICES, INC.		978,822	5,640,000	.0	1FE
	780869	KU 6		04/30/2007	BEAL (M.R.) & CO.		1,384,766	3,935,000	.0	1FE
	785138	AD 0		06/21/2007	GOLDMAN SACHS		14,421,347	14,025,000	9,740	1FE
	785138	AE 8		06/21/2007	GOLDMAN SACHS		19,937,409	19,325,000	13,420	1FE
	796237	FL 4		06/28/2007	MERRILL LYNCH		10,998,397	11,005,000	166,923	1FE
	796237	FP 5		06/28/2007	MERRILL LYNCH		10,948,427	10,955,000	166,165	1FE
	806640	QZ 4		04/30/2007	BEAL (M.R.) & CO.		765,576	2,205,000	.0	1FE
	806640	RA 8		04/30/2007	BEAL (M.R.) & CO.		2,271,676	6,905,000	.0	1FE
	88256C	AR 0		04/19/2007	MORGAN STANLEY & CO.		14,378,780	13,000,000	238,875	1FE
	88256C	AS 8		04/17/2007	MORGAN STANLEY & CO.		3,293,790	3,000,000	52,500	1FE
	88256C	AT 6		04/19/2007	MORGAN STANLEY & CO.		7,887,703	7,100,000	129,004	1FE
	915115	2S 7		04/24/2007	Various		64,383,350	60,575,000	927,134	1FE
	31371M	6S 1		06/01/2007	GREENWICH CAPITAL MARKETS		1,018,447	1,072,226	1,638	1
	31371Q	T5 7		06/01/2007	GREENWICH CAPITAL MARKETS		889,734	936,716	1,431	1
	31403D	J7 5		04/06/2007	UBS WARBURG LLC		3,947,576	4,000,077	6,722	1
	31405T	AM 4		04/06/2007	UBS WARBURG LLC		157,384	159,490	268	1
	31405W	XP 5		06/01/2007	GREENWICH CAPITAL MARKETS		269,648	283,887	434	1
	31406R	UC 7		05/15/2007	J.P. MORGAN SEC. INC.		218,630	227,629	348	1
	31406R	UD 5		05/15/2007	J.P. MORGAN SEC. INC.		959,331	998,816	1,526	1
	31407M	JA 4		04/06/2007	UBS WARBURG LLC		146,279	148,236	249	1
	31409G	VB 9		05/15/2007	J.P. MORGAN SEC. INC.		9,604,687	9,999,999	15,278	1
	31409W	GQ 8		04/06/2007	UBS WARBURG LLC		77,949	78,992	133	1
	31410C	SE 3		04/06/2007	UBS WARBURG LLC		139,871	141,742	238	1
	31410C	UJ 9		06/01/2007	GREENWICH CAPITAL MARKETS		187,935	197,859	302	1
	31410E	MG 0		05/01/2007	BARCLAYS CAPITAL		8,981,815	8,918,410	19,323	1
	31410U	CL 4		06/01/2007	GREENWICH CAPITAL MARKETS		61,437	64,681	99	1
	31410U	HS 4		06/01/2007	Various		574,186	601,984	920	1
	31410V	3P 3		04/06/2007	UBS WARBURG LLC		3,947,422	4,000,001	6,722	1
	31410V	6L 9		06/01/2007	GREENWICH CAPITAL MARKETS		250,817	264,061	403	1
	31410V	6W 5		06/01/2007	GREENWICH CAPITAL MARKETS		495,031	521,171	796	1
	31410W	FY 9		06/01/2007	GREENWICH CAPITAL MARKETS		124,459	131,031	200	1
	31410W	K3 1		06/01/2007	Various		1,504,876	1,573,168	2,403	1
	31410W	KX 5		06/01/2007	GREENWICH CAPITAL MARKETS		971,316	1,022,606	1,562	1
	31410W	LB 2		06/01/2007	GREENWICH CAPITAL MARKETS		1,251,204	1,317,273	2,013	1
	31410W	LG 1		06/01/2007	GREENWICH CAPITAL MARKETS		407,460	428,975	655	1
	31410W	LP 1		05/15/2007	J.P. MORGAN SEC. INC.		959,303	998,786	1,526	1
	31410X	B7 0		04/06/2007	UBS WARBURG LLC		493,349	499,950	840	1
	31410Y	Y5 7		04/06/2007	UBS WARBURG LLC		418,757	424,360	713	1
	31411B	FW 8		06/01/2007	GREENWICH CAPITAL MARKETS		393,243	414,008	633	1
	31411B	HV 8		06/01/2007	GREENWICH CAPITAL MARKETS		949,939	1,000,100	1,528	1
	31411C	G5 4		06/01/2007	GREENWICH CAPITAL MARKETS		69,490	73,159	112	1
	31411C	P2 1		06/01/2007	GREENWICH CAPITAL MARKETS		593,075	624,392	954	1
	31411C	PR 6		06/01/2007	GREENWICH CAPITAL MARKETS		1,543,456	1,624,957	2,483	1
	31411C	YB 1		06/01/2007	GREENWICH CAPITAL MARKETS		41,781	43,987	67	1
	31411C	YU 9		06/01/2007	GREENWICH CAPITAL MARKETS		209,480	220,542	337	1
	31411D	CN 7		04/06/2007	UBS WARBURG LLC		150,565	152,579	256	1
	31411D	U8 0		06/01/2007	GREENWICH CAPITAL MARKETS		44,389	46,733	71	1
	31411E	5D 5		06/01/2007	GREENWICH CAPITAL MARKETS		688,082	724,416	1,107	1

SCHEDULE D - PART 3

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

E04.5

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
31411E FZ 5	FEDERAL NATIONAL MTGE ASSOC 12/01/2036		..06/01/2007	GREENWICH CAPITAL MARKETS		1,690,640	1,779,914	2,719	1
31411E H3 4	FEDERAL NATIONAL MTGE ASSOC 12/01/2036		..04/06/2007	UBS WARBURG LLC		525,675	532,708	895	1
31411E L9 6	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		589,887	621,036	949	1
31411E P9 2	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		95,004	100,020	153	1
31411E PQ 4	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		843,923	888,486	1,357	1
31411E TM 9	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		242,030	254,810	389	1
31411E WE 3	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		61,919	65,189	100	1
31411E XC 6	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		41,969	44,185	68	1
31411E ZZ 3	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		177,166	186,521	285	1
31411F 4N 1	FEDERAL NATIONAL MTGE ASSOC 12/01/2036		..06/01/2007	GREENWICH CAPITAL MARKETS		359,863	378,865	579	1
31411F EQ 3	FEDERAL NATIONAL MTGE ASSOC 12/01/2036		..06/01/2007	GREENWICH CAPITAL MARKETS		126,397	133,071	203	1
31411G 6U 1	FEDERAL NATIONAL MTGE ASSOC 12/01/2036		..06/01/2007	GREENWICH CAPITAL MARKETS		194,798	205,084	313	1
31411G MZ 2	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		384,562	404,869	619	1
31411G SP 8	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		44,862	47,231	72	1
31411H 6B 1	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		127,342	134,066	205	1
31411H N2 2	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		131,998	138,968	212	1
31411H N5 5	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		442,508	465,874	712	1
31411H QQ 6	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		525,451	553,198	845	1
31411H XU 9	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		727,818	766,250	1,171	1
31411J G2 6	FEDERAL NATIONAL MTGE ASSOC 12/01/2036		..04/06/2007	UBS WARBURG LLC		89,321	90,516	152	1
31411J KE 5	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		653,964	688,496	1,052	1
31411J R8 1	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		473,379	498,376	761	1
31411K 4U 4	FEDERAL NATIONAL MTGE ASSOC 05/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		268,074	282,229	431	1
31411K 7C 1	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		861,696	907,198	1,386	1
31411K EP 4	FEDERAL NATIONAL MTGE ASSOC 03/01/2037		..04/06/2007	UBS WARBURG LLC		498,078	504,742	848	1
31411K NV 1	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		105,326	110,888	169	1
31411K NX 7	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		50,836	53,520	82	1
31411K R8 8	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..04/06/2007	UBS WARBURG LLC		652,613	661,345	1,111	1
31411K XL 2	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..04/06/2007	UBS WARBURG LLC		563,312	570,849	959	1
31411L BK 6	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		438,072	461,204	705	1
31411L CG 4	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		40,128	42,247	65	1
31411L CR 0	FEDERAL NATIONAL MTGE ASSOC 01/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		364,014	383,236	586	1
31411L QV 6	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		554,904	584,205	893	1
31411L RQ 6	FEDERAL NATIONAL MTGE ASSOC 03/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		88,053	92,703	142	1
31411L S4 4	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		210,832	221,965	339	1
31411L TQ 4	FEDERAL NATIONAL MTGE ASSOC 03/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		820,885	864,231	1,320	1
31411L X5 5	FEDERAL NATIONAL MTGE ASSOC 04/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		298,399	314,156	480	1
31411N 5F 0	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		183,376	193,059	295	1
31411N NJ 2	FEDERAL NATIONAL MTGE ASSOC 03/01/2037		..04/06/2007	UBS WARBURG LLC		285,648	289,470	486	1
31411N NV 5	FEDERAL NATIONAL MTGE ASSOC 02/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		947,837	997,888	1,525	1
31411N XT 9	FEDERAL NATIONAL MTGE ASSOC 03/01/2037		..04/06/2007	UBS WARBURG LLC		83,185	84,298	142	1
31411N XY 8	FEDERAL NATIONAL MTGE ASSOC 03/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		370,389	389,947	596	1
31411R AG 3	FEDERAL NATIONAL MTGE ASSOC 03/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		94,471	99,459	152	1
31411R GS 1	FEDERAL NATIONAL MTGE ASSOC 05/01/2037		..05/15/2007	J.P. MORGAN SEC. INC.		1,200,531	1,249,943	1,910	1
31411R K3 1	FEDERAL NATIONAL MTGE ASSOC 03/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		409,621	431,251	659	1
31411R LP 1	FEDERAL NATIONAL MTGE ASSOC 04/01/2037		..04/06/2007	UBS WARBURG LLC		917,056	929,326	1,562	1
31411R MF 2	FEDERAL NATIONAL MTGE ASSOC 04/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		43,896	46,214	71	1
31411S 6C 5	FEDERAL NATIONAL MTGE ASSOC 04/01/2037		..06/01/2007	Various		26,312,547	27,399,951	41,861	1
31411U G8 8	FEDERAL NATIONAL MTGE ASSOC 04/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		1,701,537	1,791,386	2,737	1
31411U G9 6	FEDERAL NATIONAL MTGE ASSOC 04/01/2037		..04/06/2007	UBS WARBURG LLC		63,595,898	64,444,545	108,302	1
31411U GT 2	FEDERAL NATIONAL MTGE ASSOC 04/01/2037		..04/06/2007	UBS WARBURG LLC		97,719	99,027	167	1
31411U H5 3	FEDERAL NATIONAL MTGE ASSOC 04/01/2037		..04/06/2007	UBS WARBURG LLC		8,244,450	8,354,758	14,041	1
31411U PH 8	FEDERAL NATIONAL MTGE ASSOC 04/01/2037		..06/01/2007	GREENWICH CAPITAL MARKETS		1,649,060	1,736,138	2,652	1

SCHEDULE D - PART 3

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

E04.6

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
31411U RL 7	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	6,131,363	6,213,399	10,442	1.....
31411U SF 9	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	1,973,595	2,000,001	3,361	1.....
31411U TC 5	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	30,322,553	30,725,830	51,637	1.....
31411U XE 6	FEDERAL NATIONAL MTGE ASSOC 03/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	738,599	777,601	1,188	1.....
31411U Z5 3	FEDERAL NATIONAL MTGE ASSOC 03/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	42,166	44,393	68	1.....
31411V CS 6	FEDERAL NATIONAL MTGE ASSOC 03/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	548,170	555,461	933	1.....
31411V JV 2	FEDERAL NATIONAL MTGE ASSOC 03/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	3,661,774	3,710,531	6,236	1.....
31411V PM 5	FEDERAL NATIONAL MTGE ASSOC 03/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	7,598,746	7,999,996	12,222	1.....
31411V T3 3	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	493,349	499,950	840	1.....
31411V TM 1	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	986,797	1,000,000	1,681	1.....
31411W 3T 2	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	Various.....	.....	662,503	691,899	1,057	1.....
31411W A5 6	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	158,442	160,562	270	1.....
31411W AE 7	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	679,044	688,129	1,156	1.....
31411W CQ 8	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	Various.....	.....	843,880	880,560	1,345	1.....
31411W D8 7	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	350,810	369,335	564	1.....
31411W DV 6	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	Various.....	.....	1,589,340	1,672,952	2,556	1.....
31411W E5 2	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	198,340	208,814	319	1.....
31411W EK 9	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	253,147	266,514	407	1.....
31411W FT 9	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	762,003	802,240	1,226	1.....
31411W UX 3	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	95,846	97,128	163	1.....
31411W XT 9	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	493,448	500,050	840	1.....
31411X NC 5	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	56,663,674	57,419,425	96,497	1.....
31411X VB 8	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	4,136,412	4,191,756	7,044	1.....
31411X XK 6	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	707,584	744,948	1,138	1.....
31411Y 4T 7	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	05/15/2007	J.P. MORGAN SEC. INC.....	.....	26,141	27,217	42	1.....
31411Y 5N 9	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	38,556	40,592	62	1.....
31411Y GE 7	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	05/15/2007	J.P. MORGAN SEC. INC.....	.....	992,991	1,033,861	1,580	1.....
31411Y JV 6	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	05/15/2007	J.P. MORGAN SEC. INC.....	.....	154,156	160,501	245	1.....
31411Y JZ 7	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	05/15/2007	J.P. MORGAN SEC. INC.....	.....	33,132	34,495	53	1.....
31411Y KH 5	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	389,422	409,986	626	1.....
31411Y LK 7	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	05/15/2007	J.P. MORGAN SEC. INC.....	.....	29,034	30,229	46	1.....
31411Y QE 6	FEDERAL NATIONAL MTGE ASSOC 06/01/2037.....	.....	06/01/2007	Various.....	.....	153,360	161,142	246	1.....
31411Y SC 8	FEDERAL NATIONAL MTGE ASSOC 06/01/2037.....	.....	06/01/2007	Various.....	.....	593,974	624,903	955	1.....
31411Y ZU 0	FEDERAL NATIONAL MTGE ASSOC 03/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	542,290	570,926	872	1.....
31412A CH 5	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	986,797	1,000,000	1,681	1.....
31412A E2 6	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	34,421	34,882	59	1.....
31412A EP 5	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	560,327	589,915	901	1.....
31412A K2 9	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	05/15/2007	J.P. MORGAN SEC. INC.....	.....	959,498	998,990	1,526	1.....
31412A TW 4	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	781,384	822,645	1,257	1.....
31412A UC 6	FEDERAL NATIONAL MTGE ASSOC 06/01/2037.....	.....	06/01/2007	Various.....	.....	138,343	145,143	222	1.....
31412B EW 8	FEDERAL NATIONAL MTGE ASSOC 12/01/2036.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	209,237	220,285	337	1.....
31412D 6D 5	FEDERAL NATIONAL MTGE ASSOC 12/01/2036.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	35,319	35,792	60	1.....
31412L F6 2	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	04/06/2007	UBS WARBURG LLC.....	.....	3,947,188	4,000,000	6,722	1.....
31412L FU 9	FEDERAL NATIONAL MTGE ASSOC 03/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	592,062	623,326	952	1.....
31412V 7G 7	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	05/15/2007	J.P. MORGAN SEC. INC.....	.....	88,226	91,857	140	1.....
31412W RF 5	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	59,375	62,510	96	1.....
31412W SB 3	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	05/15/2007	J.P. MORGAN SEC. INC.....	.....	69,202	72,051	110	1.....
31412W XB 7	FEDERAL NATIONAL MTGE ASSOC 04/01/2037.....	.....	05/15/2007	J.P. MORGAN SEC. INC.....	.....	159,765	166,341	254	1.....
31412X DM 3	FEDERAL NATIONAL MTGE ASSOC 06/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	282,741	297,671	455	1.....
31412X E7 5	FEDERAL NATIONAL MTGE ASSOC 06/01/2037.....	.....	05/15/2007	J.P. MORGAN SEC. INC.....	.....	25,475	26,523	41	1.....
31412X HL 1	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	609,570	641,758	980	1.....
31412X PN 8	FEDERAL NATIONAL MTGE ASSOC 05/01/2037.....	.....	06/01/2007	GREENWICH CAPITAL MARKETS.....	.....	379,938	400,000	611	1.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10	
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)	
31412X RM 8	FEDERAL NATIONAL MTGE ASSOC 06/01/2037			06/01/2007	GREENWICH CAPITAL MARKETS		48,529	51,092	78	1	
31413A PS 6	FEDERAL NATIONAL MTGE ASSOC 06/01/2037			05/15/2007	J.P. MORGAN SEC. INC		1,335,531	1,390,499	2,124	1	
31413B F8 9	FEDERAL NATIONAL MTGE ASSOC 06/01/2037			06/01/2007	Various		1,171,262	1,225,000	1,872	1	
31413B FX 4	FEDERAL NATIONAL MTGE ASSOC 05/01/2037			05/15/2007	J.P. MORGAN SEC. INC		36,094	37,580	57	1	
31413B JB 8	FEDERAL NATIONAL MTGE ASSOC 06/01/2037			05/15/2007	J.P. MORGAN SEC. INC		1,129,213	1,175,689	1,796	1	
31413C JX 8	FEDERAL NATIONAL MTGE ASSOC 06/01/2037			05/15/2007	J.P. MORGAN SEC. INC		907,816	945,180	1,444	1	
3136FC T3 0	FANNIEMAE STRIP- IO 08/01/2036			06/27/2007	GOLDMAN SACHS		5,987,981	0	104,585	1FE	
3136FE AB 8	FANNIEMAE STRIP-IO 05/25/2036			04/16/2007	CITIGROUP GLOBAL MARKETS		9,427,538	0	134,479	1FE	
32051G RB 3	FIRST HORIZON MORTGAGE PASS-T 08/25/2035			06/01/2007	SCHEDULED ACQUISITION		144,451	144,451	0	1FE	
31371N DQ 5	FNCL 256711 01/01/2049			04/06/2007	UBS WARBURG LLC		986,797	1,000,000	1,681	1	
31371N G7 4	FNCL 256822 01/01/2049			05/15/2007	J.P. MORGAN SEC. INC		38,177	39,748	61	1	
31395V UJ 6	FREDDIE MAC REFERENCE REMIC 06/15/2035			06/01/2007	SCHEDULED ACQUISITION		1,270,819	1,270,819	0	1FE	
917542 KZ 4	UTAH ST 07/01/2012			04/18/2007	PIPER JAFFRAY		22,963,540	21,215,000	364,265	1FE	
917565 GM 9	UTAH TRAN AUTH SALES TAX REV 06/15/2036			05/24/2007	MORGAN STANLEY & CO		1,177,800	5,000,000	0	1FE	
917565 GN 7	UTAH TRAN AUTH SALES TAX REV 06/15/2037			05/24/2007	MORGAN STANLEY & CO		3,795,134	16,935,000	0	1FE	
303820 N2 6	FAIRFAX CNTY VA 10/01/2012			06/07/2007	BEAR STEARNS & CO		17,562,798	16,685,000	169,167	1FE	
88880N AU 3	TOBACCO SETTLEMENT FING CORP 06/01/2047			06/21/2007	Various		101,410,313	103,505,000	154,099	2FE	
927790 BM 6	VIRGINIA COMWLTH TRANSN BRD 09/27/2012			06/29/2007	BAUM GEORGE K. & CO INC		27,373,547	26,140,000	341,272	1FE	
928109 MQ 7	VIRGINIA ST 06/01/2011			04/18/2007	PIPER JAFFRAY		10,623,110	10,080,000	203,000	1FE	
928109 PD 3	VIRGINIA ST 06/01/2012			06/06/2007	MERRILL LYNCH		7,450,668	7,090,000	0	1FE	
928109 PE 1	VIRGINIA ST 06/01/2013			06/06/2007	MERRILL LYNCH		7,550,314	7,130,000	0	1FE	
181144 PK 6	CLARK CNTY WASH SCH DIST NO 0 12/01/2015			04/12/2007	MERRILL LYNCH		11,497,639	10,585,000	233,311	1FE	
25154C CT 9	DEUTSCHE BK SPEARS/LIFERS TR 01/01/2036			06/28/2007	MERRILL LYNCH		51,878,854	51,910,000	229,869	1FE	
93974B E3 2	WASHINGTON ST 07/01/2017			05/15/2007	J.P. MORGAN SEC. INC		5,526,756	5,070,000	0	1FE	
88880L AA 1	WEST VIRGINIA ST TOB SETTLEME 06/01/2047			06/14/2007	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	0	2FE	
97705L HM 2	WISCONSIN ST 05/01/2011			04/18/2007	CITIGROUP GLOBAL MARKETS		15,753,845	15,030,000	359,050	1FE	
97705L PC 5	WISCONSIN ST 05/01/2012			06/06/2007	MERRILL LYNCH		5,872,335	5,615,000	0	1FE	
97705L PD 3	WISCONSIN ST 05/01/2013			06/06/2007	MERRILL LYNCH		6,192,816	5,880,000	0	1FE	
3199999	Total - Bonds - Special Revenue & Special Assessments							4,711,291,095	5,089,561,185	44,314,336	XXX
Bonds - Public Utilities											
131347 BC 9	CALPINE CORP 07/15/2010			05/09/2007	Various		7,361,250	7,000,000	191,958	6FE	
111021 AE 1	BRITISH TEL PLC 12/15/2030	F		04/16/2007	MANDATORY EXCHANGE		338,247	244,000	7,484	2FE	
3899999	Total - Bonds - Public Utilities							7,699,497	7,244,000	199,442	XXX
Bonds - Industrial and Miscellaneous											
016275 AF 6	ALION SCIENCE AND TECH C 02/01/2015			06/20/2007	VOLUNTARY EXCHANGE		5,041,223	5,000,000	187,917	5FE	
020002 AU 5	ALLSTATE CORP 05/15/2057			05/03/2007	GOLDMAN SACHS		17,433,325	17,500,000	0	1FE	
020002 AV 3	ALLSTATE CORP 05/15/2037			05/03/2007	J.P. MORGAN SEC. INC		7,986,320	8,000,000	0	1FE	
LN2629 50 6	AMERICAN AIRLINES INC TERM 2 12/17/2010			05/21/2007	CITIBANK NA BANK DEBT		2,500,000	2,500,000	0	3FE	
02687Q BW 7	AMERICAN INTL GROUP 05/18/2017			05/15/2007	BARCLAYS CAPITAL		4,994,650	5,000,000	0	1FE	
031162 AT 7	AMGEN INC 06/01/2037			06/28/2007	Various		42,525,290	43,000,000	68,000	1FE	
037411 AR 6	APACHE CORPORATION 01/15/2037			06/13/2007	BANC OF AMERICA SECURITIES		6,840,796	7,330,000	173,477	1FE	
04853E AR 0	ATLANTIC EXPRESS TRANS 04/15/2012			05/01/2007	JEFFERIES & CO		2,955,000	3,000,000	0	5FE	
05949A 3F 5	BANC OF AMERICA MORTGAGE SECU 04/25/2035			06/01/2007	SCHEDULED ACQUISITION		88,007	88,007	0	1FE	
05949A U5 7	BANC OF AMERICA MORTGAGE SECU 03/25/2035			06/01/2007	SCHEDULED ACQUISITION		82,881	82,881	0	1FE	
079857 AH 1	BELLSOUTH CAP FUNDING 02/15/2030			04/16/2007	MANDATORY EXCHANGE		286,222	244,000	3,256	1FE	
LN3286 03 3	BERRY PLASTICS HOLDING CORP 04/03/2015			04/25/2007	CREDIT SUISSE-BANK DEBT		6,000,000	6,000,000	0	3FE	
09348T AA 6	BLAZE RECYCLING & METALS 07/15/2012			06/22/2007	JEFFERIES & CO		3,000,000	3,000,000	0	4Z	
LN3317 91 1	BOISE CASCADE LLC E 05/03/2014			05/09/2007	CHASE SECURITIES INC-BANK DEBT		4,670,230	4,670,230	0	3FE	
101137 AE 7	BOSTON SCIENTIFIC 11/15/2035			05/01/2007	UBS WARBURG LLC		9,676,700	10,000,000	328,611	2FE	
110394 AA 1	BRISTOW GROUP INC 09/15/2017			06/08/2007	GOLDMAN SACHS		3,000,000	3,000,000	0	3FE	
LN3208 87 0	CALPINE CORP-FIRST PRIORITY D 03/29/2009			04/20/2007	CREDIT SUISSE-BANK DEBT		49,000,000	49,000,000	0	6FE	
LN2777 67 7	CEBRIDGE CONNECTIONS INC_1ST 11/05/2013			04/27/2007	GOLDMAN SACHS-BANK DEBT		9,975,000	10,000,000	0	4FE	

SCHEDULE D - PART 3

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

E04.8

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
LN3197 65 1	CEDAR FAIR -LP 08/30/2012.....		..05/23/2007	MANDATORY EXCHANGE.....		11,910,000	11,910,000	0	3Z.....
LN3239 26 3	CELANESE HOLDINGS LLC 03/30/2014.....		..04/26/2007	DEUTSCHE BANK SECURITIES INC-BANK DEBT.....		10,000,000	10,000,000	0	3FE.....
151169 AC 3	CELLU TISSUE HOLDINGS 03/15/2010.....		..06/26/2007	BNY CAPITAL MARKETS, INC.....		2,000,000	2,000,000	56,333	4FE.....
152312 AT 1	CENTEX CORP 05/01/2016.....		..06/01/2007	Various.....		17,503,608	17,860,000	232,032	2FE.....
LN3330 85 6	CEQUEL COMMUNICATIONS LLC 1ST 10/15/2013.....		..05/23/2007	MANDATORY EXCHANGE.....		23,930,663	24,000,000	0	4Z.....
LN2670 91 4	CHARTER COMMUNICATIONS OPER B 04/28/2013.....		..05/29/2007	CHASE SECURITIES INC-BANK DEBT.....		16,000,000	16,000,000	0	4FE.....
LN3226 17 9	CHARTER COMMUNICATIONS OPER N 03/06/2014.....		..05/29/2007	CHASE SECURITIES INC-BANK DEBT.....		6,000,000	6,000,000	0	4FE.....
16163E AL 2	CHASE MORTGAGE FINANCE CORPOR 03/25/2037.....		..04/01/2007	Various.....		(1,567,305)	(1,571,307)	(6,962)	1FE.....
171798 AA 9	CIMAREX ENERGY CO 05/01/2017.....		..04/17/2007	J.P. MORGAN SEC. INC.....		3,000,000	3,000,000	0	1.....
172973 XW 4	CITICORP MORTGAGE SECURITIES, 06/25/2034.....		..06/01/2007	SCHEDULED ACQUISITION.....		642,512	642,512	0	1FE.....
17309V AQ 6	CITIMORTGAGE ALTERNATIVE LOAN 08/25/2021.....		..04/01/2007	Various.....		(29,177)	(29,132)	(135)	1FE.....
179584 AA 5	CLAIRE'S STORES INC 06/01/2015.....		..05/23/2007	Various.....		3,995,000	4,000,000	0	5FE.....
179584 AG 2	CLAIRE'S STORES INC 06/01/2017.....		..05/24/2007	BEAR STEARNS & CO.....		4,967,500	5,000,000	583	5FE.....
181592 AD 8	CLARKE AMERICAN CORP 05/15/2015.....		..04/26/2007	CREDIT SUISSE.....		4,000,000	4,000,000	0	5FE.....
181592 AF 3	CLARKE AMERICAN CORP 05/15/2015.....		..04/26/2007	CREDIT SUISSE.....		4,000,000	4,000,000	0	5FE.....
LN3246 74 8	CLARKE AMERICAN CORP B 05/01/2014.....		..05/01/2007	BANK DEBT PRINC ADV.....		25,000,000	25,000,000	0	3FE.....
19075Q AA 0	COBANK, ABC 06/15/2022.....		..06/06/2007	LEHMAN BROTHERS INC.....		10,000,000	10,000,000	0	1FE.....
20030N AM 3	COMCAST CORP 03/15/2037.....		..05/31/2007	Various.....		26,591,600	27,000,000	378,042	2FE.....
202795 HK 9	COMMONWEALTH EDISON 03/15/2036.....		..06/13/2007	CITIGROUP GLOBAL MARKETS.....		4,519,750	5,000,000	76,208	2FE.....
12543D AD 2	COMMUNITY HEALTH SYSTEMS 07/15/2015.....		..06/27/2007	CREDIT SUISSE.....		14,894,100	15,000,000	0	4FE.....
208251 AE 8	CONOCO INC 04/15/2029.....		..04/16/2007	MANDATORY EXCHANGE.....		276,330	244,000	47	1FE.....
21079N AA 9	CONTINENTAL AIRLINES INC 04/19/2022.....		..06/19/2007	MORGAN STANLEY & CO.....		16,540,660	17,000,000	203,422	2FE.....
02150J AT 9	COUNTRYWIDE ALTERNATIVE LOAN 01/01/2049.....		..04/01/2007	Various.....		(34,907,031)	(35,000,000)	(155,069)	1FE.....
02150E AA 1	COUNTRYWIDE ALTERNATIVE LOAN 04/25/2037.....		..04/02/2007	CITIGROUP GLOBAL MARKETS.....		50,226,406	49,752,205	33,168	1FE.....
02150J BA 9	COUNTRYWIDE ALTERNATIVE LOAN 05/25/2022.....		..04/01/2007	DEUTSCHE BANK SECURITIES INC.....		34,453,135	34,544,895	153,053	1FE.....
12667G UH 4	COUNTRYWIDE ALTERNATIVE LOAN 07/25/2035.....		..06/01/2007	SCHEDULED ACQUISITION.....		95,103	95,103	0	1FE.....
23243B AB 0	COUNTRYWIDE ALTERNATIVE LOAN 09/25/2046.....		..06/29/2007	COUNTRYWIDE.....		5,403,024	5,449,000	11,541	2FE.....
22238H GR 5	COUNTRYWIDE FINL CORP 05/07/2012.....		..06/04/2007	GOLDMAN SACHS.....		20,000,000	20,000,000	0	1FE.....
126694 AG 3	COUNTRYWIDE HOME LOANS 08/25/2035.....		..06/01/2007	SCHEDULED ACQUISITION.....		191,933	191,933	0	1FE.....
12669F ZT 3	COUNTRYWIDE HOME LOANS 07/25/2034.....		..06/01/2007	SCHEDULED ACQUISITION.....		417,023	417,023	0	1FE.....
12669G YA 3	COUNTRYWIDE HOME LOANS 05/25/2035.....		..06/01/2007	SCHEDULED ACQUISITION.....		79,933	79,933	0	1FE.....
22545Y AG 6	CREDIT SUISSE MORTGAGE CAPITA 01/15/2049.....		..04/27/2007	CREDIT SUISSE.....		50,250,000	50,000,000	63,878	1FE.....
126650 BJ 8	CVS CAREMARK CORP 06/01/2027.....		..06/14/2007	Various.....		48,879,660	50,000,000	100,694	2FE.....
24668P AA 5	DELHAIZE AMERICA INC 06/15/2017.....		..06/18/2007	BANC OF AMERICA SECURITIES.....		11,958,720	12,000,000	0	3FE.....
LN3295 07 5	DELTA AIR LINES INC 2ND LIEN 04/30/2014.....		..05/14/2007	GOLDMAN SACHS-BANK DEBT.....		5,000,000	5,000,000	0	4FE.....
247907 AC 2	DELTA PETROLEUM CORP 04/01/2015.....		..05/18/2007	Various.....		6,631,875	7,250,000	50,167	5FE.....
25179S AD 2	DEVON FINANCING 09/30/2031.....		..04/16/2007	MANDATORY EXCHANGE.....		291,770	244,000	854	2FE.....
254709 AA 6	DISCOVER FINANCIAL SVS 06/11/2010.....		..06/05/2007	MORGAN STANLEY & CO.....		7,000,000	7,000,000	0	2FE.....
254709 AB 4	DISCOVER FINANCIAL SVS 06/12/2017.....		..06/05/2007	MORGAN STANLEY & CO.....		14,969,400	15,000,000	0	2FE.....
260543 BJ 1	DOW CHEMICAL 11/01/2029.....		..04/16/2007	MANDATORY EXCHANGE.....		270,677	244,000	8,248	1FE.....
26816L AU 6	DYNEGY HOLDINGS INC 06/01/2019.....		..05/17/2007	J.P. MORGAN SEC. INC.....		20,000,000	20,000,000	0	4FE.....
26816L AY 8	DYNEGY HOLDINGS INC 06/01/2015.....		..05/17/2007	J.P. MORGAN SEC. INC.....		10,000,000	10,000,000	0	4FE.....
277432 AC 4	EASTMAN CHEMICAL 06/15/2024.....		..05/16/2007	CITIGROUP GLOBAL MARKETS.....		10,887,100	10,000,000	330,417	2FE.....
280146 AC 5	EDGEN ACQUISITION CORP 02/01/2011.....		..04/16/2007	JEFFERIES & CO.....		5,370,000	5,000,000	106,431	4FE.....
281023 AY 7	EDISON MISSION ENERGY 05/15/2027.....		..05/01/2007	CITIGROUP GLOBAL MARKETS.....		10,000,000	10,000,000	0	3FE.....
29078E AA 3	EMBARQ CORP 06/01/2036.....		..06/12/2007	J.P. MORGAN SEC. INC.....		4,985,150	5,000,000	15,546	2FE.....
29270U AD 7	ENERGY PARTNERS LTD 04/15/2014.....		..04/18/2007	BANC OF AMERICA SECURITIES.....		1,500,000	1,500,000	0	5FE.....
29270U AE 5	ENERGY PARTNERS LTD 04/15/2013.....		..04/18/2007	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000	0	5FE.....
29276K AA 9	ENERGY XXI GULF COAST IN 06/15/2013.....		..05/24/2007	JEFFERIES & CO.....		7,500,000	7,500,000	0	5FE.....
LN3334 66 8	ENTEGRA TC LLC 2ND LIEN 04/19/2014.....		..06/01/2007	CREDIT SUISSE-BANK DEBT.....		13,529,063	13,500,000	0	4FE.....
LN3334 78 3	ENTEGRA TC LLC REVOLVING 2ND 04/19/2014.....		..06/01/2007	CREDIT SUISSE-BANK DEBT.....		10,012,222	10,000,000	0	4FE.....
293791 AW 9	ENTERPRISE PRODUCTS OPER 01/15/2068.....		..05/21/2007	J.P. MORGAN SEC. INC.....		9,997,900	10,000,000	0	3FE.....
298726 AA 8	EUROFRESH INC 01/15/2013.....		..04/17/2007	IMPERIAL CAPITAL.....		3,015,000	3,000,000	89,764	5FE.....

SCHEDULE D - PART 3

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

E04.9

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
314275 AA 6	FEDERATED RETAIL HOLDING 12/01/2016.....			..06/11/2007	UBS WARBURG LLC.....		4,837,150	5,000,000	10,653	2FE.....
314275 AC 2	FEDERATED RETAIL HOLDING 03/15/2037.....			..06/13/2007	BANC OF AMERICA SECURITIES.....		9,539,800	10,000,000	143,438	2FE.....
LN3178 11 5	FOAMEX L.P. 1ST LIEN 02/12/2013.....			..05/16/2007	BANC OF AMERICA SECURITIES LLC BANK DEBT.....		4,709,632	4,705,882	.0	4FE.....
LN3178 15 6	FOAMEX L.P.-2ND LIEN 02/12/2013.....			..04/10/2007	BANC OF AMERICA SECURITIES LLC BANK DEBT.....		3,046,958	3,000,000	.0	5FE.....
LN3032 33 8	FORD MOTOR COMPANY 12/15/2011.....			..06/01/2007	MERRILL LYNCH BANK DEBT.....		9,380,056	10,000,000	.0	3FE.....
345397 VC 4	FORD MOTOR CREDIT CO 12/15/2016.....			..06/06/2007	J.P. MORGAN SEC. INC.....		4,937,500	5,000,000	192,222	4FE.....
346091 AX 9	FOREST OIL CORPORATION 06/15/2019.....			..06/01/2007	J.P. MORGAN CHASE.....		3,000,000	3,000,000	.0	4FE.....
302570 AX 4	FPL GROUP CAPITAL INC 06/15/2067.....			..06/22/2007	Various.....		19,317,920	19,500,000	22,167	1FE.....
LN3242 19 2	FREEPORT-MCMORAN COPPER 03/19/2014.....			..04/20/2007	CHASE SECURITIES INC-BANK DEBT.....		17,080,800	17,080,800	.0	2FE.....
36159X AJ 9	GE CAPITAL COMMERCIAL MORTGAG 04/10/2017.....			..04/26/2007	BANC OF AMERICA SECURITIES.....		50,251,852	50,000,000	55,193	1FE.....
37247D AJ 5	GENWORTH FINANCIAL INC 06/15/2012.....			..06/05/2007	BANC OF AMERICA SECURITIES.....		14,995,950	15,000,000	.0	1FE.....
36185N D5 6	GMAC MORTGAGE CORPORATION LOA 11/25/2033.....			..06/01/2007	SCHEDULED ACQUISITION.....		351,292	351,292	.0	1FE.....
381303 GP 5	GOLDEN VY UNI SCH DIST CALIF 08/01/2032.....			..04/04/2007	BEAL (M.R.) & CO.....		704,457	2,385,000	.0	1FE.....
LN3301 69 1	GOODYEAR TIRE & RUBBER CO 04/30/2014.....			..05/02/2007	CHASE SECURITIES INC-BANK DEBT.....		18,000,000	18,000,000	.0	3FE.....
LN3282 86 7	GRAHAM PACKAGING CO LP-1ST LI 10/07/2011.....			..04/26/2007	DEUTSCHE BANK SECURITIES INC-BANK DEBT.....		4,000,000	4,000,000	.0	4FE.....
39678Y AA 2	GREENWICH CAPITAL COMMERCIAL 03/18/2051.....			..06/05/2007	GREENWICH CAPITAL MARKETS.....		19,000,000	19,000,000	.0	1FE.....
410345 AE 2	HANESBRANDS INC 12/15/2014.....			..06/19/2007	VOLUNTARY EXCHANGE.....		6,051,777	6,000,000	5,856	4FE.....
413627 AX 8	HARRAHS OPERATING CO INC 06/01/2016.....			..06/22/2007	Various.....		5,603,125	6,500,000	77,458	3FE.....
LN3270 85 4	HAWKER BEECHCRAFT INC 03/26/2014.....			..04/20/2007	CREDIT SUISSE-BANK DEBT.....		624,113	624,113	.0	3FE.....
LN3270 93 8	HAWKER BEECHCRAFT INC 03/26/2014.....			..04/20/2007	CREDIT SUISSE-BANK DEBT.....		7,375,887	7,375,887	.0	3FE.....
421924 BC 4	HEALTHSOUTH CORP 06/15/2014.....			..06/08/2007	VOLUNTARY EXCHANGE.....		4,000,000	4,000,000	220,780	5FE.....
421924 BF 7	HEALTHSOUTH CORP 06/15/2016.....			..06/08/2007	VOLUNTARY EXCHANGE.....		6,901,427	7,000,000	361,618	5FE.....
40426W AU 5	HRPT PROPERTIES TRUST 06/15/2017.....			..06/18/2007	WACHOVIA CORPORATION.....		9,979,000	10,000,000	.0	2FE.....
451663 AC 2	IDEARC INC 11/15/2016.....			..06/11/2007	VOLUNTARY EXCHANGE.....		12,000,000	12,000,000	69,333	4FE.....
456671 AA 4	INDYMAC IMSC MORTGAGE TR 01/01/2049.....			..05/10/2007	CREDIT SUISSE.....		99,759,516	99,900,000	499,500	1FE.....
LN2252 81 2	INTERSTATE FIBERNET-ITC DELTA 08/26/2009.....			..04/02/2007	BANK DEBT PRINC PAYDOWN.....		18,979	18,979	.0	4Z.....
45974V B4 9	INTL LEASE FINANCE CORP 06/01/2014.....			..05/23/2007	BARCLAYS CAPITAL.....		14,974,200	15,000,000	.0	1Z.....
44980Y AH 0	IPCS INC 05/01/2013.....			..04/11/2007	BANC OF AMERICA SECURITIES.....		1,500,000	1,500,000	.0	4FE.....
44980Y AJ 6	IPCS INC 05/01/2014.....			..04/12/2007	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000	.0	5FE.....
730481 AE 8	J.B. POINDEXTER & CO 03/15/2014.....			..05/02/2007	UBS WARBURG LLC.....		5,213,625	5,450,000	68,882	4FE.....
708130 AC 3	JC PENNEY CORPORATION IN 10/15/2036.....			..04/24/2007	LEHMAN BROTHERS INC.....		11,843,400	12,000,000	.0	2FE.....
46631B AK 1	JP MORGAN CHASE COMMERCIAL MO 06/15/2049.....			..06/28/2007	J.P. MORGAN SEC. INC.....		110,814,520	112,365,000	75,001	1FE.....
442488 BA 9	K HOVNANIAN ENTERPRISES 01/15/2017.....			..04/17/2007	UBS WARBURG LLC.....		2,962,500	3,000,000	68,281	3FE.....
48238Q AB 1	KAR HOLDINGS INC 05/01/2014.....			..04/13/2007	GOLDMAN SACHS.....		2,000,000	2,000,000	.0	5FE.....
487836 AT 5	KELLOGG CO 04/01/2031.....			..04/16/2007	MANDATORY EXCHANGE.....		286,351	244,000	757	2FE.....
LN3226 85 6	KELSON ENERGY 1ST LIEN B 03/08/2013.....			..06/07/2007	Various.....		17,441,750	17,500,000	.0	4Z.....
494550 AV 8	KINDER MORGAN ENER PART 02/01/2037.....			..05/23/2007	CITIGROUP GLOBAL MARKETS.....		9,184,582	9,340,000	200,680	2FE.....
494550 AW 6	KINDER MORGAN ENER PART 01/15/2038.....			..06/18/2007	J.P. MORGAN SEC. INC.....		39,906,000	40,000,000	.0	2FE.....
52107Q AD 7	LAZARD GROUP 06/15/2017.....			..06/18/2007	GOLDMAN SACHS.....		14,955,300	15,000,000	.0	2FE.....
50180J AG 0	LB-UBS COMMERCIAL MORTGAGE TR 02/15/2040.....			..04/24/2007	LEHMAN BROTHERS INC.....		20,099,228	20,000,000	86,520	1FE.....
524908 WH 9	LEHMAN BROTHERS HOLDINGS 05/03/2032.....			..04/24/2007	LEHMAN BROTHERS INC.....		19,736,400	20,000,000	.0	1FE.....
527288 BA 1	LEUCADIA NATIONAL CORP 03/15/2017.....			..06/27/2007	JEFFERIES & CO.....		4,812,500	5,000,000	114,792	3FE.....
LN3197 00 8	MACH GEN LLC-1ST LIEN B 02/22/2014.....			..06/01/2007	Various.....		10,847,882	10,843,707	.0	4FE.....
LN3196 96 8	MACH GEN LLC-1ST LIEN SYNTHET 02/22/2013.....			..06/01/2007	Various.....		1,125,007	1,124,574	.0	4FE.....
LN3197 08 1	MACH GEN LLC-2ND LIEN C 02/15/2015.....			..06/08/2007	Various.....		3,261,621	3,095,378	.0	5Z.....
56845T AF 4	MARINER ENERGY INC 05/15/2017.....			..04/26/2007	Various.....		4,010,000	4,000,000	444	4FE.....
573284 AJ 5	MARTIN MARIETTA MATERIAL 05/01/2037.....			..04/25/2007	J.P. MORGAN SEC. INC.....		9,998,600	10,000,000	.0	2FE.....
552953 BC 4	MGM MIRAGE INC 06/01/2016.....			..05/22/2007	Various.....		7,990,000	8,000,000	3,333	3FE.....
618270 AB 8	MORRIS PUBLISHING 08/01/2013.....			..05/22/2007	Various.....		3,263,750	3,500,000	77,583	4FE.....
624758 AA 6	MUELLER WATER PRODUCTS 06/01/2017.....			..05/16/2007	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000	.0	4FE.....
638612 AJ 0	NATIONWIDE LIFE GBL FUND 05/15/2037.....			..05/14/2007	MORGAN STANLEY & CO.....		24,962,000	25,000,000	.0	2FE.....
640071 AR 7	NEENAH CORP 01/01/2017.....			..04/18/2007	VOLUNTARY EXCHANGE.....		4,000,000	4,000,000	115,056	4FE.....

SCHEDULE D - PART 3

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

E04.10

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
640094 AG 3	NEFF CORP 06/01/2015.....			05/23/2007	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000	.0	5FE.....
651716 AB 8	NEWPAGE HLDG CORP 11/01/2013.....			05/01/2007	Various.....		48,716	8,381	.0	5Z.....
652482 BM 1	NEWS AMERICA INC 03/01/2037.....			06/13/2007	LEHMAN BROTHERS INC.....		5,429,880	6,000,000	108,650	2FE.....
LN3322 97 8	NORANDA ALUMINUM INC 05/18/2014.....			05/30/2007	MERRILL LYNCH BANK DEBT.....		2,000,000	2,000,000	.0	3FE.....
LN2669 44 5	NORWOOD PROM PRD A 08/17/2009.....			04/02/2007	BANK DEBT PRINC ADV.....		59,589	59,589	.0	4FE.....
LN1914 84 2	NOVELIS INC B1 USD 01/07/2012.....			05/21/2007	CITIBANK NA BANK DEBT.....		3,020,981	3,020,981	.0	3FE.....
67105E AA 0	OUTBACK STEAKHOUSE INC 05/15/2015.....			06/27/2007	BANC OF AMERICA SECURITIES.....		4,930,000	5,000,000	14,444	5FE.....
690742 AA 9	OWENS CORNING INC 12/01/2016.....			06/22/2007	VOLUNTARY EXCHANGE.....		5,957,589	5,950,000	22,560	2FE.....
690742 AB 7	OWENS CORNING INC 12/01/2036.....			06/22/2007	Various.....		23,978,619	24,480,000	87,516	2Z.....
713409 AC 4	PEPSI BOTTLING 03/01/2029.....			04/16/2007	MANDATORY EXCHANGE.....		275,932	244,000	2,135	1FE.....
716424 AC 0	PETRA CRE CDO LTD 01/01/2049.....			05/24/2007	GREENWICH CAPITAL MARKETS.....		18,000,000	18,000,000	.0	1FE.....
72347Q AB 9	PINNACLE FOODS LLC/CORP 04/01/2017.....			04/11/2007	LEHMAN BROTHERS INC.....		1,987,500	2,000,000	8,264	5FE.....
723787 AB 3	PIONEER NATURAL RESOURCE 01/15/2028.....			06/07/2007	BANC OF AMERICA SECURITIES.....		7,481,680	8,000,000	235,200	3FE.....
72650R AQ 5	PLAINS ALL AMER PIPELINE 01/15/2037.....			04/09/2007	BANC OF AMERICA SECURITIES.....		6,794,562	6,680,000	199,899	2FE.....
726505 AD 2	PLAINS EXPLORATION & PRO 06/15/2015.....			06/13/2007	J.P. MORGAN SEC. INC.....		5,000,000	5,000,000	.0	4FE.....
LN2575 65 9	PLY-GEM INDUSTRIES 08/15/2011.....			04/05/2007	BANK DEBT PRINC ADV.....		393,187	393,187	.0	4FE.....
LN3291 00 9	PLY-GEM INDUSTRIES 08/15/2011.....			05/23/2007	MANDATORY EXCHANGE.....		14,315,062	14,315,062	.0	3FE.....
LN3291 04 1	PLY-GEM INDUSTRIES 08/15/2011.....			05/23/2007	MANDATORY EXCHANGE.....		534,938	534,938	.0	3FE.....
69351H AD 4	PPF FUNDING INC 04/15/2017.....			04/04/2007	MORGAN STANLEY & CO.....		9,962,200	10,000,000	.0	1FE.....
69351H AE 2	PPF FUNDING INC 04/15/2012.....			04/04/2007	MORGAN STANLEY & CO.....		9,981,700	10,000,000	.0	1FE.....
74161Y AT 2	PRIME MORTGAGE TRUST 11/25/2021.....			04/30/2007	FTN FINANCIAL SECURITIES CORP.....		10,596,628	10,659,921	.0	1FE.....
743315 AM 5	PROGRESSIVE CORP 06/15/2037.....			06/18/2007	GOLDMAN SACHS.....		24,932,250	25,000,000	.0	1FE.....
745332 BY 1	PUGET SOUND ENERGY INC 06/01/2067.....			05/30/2007	LEHMAN BROTHERS INC.....		25,000,000	25,000,000	.0	3FE.....
74834L AN 0	QUEST DIAGNOSTIC INC 07/01/2037.....			06/19/2007	MORGAN STANLEY & CO.....		19,778,200	20,000,000	.0	2FE.....
76112B SQ 4	RAAC SERIES 09/25/2034.....			06/01/2007	SCHEDULED ACQUISITION.....		98,446	98,446	.0	1FE.....
LN3195 76 2	RAILAMERICA INC 08/14/2008.....			04/30/2007	MORGAN STANLEY & CO. INC BANK DEBT.....		15,000,000	15,000,000	.0	5Z.....
576442 AA 5	RARE RESTAURANT GROUP LL 05/14/2014.....			04/30/2007	JEFFERIES & CO.....		1,250,000	1,250,000	.0	1.....
75725# AA 0	REDBUD ENERGY A 10/25/2011.....			06/01/2007	Various.....		6,614,620	6,883,966	.0	5Z.....
75725# AB 8	REDBUD ENERGY B 10/25/2011.....			06/01/2007	Various.....		1,023,900	1,079,388	.0	5Z.....
759509 AB 8	RELIANCE STEEL & ALUM 11/15/2036.....			04/02/2007	VOLUNTARY EXCHANGE.....		24,501,285	25,000,000	627,917	2FE.....
759509 AD 4	RELIANCE STEEL & ALUM 11/15/2016.....			04/02/2007	VOLUNTARY EXCHANGE.....		24,855,457	25,000,000	568,333	2FE.....
LN2927 95 9	RENFRO CORP B 03/08/2013.....			05/04/2007	BANK DEBT PRINC ADV.....		567,241	567,241	.0	4FE.....
76110H GV 5	RESIDENTIAL ACCREDIT LOANS, I 08/25/2033.....			06/01/2007	SCHEDULED ACQUISITION.....		211,747	211,747	.0	1FE.....
45660L SX 8	RESIDENTIAL ASSET SECURITIZAT 07/25/2035.....			06/01/2007	SCHEDULED ACQUISITION.....		148,259	148,259	.0	1FE.....
76114E AC 6	RESIDENTIAL CAPITAL LLC 06/01/2012.....			05/22/2007	BANC OF AMERICA SECURITIES.....		34,872,600	35,000,000	.0	2FE.....
76775W AA 0	RITE AID CORP 12/15/2015.....			05/17/2007	Various.....		4,968,300	5,000,000	.0	5FE.....
76775W AD 4	RITE AID CORP 06/15/2017.....			05/17/2007	Various.....		4,935,760	5,000,000	.0	5FE.....
LN3047 43 5	RIVERDEEP INTERACTIVE LEARN 11/28/2013.....			05/21/2007	CREDIT SUISSE-BANK DEBT.....		2,500,000	2,500,000	.0	4FE.....
775371 AU 1	ROHM & HAAS CO 07/15/2029.....			04/16/2007	MANDATORY EXCHANGE.....		290,067	244,000	4,842	1FE.....
781904 AR 8	RURAL CELLULAR CORP 06/01/2013.....			05/24/2007	BEAR STEARNS & CO.....		3,000,000	3,000,000	.0	5FE.....
769422 AA 4	RVMLT 2007-1 A 05/25/2047.....			05/15/2007	GREENWICH CAPITAL MARKETS.....		100,000,000	100,000,000	.0	1FE.....
800907 AN 7	SANMINA-SCI CORP 06/15/2014.....			06/07/2007	BANC OF AMERICA SECURITIES.....		4,000,000	4,000,000	.0	3FE.....
LN3376 85 9	SC TERMOELECTRIC 05/15/2017.....			05/23/2007	DEUTSCHE BANK SECURITIES INC-BANK DEBT.....		7,814,008	7,982,522	.0	4Z.....
827065 AB 9	SILICON VALLEY BANK 06/01/2017.....			05/15/2007	MERRILL LYNCH.....		9,978,100	10,000,000	.0	1Z.....
LN3377 05 5	SIX FLAGS THEME PARKS E 05/25/2015.....			05/31/2007	CHASE SECURITIES INC-BANK DEBT.....		4,000,000	4,000,000	.0	4FE.....
832248 AQ 1	SMITHFIELD FOODS INC 07/01/2017.....			06/19/2007	CITIGROUP GLOBAL MARKETS.....		7,000,000	7,000,000	.0	3FE.....
LN3230 10 6	SOLAR CAPITAL CORP-SUNGARD DA 02/28/2014.....			05/23/2007	MANDATORY EXCHANGE.....		7,369,614	7,376,513	.0	3Z.....
84649P AF 2	SPANSION LLC 06/01/2013.....			05/31/2007	Various.....		6,516,875	6,500,000	7,071	4FE.....
852060 AG 7	SPRINT CAPITAL CORP 05/01/2019.....			04/16/2007	MANDATORY EXCHANGE.....		251,893	244,000	7,717	2FE.....
854631 AB 4	STANLEY-MARTIN COMM 08/15/2015.....			04/24/2007	WACHOVIA CORPORATION.....		3,375,000	3,750,000	73,125	4FE.....
83272A AC 8	STONE CONTAINER 03/15/2017.....			06/13/2007	VOLUNTARY EXCHANGE.....		4,000,000	4,000,000	68,444	4FE.....
878483 AM 8	TECH OLYMPIC USA, INC 04/01/2011.....			05/08/2007	BANC OF AMERICA SECURITIES.....		1,875,000	2,000,000	19,917	5FE.....

SCHEDULE D - PART 3

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

E04.11

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
87922R AG 7	TELCORDIA TECHNOLOGIES	07/15/2012		06/26/2007	CREDIT SUISSE			14,850,000	15,000,000	.0	4FE
88033G BA 7	TENET HEALTHCARE CORP	07/01/2014		06/27/2007	Various			3,947,500	4,000,000	97,104	5FE
872384 AC 6	TEPPCO PARTNERS LP	06/01/2067		05/15/2007	WACHOVIA CORPORATION			9,983,900	10,000,000	.0	3FE
88732J AC 2	TIME WARNER CABLE INC	05/01/2017		04/04/2007	CITIGROUP GLOBAL MARKETS			29,930,700	30,000,000	.0	2FE
88732J AE 8	TIME WARNER CABLE INC	05/01/2037		04/04/2007	DEUTSCHE BANK SECURITIES INC			24,839,000	25,000,000	.0	2FE
88731E AF 7	TIME WARNER ENT	03/15/2023		04/16/2007	MANDATORY EXCHANGE			290,538	244,000	1,760	2FE
887317 AD 7	TIME WARNER INC	11/15/2036		06/13/2007	CITIGROUP GLOBAL MARKETS			18,574,000	20,000,000	119,167	2FE
88830M AD 4	TITAN INTERNATIONAL INC	01/15/2012		05/17/2007	VOLUNTARY EXCHANGE			4,000,000	4,000,000	123,556	4FE
89417E AD 1	TRAVELERS COS INC	06/15/2037		05/23/2007	BANC OF AMERICA SECURITIES			14,797,200	15,000,000	.0	1FE
89421E AA 1	TRAVELPORT LLC	09/01/2014		06/20/2007	VOLUNTARY EXCHANGE			2,928,026	3,000,000	15,810	5FE
LN3308 98 5	TRIBUNE CO B	05/17/2014		06/06/2007	CHASE SECURITIES INC-BANK DEBT			34,737,500	35,000,000	.0	3FE
LN3304 76 0	TRUMP ENTERTAINMENT-C1	05/20/2012		04/26/2007	MANDATORY EXCHANGE			7,368,750	7,368,750	.0	4Z
LN3304 80 2	TRUMP ENTERTAINMENT-C2	05/20/2012		05/18/2007	BANK DEBT PRINC ADV			7,368,750	7,368,750	.0	4Z
873168 AQ 1	TXU CORP	11/15/2034		04/04/2007	CITIGROUP GLOBAL MARKETS			4,269,900	5,000,000	131,910	3FE
904677 AG 6	UNIFI INC	05/15/2014		06/26/2007	BMO CAPITAL MARKETS			2,000,000	2,000,000	28,111	5FE
906548 CE 0	UNION ELECTRIC CO	06/15/2017		06/12/2007	GOLDMAN SACHS			6,993,840	7,000,000	.0	1FE
909214 BJ 6	UNISYS CORP	10/15/2012		06/12/2007	BANC OF AMERICA SECURITIES			3,960,000	4,000,000	53,333	4FE
91324P AU 6	UNITEDHEALTH GROUP INC	06/15/2037		06/18/2007	BANC OF AMERICA SECURITIES			19,779,200	20,000,000	.0	1FE
EG4565 52 9	US CORRUGATED INC	06/01/2013		06/29/2007	JEFFERIES & CO			6,728,750	6,750,000	41,319	4FE
912909 AC 2	US STEEL CORP	06/01/2017		05/16/2007	J.P. MORGAN SEC. INC.			12,486,625	12,500,000	.0	2FE
912909 AD 0	US STEEL CORP	06/01/2037		06/27/2007	Various			10,755,200	11,000,000	37,868	3FE
902917 AH 6	USA WASTE SVCS	07/15/2028		06/15/2007	Various			10,162,950	10,000,000	254,722	2FE
903293 AR 9	USG CORP	11/15/2016		06/08/2007	VOLUNTARY EXCHANGE			53,617,526	54,000,000	217,350	3FE
918866 AP 9	VALASSIS COMMUNICATION	03/01/2015		04/11/2007	LEHMAN BROTHERS INC			1,955,000	2,000,000	20,167	4FE
91913Y AL 4	VALERO ENERGY CORP	06/15/2037		06/05/2007	J.P. MORGAN SEC. INC.			19,942,600	20,000,000	.0	2FE
92344G AM 8	VERIZON GLOBAL	12/01/2030		04/16/2007	MANDATORY EXCHANGE			282,903	244,000	7,091	1FE
925524 AH 3	VIACOM INC	07/30/2030		04/16/2007	MANDATORY EXCHANGE			256,224	244,000	4,057	2FE
LN2199 52 6	VIRGIN MOBILE USA LLC	12/30/2011		06/21/2007	CHASE SECURITIES INC-BANK DEBT			982,500	1,000,000	.0	4Z
931142 BF 9	WAL-MART STORES	02/15/2030		04/16/2007	MANDATORY EXCHANGE			293,098	244,000	3,122	1FE
92927X AA 2	WAMU MORTGAGE PASS-THROUGH CE	05/01/2037		05/03/2007	WASHINGTON MUTUAL			24,999,663	25,000,000	87,196	1FE
947074 AG 5	WEATHERFORD INTL INC	06/15/2037		06/13/2007	MORGAN STANLEY & CO			19,876,000	20,000,000	.0	2FE
94985R AQ 5	WELLS FARGO MORTGAGE BACKED S	04/25/2037		05/03/2007	GREENWICH CAPITAL MARKETS			5,009,375	5,000,000	5,833	1FE
94986A AR 9	WELLS FARGO MORTGAGE BACKED S	01/01/2049		05/24/2007	HSBC SECURITIES			49,671,875	50,000,000	233,333	1Z
LN2092 94 5	WHITE BIRCH PAPER CO 2ND LIEN	04/07/2013		06/06/2007	CREDIT SUISSE-BANK DEBT			1,980,000	2,000,000	.0	5FE
LN2092 90 3	WHITE BIRCH PAPER CO T/L B 1S	04/07/2012		06/06/2007	CREDIT SUISSE-BANK DEBT			10,000,000	10,000,000	.0	4FE
96950H AB 6	WILLIAMS PARTNERS LP/WIL	06/15/2011		05/16/2007	VOLUNTARY EXCHANGE			4,000,000	4,000,000	125,833	3FE
976657 AH 9	WISCONSIN ENERGY CORP	05/15/2067		05/08/2007	J.P. MORGAN SEC. INC.			9,973,400	10,000,000	.0	2FE
978093 AE 2	WOLVERINE TUBE INC	04/01/2009		06/11/2007	JEFFERIES & CO			2,005,000	2,000,000	42,583	6FE
034918 AF 9	ANGIOTECH PHARMACEUTICAL	12/01/2013		05/18/2007	VOLUNTARY EXCHANGE			3,000,000	3,000,000	59,215	4FE
22530U 9A 6	BEAR CAT 2006-1 D	03/15/2013	C	04/19/2007	BEAR STEARNS & CO			14,093,596	15,181,000	29,699	3FE
135087 YE 8	CANADA-GOV'T	12/01/2008	C	06/07/2007	CIBC WORLD MARKETS			185,623,897	200,000,000	1,787,329	1FE
135087 YB 4	CANADA-GOV'T	06/01/2016	C	01/24/2007	CIBC WORLD MARKETS			3,272,423	.0	.0	1FE
13874T AA 0	CANWEST MEDIAWORKS LP	08/01/2015	T	06/28/2007	CITIGROUP GLOBAL MARKETS			5,000,000	5,000,000	.0	5FE
15101Q AC 2	CELESTICA INC	07/01/2013	I	05/01/2007	GOLDMAN SACHS			1,910,000	2,000,000	52,104	4FE
599908 AE 0	MILLAR WESTERN FOREST	11/15/2013	I	06/26/2007	Various			7,920,000	9,000,000	255,750	4FE
65334H AG 7	NEXEN INC	05/15/2037	T	05/01/2007	BANC OF AMERICA SECURITIES			29,868,000	30,000,000	.0	2FE
748148 PD 9	QUEBEC PROVINCE	02/09/2024	I	04/16/2007	MANDATORY EXCHANGE			288,152	244,000	3,236	1FE
87425E AK 9	TALISMAN ENERGY	02/01/2038	T	05/02/2007	BANC OF AMERICA SECURITIES			4,897,326	5,100,000	85,000	2FE
89352H AC 3	TRANS-CANADA PIPELINES	05/15/2067	T	04/30/2007	DEUTSCHE BANK SECURITIES INC			19,964,200	20,000,000	.0	2FE
002920 AC 0	ABBEEY NATIONAL PLC	10/26/2029	F	04/16/2007	MANDATORY EXCHANGE			305,600	244,000	9,160	1
03235E AQ 3	AMVESCAP PLC	04/17/2012	F	04/11/2007	CITIGROUP GLOBAL MARKETS			9,997,400	10,000,000	.0	2FE
12650Q AE 0	CAPITAL TRUST RE CDO LTD	04/03/2052	F	04/20/2007	WACHOVIA CORPORATION			19,175,280	20,000,000	.0	1FE
12650Q AG 5	CAPITAL TRUST RE CDO LTD	04/03/2052	F	04/20/2007	WACHOVIA CORPORATION			5,220,050	5,500,000	.0	1FE

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
25030Y AA 4	DESARROLLOS METROPOLITAN 05/09/2017.....	F.....	05/03/2007.....	DRESDNER KLEINWORT BENSON NORTH AMERICA.....			8,000,000	8,000,000	0	4FE.....	
23330J AA 9	DUBAI PORTS WORLD 07/02/2037.....	F.....	06/21/2007.....	DEUTSCHE BANK SECURITIES INC.....			39,964,400	40,000,000	0	1FE.....	
284138 AG 9	ELAN FIN PLC/ELAN FIN CP 12/01/2013.....	F.....	06/08/2007.....	VOLUNTARY EXCHANGE.....			5,000,000	5,000,000	131,399	4FE.....	
LN3147 84 7	EUROTUNNEL TIER2 03/01/2026.....	D.....	06/15/2007.....	DEUTSCHE BANK SECURITIES INC-BANK DEBT.....			6,897,198	6,696,309	0	6Z.....	
35177P AL 1	FRANCE TELECOM 03/01/2031.....	F.....	04/16/2007.....	MANDATORY EXCHANGE.....			319,032	244,000	2,593	1FE.....	
LN2591 11 0	GATE GOURMET BORROWER LLC 2ND 03/09/2013.....	F.....	04/18/2007.....	GOLDMAN SACHS-BANK DEBT.....			5,042,581	4,987,406	0	4FE.....	
LN2711 67 6	GRUPO ISACELL A 02/28/2049.....	F.....	05/01/2007.....	BANK DEBT PRINC ADV.....			87,733	87,733	0	4Z.....	
LN2711 71 8	GRUPO IUSACELL B 02/28/2049.....	F.....	05/01/2007.....	BANK DEBT PRINC ADV.....			35,044	35,044	0	4Z.....	
LN3367 85 8	HLTH LAMBERT 12/31/2008.....	D.....	05/16/2007.....	CREDIT SUISSE-BANK DEBT.....			3,398,308	3,558,437	0	1.....	
449130 AF 0	HYNIX SEMICONDUCTOR INC 06/27/2017.....	F.....	06/20/2007.....	CREDIT SUISSE.....			3,000,000	3,000,000	0	3FE.....	
459056 LD 7	INTL BK RECON & DEVELOP 01/19/2023.....	F.....	04/16/2007.....	MANDATORY EXCHANGE.....			307,211	244,000	4,496	1FE.....	
62947Q AF 5	NXP BV/NXP FUNDING LLC 10/15/2014.....	F.....	06/18/2007.....	VOLUNTARY EXCHANGE.....			3,000,000	3,000,000	41,344	3FE.....	
62947Q AG 3	NXP BV/NXP FUNDING LLC 10/15/2015.....	F.....	06/27/2007.....	Various.....			7,459,750	7,500,000	132,076	4FE.....	
EG3816 47 7	PEERMONT GLOBAL LTD 04/30/2014.....	D.....	04/18/2007.....	CITIGROUP GLOBAL MARKETS.....			678,930	678,930	0	4FE.....	
716745 AA 2	PETROPLUS FINANCE LTD 05/01/2014.....	F.....	04/27/2007.....	MORGAN STANLEY & CO.....			2,005,000	2,000,000	0	4FE.....	
716745 AB 0	PETROPLUS FINANCE LTD 05/01/2017.....	F.....	06/27/2007.....	Various.....			7,768,750	8,000,000	78,750	4FE.....	
75114W AB 0	RALI NIM CORP 04/25/2046.....	F.....	05/03/2007.....	GREENWICH CAPITAL MARKETS.....			1,641,750	1,650,000	4,545	2FE.....	
87927V AR 9	TELECOM ITALIA CAPITAL 07/18/2036.....	F.....	06/15/2007.....	J.P. MORGAN SEC. INC.....			5,125,000	5,000,000	152,000	2FE.....	
LN3289 57 3	VIRGIN MEDIA INVESTMENT B-NTL 10/04/2013.....	F.....	05/23/2007.....	MANDATORY EXCHANGE.....			2,000,000	2,000,000	0	3Z.....	
92857W AQ 3	VODAFONE GROUP PLC 02/27/2037.....	F.....	06/13/2007.....	CITIGROUP GLOBAL MARKETS.....			18,186,000	20,000,000	379,250	1FE.....	
4599999.	Total - Bonds - Industrial & Miscellaneous.....						2,760,422,849	2,794,740,397	11,894,273	XXX.....	
6099997.	Total - Bonds - Part 3.....						10,884,686,300	11,363,259,582	63,020,185	XXX.....	
6099999.	Total - Bonds.....						10,884,686,300	11,363,259,582	63,020,185	XXX.....	

Preferred Stocks - Industrial and Miscellaneous

25153X 20 8	DB CONT CAP TRST II.....		05/18/2007.....	Various.....	780,000.000	19,582,000	0.00	0	RP1UFE.....
313400 66 5	FREDDIE MAC.....		04/10/2007.....	MORGAN STANLEY & CO.....	2,000,000.000	50,000,000	0.00	0	RP1LFE.....
642876 91 6	LOCKDOWN NETWORKS, INC SERIES PREFERRED.....		04/13/2007.....	DIRECT.....	15,649,453.000	3,000,000	0.00	0	RP6UZ.....
05565A AB 9	BNP PARIBAS 06/29/2049.....	F.....	06/18/2007.....	BNP PARIBAS.....	7,000.000	7,000,000	0.00	0	RP2UFE.....
073294 AA 8	BB&T CAPITAL TRUST IV 06/12/2057.....		06/05/2007.....	BBT CAPITAL MARKETS.....	20,000.000	20,000,000	0.00	0	RP2UFE.....
12480W AA 1	CGB FLORIDA REIT CORP 02/15/2049.....		05/15/2007.....	LEHMAN BROTHERS INC.....	10,000.000	10,000,000	0.00	0	RP4UFE.....
225313 AA 3	CREDIT AGRICOLE (LONDON) 05/29/2049.....	F.....	05/24/2007.....	Various.....	45,000.000	44,975,496	0.00	0	RP2UFE.....
225448 AA 7	CREDIT SUISSE GUERNSEY 05/29/2049.....	F.....	05/17/2007.....	Various.....	15,000.000	14,966,800	0.00	5,697	RP2UFE.....
381427 AA 1	GOLDMAN SACHS CAPITAL II 12/29/2049.....		05/08/2007.....	GOLDMAN SACHS.....	40,000.000	40,000,000	0.00	0	RP2UFE.....
42205M AC 0	HBOS PLC 05/29/2049.....	F.....	06/07/2007.....	MORGAN STANLEY & CO.....	19,700.000	19,557,980	0.00	10,485	RP2UFE.....
66567F AA 0	NORTHERN ROCK PLC 06/29/2049.....	F.....	06/18/2007.....	MERRILL LYNCH.....	30,000.000	30,000,000	0.00	0	RP2UFE.....
66644P AA 5	NORTHGROUP PFD CAP CORP 01/29/2049.....		05/10/2007.....	LEHMAN BROTHERS INC.....	20,000.000	20,000,000	0.00	0	RP2UFE.....
74730U AA 3	QBE CAP FUNDING II LP 06/01/2049.....	F.....	04/25/2007.....	J.P. MORGAN SEC. INC.....	10,000.000	10,000,000	0.00	0	RP3UFE.....
853254 AB 6	STANDARD CHARTERED PLC 07/29/2049.....	F.....	05/24/2007.....	BANC OF AMERICA SECURITIES.....	5,000.000	4,987,900	0.00	4,871	RP3UFE.....
93935R AA 3	WASH MUTUAL PFD FDG III 12/31/2049.....		05/21/2007.....	GOLDMAN SACHS.....	20,000.000	20,000,000	0.00	0	RP3UFE.....
98877C AA 5	ZFS FINANCE USA TRUST I 05/09/2037.....		05/03/2007.....	CITIGROUP GLOBAL MARKETS.....	25,000.000	25,000,000	0.00	0	RP3UFE.....
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					339,070,176	XXX	21,053	XXX.....
6599997.	Total - Preferred Stocks - Part 3.....					339,070,176	XXX	21,053	XXX.....
6599999.	Total - Preferred Stocks.....					339,070,176	XXX	21,053	XXX.....

Common Stocks - Industrial and Miscellaneous

04939R 10 8	ATLAS PIPELINE HOLDINGS LP.....		05/25/2007.....	GOLDMAN SACHS.....	416.000	12,176	XXX	0	L.....
049392 10 3	ATLAS PIPELINE PARTNERS-UTS.....		05/25/2007.....	Various.....	53,993.000	2,721,754	XXX	0	L.....
09250G 10 2	BLACKROCK FLORIDA INSUR MUNI.....		06/15/2007.....	STIFEL NICOLAUS CO.....	20,900.000	297,213	XXX	0	L.....
09254E 10 3	BLACKROCK MUNIYIELD INSURED.....		05/30/2007.....	Various.....	76,400.000	1,094,074	XXX	0	L.....
09255E 10 2	BLACKROCK MUNIYIELD NY INSUR.....		06/15/2007.....	Various.....	27,300.000	366,430	XXX	0	L.....
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP.....		05/16/2007.....	Various.....	103,808.000	6,078,012	XXX	0	L.....
293792 10 7	ENTERPRISE PRODUCTS PARTNERS.....		04/17/2007.....	LEHMAN BROTHERS INC.....	50,000.000	1,601,606	XXX	0	L.....
43129M 10 7	HILAND HOLDINGS GP LP.....		06/01/2007.....	Various.....	43,179.000	1,292,538	XXX	0	L.....

E04.12

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
431291 10 3	HILAND PARTNERS LP.....		..04/30/2007	Various.....	29,898.000	1,645,549	XXX.....	0	L.....
435763 10 7	HOLLY ENERGY PARTNERS LP.....		..06/01/2007	Various.....	83,700.000	4,219,069	XXX.....	0	L.....
45661Q 10 7	INERGY HOLDINGS LP.....		..05/21/2007	CITIGROUP GLOBAL MARKETS.....	97,000.000	5,000,350	XXX.....	0	L.....
55907R 91 8	MAGELLAN MIDSTREAM HOLDINGS.....		..04/03/2007	DIRECT.....	61,224.000	1,499,988	XXX.....	0	U.....
61745P 58 5	MORGAN STANLEY QUAL MUNI SEC.....		..05/21/2007	STIFEL NICOLAUS CO.....	11,000.000	163,094	XXX.....	0	L.....
63900P 10 3	NATURAL RESOURCE PARTNERS LP.....		..05/04/2007	LEHMAN BROTHERS INC.....	23,800.000	797,324	XXX.....	0	L.....
63900P 50 9	NATURAL RESOURCE PARTNERS LP.....		..05/04/2007	LEHMAN BROTHERS INC.....	5,900.000	196,216	XXX.....	0	L.....
82966U 10 3	SIRIUS SATELLITE RADIO INC.....		..04/17/2007	OPPENHEIMER & CO.....	50,000.000	153,000	XXX.....	0	L.....
84756N 10 9	SPECTRA ENERGY PARTNERS LP.....		..06/27/2007	Various.....	27,890.000	687,819	XXX.....	0	L.....
87233Q 10 8	TC PIPELINES LP.....		..04/19/2007	LEHMAN BROTHERS INC.....	126,000.000	5,015,254	XXX.....	0	L.....
872384 10 2	TEPPCO PARTNERS LP.....		..04/04/2007	Various.....	55,737.000	2,486,612	XXX.....	0	L.....
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....					35,328,076	XXX.....	0	XXX.....
7299997.	Total - Common Stocks - Part 3.....					35,328,076	XXX.....	0	XXX.....
7299999.	Total - Common Stocks.....					35,328,076	XXX.....	0	XXX.....
7399999.	Total - Preferred and Common Stocks.....					374,398,252	XXX.....	21,053	XXX.....
7499999.	Total - Bonds, Preferred and Common Stocks.....					11,259,084,552	XXX.....	63,041,238	XXX.....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36203H LQ 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		225	225	235	246	0	(21)	0	(21)	0	225	0	0	0	8	07/15/2023	1.....
36203K JF 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,770	1,770	1,847	2,023	0	(253)	0	(253)	0	1,770	0	0	0	66	12/15/2023	1.....
36203L 2V 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14	14	14	14	0	(1)	0	(1)	0	14	0	0	0	1	09/15/2023	1.....
36203L CU 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,346	3,346	3,545	3,864	0	(517)	0	(517)	0	3,346	0	0	0	122	09/15/2023	1.....
36203L DT 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	08/15/2023	1.....
36203L DU 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,682	3,682	3,857	4,278	0	(596)	0	(596)	0	3,682	0	0	0	116	08/15/2023	1.....
36203L FE 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		707	707	738	821	0	(113)	0	(113)	0	707	0	0	0	26	06/15/2023	1.....
36203L QM 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		16	16	17	18	0	(2)	0	(2)	0	16	0	0	0	1	05/15/2023	1.....
36203L WX 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		96	96	100	100	0	(4)	0	(4)	0	96	0	0	0	3	05/15/2023	1.....
36203M 6D 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		70	70	73	77	0	(6)	0	(6)	0	70	0	0	0	3	08/15/2027	1.....
36203N 3L 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,291	2,291	2,372	2,459	0	(167)	0	(167)	0	2,291	0	0	0	85	06/15/2023	1.....
36203N 5N 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,198	2,198	2,291	2,412	0	(214)	0	(214)	0	2,198	0	0	0	80	09/15/2023	1.....
36203N AX 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		30	30	30	31	0	(0)	0	(0)	0	30	0	0	0	1	09/15/2027	1.....
36203P B5 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6	6	6	6	0	(1)	0	(1)	0	6	0	0	0	0	02/15/2024	1.....
36203P B9 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		28	28	29	30	0	(2)	0	(2)	0	28	0	0	0	1	02/15/2024	1.....
36203P D7 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		703	703	730	766	0	(63)	0	(63)	0	703	0	0	0	26	06/15/2024	1.....
36203P DM 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,032	1,032	1,071	1,117	0	(85)	0	(85)	0	1,032	0	0	0	38	05/15/2024	1.....
36203P DP 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		83	83	86	89	0	(6)	0	(6)	0	83	0	0	0	3	04/15/2024	1.....
36203P EC 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		290	290	301	317	0	(27)	0	(27)	0	290	0	0	0	9	06/15/2024	1.....
36203P WK 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		7,770	7,770	8,315	8,576	0	(807)	0	(807)	0	7,770	0	0	0	290	09/15/2021	1.....
36203Q ZW 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		58	58	60	62	0	(4)	0	(4)	0	58	0	0	0	2	05/15/2023	1.....
36203R FM 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		477	477	496	536	0	(59)	0	(59)	0	477	0	0	0	17	07/15/2023	1.....
36203R Z3 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		307	307	318	328	0	(20)	0	(20)	0	307	0	0	0	11	09/15/2023	1.....
36203S 2V 8	GOVERNMENT NATL MTGE ASSOC.....	...	04/01/2007	SCHEDULED REDEMPTION..		614	614	638	693	0	(79)	0	(79)	0	614	0	0	0	15	07/15/2023	1.....
36203S 3M 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		567	567	607	684	0	(117)	0	(117)	0	567	0	0	0	20	08/15/2023	1.....
36203S N8 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		169	169	175	176	0	(7)	0	(7)	0	169	0	0	0	6	04/15/2023	1.....
36203S X3 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		48	48	50	51	0	(3)	0	(3)	0	48	0	0	0	2	07/15/2023	1.....
36203U ND 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		194	194	200	213	0	(19)	0	(19)	0	194	0	0	0	7	06/15/2023	1.....
36203U UJ 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2023	1.....
36203V WN 6	GOVERNMENT NATL MTGE ASSOC.....	...	04/01/2007	SCHEDULED REDEMPTION..		7,243	7,243	7,336	7,532	0	(289)	0	(289)	0	7,243	0	0	0	169	06/15/2028	1.....
36203V XJ 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		231	231	238	244	0	(13)	0	(13)	0	231	0	0	0	8	02/15/2024	1.....
36203X DT 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		240	240	248	248	0	(8)	0	(8)	0	240	0	0	0	9	09/15/2023	1.....
36203X G6 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		95	95	98	102	0	(6)	0	(6)	0	95	0	0	0	4	10/15/2023	1.....
36203X KS 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		20,689	20,689	22,132	23,508	0	(2,819)	0	(2,819)	0	20,689	0	0	0	741	02/15/2024	1.....
36203X LY 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		268	268	276	284	0	(16)	0	(16)	0	268	0	0	0	9	03/15/2024	1.....
36203X UF 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		178	178	179	179	0	(2)	0	(2)	0	178	0	0	0	5	01/15/2026	1.....
36203Y HK 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		289	289	297	303	0	(14)	0	(14)	0	289	0	0	0	9	09/15/2023	1.....
36203Y JE 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		928	928	985	1,089	0	(161)	0	(161)	0	928	0	0	0	33	07/15/2023	1.....
362045 LS 3	GOVERNMENT NATL MTGE ASSOC.....	...	05/01/2007	SCHEDULED REDEMPTION..		25	25	25	25	0	(0)	0	(0)	0	25	0	0	0	0	07/15/2007	1.....
36204A 7A 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		67	67	69	73	0	(7)	0	(7)	0	67	0	0	0	2	08/15/2023	1.....
36204B BW 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		849	849	871	871	0	(23)	0	(23)	0	849	0	0	0	30	09/15/2023	1.....
36204B CZ 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		12	12	12	13	0	(1)	0	(1)	0	12	0	0	0	0	10/15/2023	1.....
36204C Q5 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		7	7	7	8	0	(1)	0	(1)	0	7	0	0	0	0	09/15/2023	1.....
36204C XC 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	1	01/15/2024	1.....
36204D CG 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		19	19	20	21	0	(1)	0	(1)	0	19	0	0	0	1	06/15/2024	1.....
36204H E9 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	1	12/15/2023	1.....
36204K 6J 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,205	1,205	1,289	1,326	0	(121)	0	(121)	0	1,205	0	0	0	43	01/15/2024	1.....
36204K AM 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,382	5,382	5,628	5,768	0	(386)	0	(386)	0	5,382	0	0	0	190	06/15/2024	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 Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
36204K MP 5	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	11/15/2024	1.....
36204K S2 0	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	04/15/2026	1.....
36204K U8 4	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		73	73	78	83	0	(10)	0	(10)	0	73	0	0	0	3	03/15/2027	1.....
36204K W3 3	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		4	4	5	5	0	(1)	0	(1)	0	4	0	0	0	0	12/15/2027	1.....
36204K W7 4	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		101	101	103	105	0	(4)	0	(4)	0	101	0	0	0	3	01/15/2028	1.....
36204K WU 3	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		4,528	4,528	4,546	4,577	0	(49)	0	(49)	0	4,528	0	0	0	143	11/15/2027	1.....
36204K WV 1	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		115	115	123	135	0	(20)	0	(20)	0	115	0	0	0	4	11/15/2027	1.....
36204L 6J 5	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		437	437	448	454	0	(17)	0	(17)	0	437	0	0	0	15	03/15/2026	1.....
36204P XR 8	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		45	45	48	53	0	(8)	0	(8)	0	45	0	0	0	2	05/15/2024	1.....
36204Q BU 3	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		135	135	139	146	0	(12)	0	(12)	0	135	0	0	0	5	12/15/2023	1.....
36204Q BV 1	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		3,762	3,762	4,024	4,370	0	(608)	0	(608)	0	3,762	0	0	0	138	12/15/2023	1.....
36204Q CL 2	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		5,143	5,143	5,314	5,516	0	(374)	0	(374)	0	5,143	0	0	0	180	01/15/2024	1.....
36204Q JE 1	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		21,645	21,645	23,155	25,829	0	(4,184)	0	(4,184)	0	21,645	0	0	0	806	07/15/2024	1.....
36204R LJ 5	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		565	565	590	615	0	(51)	0	(51)	0	565	0	0	0	20	03/15/2027	1.....
36204R PH 5	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		63	63	67	77	0	(14)	0	(14)	0	63	0	0	0	2	04/15/2027	1.....
36204S EL 6	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		287	287	290	290	0	(3)	0	(3)	0	287	0	0	0	12	12/15/2024	1.....
36204T 6C 3	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		23	23	24	25	0	(2)	0	(2)	0	23	0	0	0	1	01/15/2024	1.....
36204U MM 0	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		30	30	30	30	0	0	0	0	0	30	0	0	0	1	03/15/2027	1.....
36204U NH 0	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	04/15/2024	1.....
36204U Q9 5	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		27	27	27	27	0	0	0	0	0	27	0	0	0	1	08/15/2024	1.....
36204U XU 0	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		67	67	68	68	0	(1)	0	(1)	0	67	0	0	0	3	08/15/2024	1.....
36204V GU 7	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		66	66	69	69	0	(3)	0	(3)	0	66	0	0	0	2	01/15/2024	1.....
36204W RD 1	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		78	78	81	82	0	(4)	0	(4)	0	78	0	0	0	3	03/15/2024	1.....
36204X G9 0	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	03/15/2028	1.....
36204Y WB 5	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		5	5	6	6	0	(1)	0	(1)	0	5	0	0	0	0	05/15/2024	1.....
36205B PH 9	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		100	100	108	119	0	(19)	0	(19)	0	100	0	0	0	4	06/15/2024	1.....
36205C WR 7	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		78	78	80	80	0	(2)	0	(2)	0	78	0	0	0	3	06/15/2024	1.....
36205D B5 6	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	10/15/2025	1.....
36205D K2 3	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		402	402	421	447	0	(45)	0	(45)	0	402	0	0	0	13	08/15/2028	1.....
36205D KW 7	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		24	24	25	28	0	(4)	0	(4)	0	24	0	0	0	1	03/15/2028	1.....
36205F B2 8	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		85	85	87	87	0	(3)	0	(3)	0	85	0	0	0	3	12/15/2025	1.....
36205F BL 6	GOVERNMENT NATL MTGE ASSOC.....			05/01/2007	SCHEDULED REDEMPTION..		2,370	2,370	2,455	2,510	0	(141)	0	(141)	0	2,370	0	0	0	79	07/15/2025	1.....
36205F FD 0	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		207	207	222	244	0	(37)	0	(37)	0	207	0	0	0	7	06/15/2024	1.....
36205F G5 6	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		2,099	2,099	2,122	2,147	0	(49)	0	(49)	0	2,099	0	0	0	61	04/15/2028	1.....
36205F GR 8	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		307	307	308	309	0	(2)	0	(2)	0	307	0	0	0	10	03/15/2028	1.....
36205F HD 8	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		111	111	117	127	0	(16)	0	(16)	0	111	0	0	0	4	05/15/2028	1.....
36205F J7 9	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		395	395	423	459	0	(63)	0	(63)	0	395	0	0	0	14	02/15/2024	1.....
36205G BF 7	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		78	78	78	78	0	0	0	0	0	78	0	0	0	3	08/15/2024	1.....
36205G XV 8	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		642	642	661	666	0	(24)	0	(24)	0	642	0	0	0	23	01/15/2026	1.....
36205H 6M 6	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		486	486	485	484	0	1	0	1	0	486	0	0	0	18	05/15/2024	1.....
36205H PY 9	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		55	55	55	54	0	1	0	1	0	55	0	0	0	2	03/15/2028	1.....
36205H QP 7	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		410	410	411	412	0	(3)	0	(3)	0	410	0	0	0	14	03/15/2028	1.....
36205J SW 6	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		29	29	32	35	0	(5)	0	(5)	0	29	0	0	0	1	04/15/2024	1.....
36205K 2W 1	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		9	9	9	10	0	(0)	0	(0)	0	9	0	0	0	0	01/15/2027	1.....
36205K 6K 3	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		341	341	361	401	0	(60)	0	(60)	0	341	0	0	0	12	02/15/2027	1.....
36205K HT 2	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		83	83	88	92	0	(8)	0	(8)	0	83	0	0	0	3	11/15/2024	1.....
36205K WR 9	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		392	392	418	469	0	(77)	0	(77)	0	392	0	0	0	14	06/15/2024	1.....
36205K ZR 6	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		36	36	38	41	0	(5)	0	(5)	0	36	0	0	0	1	01/15/2027	1.....
36205L 5P 1	GOVERNMENT NATL MTGE ASSOC.....			06/01/2007	SCHEDULED REDEMPTION..		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	09/15/2025	1.....

SCHEDULE D - PART 4

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

E05.3

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36205N LX 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,025	4,025	4,041	4,087	0	(62)	0	(62)	0	4,025	0	0	0	141	04/15/2028	1.....
36205N MH 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		208	208	209	210	0	(2)	0	(2)	0	208	0	0	0	7	05/15/2028	1.....
36205N NS 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		149	149	150	152	0	(4)	0	(4)	0	149	0	0	0	5	07/15/2028	1.....
36205P 4V 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		68	68	68	68	0	0	0	0	0	68	0	0	0	3	06/15/2024	1.....
36205P 7G 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		102	102	109	114	0	(12)	0	(12)	0	102	0	0	0	4	09/15/2027	1.....
36205R 4A 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		87	87	93	108	0	(20)	0	(20)	0	87	0	0	0	3	06/15/2026	1.....
36205R XM 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		30	30	32	35	0	(5)	0	(5)	0	30	0	0	0	1	06/15/2029	1.....
36205R YC 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		16	16	17	19	0	(3)	0	(3)	0	16	0	0	0	1	04/15/2026	1.....
36205S MU 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,483	2,483	2,646	3,047	0	(563)	0	(563)	0	2,483	0	0	0	78	03/15/2027	1.....
36205S MW 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		157	157	162	169	0	(12)	0	(12)	0	157	0	0	0	6	03/15/2027	1.....
36205S QK 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		12	12	13	14	0	(3)	0	(3)	0	12	0	0	0	0	04/15/2027	1.....
36205T E8 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	1	02/15/2026	1.....
36205T HH 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		23	23	23	23	0	(0)	0	(0)	0	23	0	0	0	1	04/15/2026	1.....
36205T PT 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	12/15/2027	1.....
36205U 5K 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		124	124	128	135	0	(11)	0	(11)	0	124	0	0	0	4	05/15/2027	1.....
36205W 3C 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		129	129	134	137	0	(9)	0	(9)	0	129	0	0	0	5	07/15/2024	1.....
36205W LC 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	10/15/2025	1.....
36205X 2M 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	04/15/2025	1.....
36205X 2V 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,571	2,571	2,649	2,645	0	(74)	0	(74)	0	2,571	0	0	0	81	05/15/2025	1.....
36205Y LU 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		225	225	228	230	0	(5)	0	(5)	0	225	0	0	0	7	07/15/2028	1.....
36206A CE 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		430	430	448	472	0	(43)	0	(43)	0	430	0	0	0	15	11/15/2025	1.....
36206A QM 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	1	01/15/2026	1.....
36206B Z8 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		218	218	227	228	0	(10)	0	(10)	0	218	0	0	0	8	09/15/2025	1.....
36206C SC 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		48	48	50	51	0	(3)	0	(3)	0	48	0	0	0	2	05/15/2025	1.....
36206C US 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		19	19	19	20	0	(1)	0	(1)	0	19	0	0	0	1	06/15/2025	1.....
36206D CT 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		384	384	385	386	0	(2)	0	(2)	0	384	0	0	0	13	09/15/2025	1.....
36206D EQ 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		363	363	367	377	0	(13)	0	(13)	0	363	0	0	0	12	09/15/2028	1.....
36206D LD 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,483	2,483	2,652	2,852	0	(369)	0	(369)	0	2,483	0	0	0	92	10/15/2025	1.....
36206D LS 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		154	154	159	167	0	(14)	0	(14)	0	154	0	0	0	5	11/15/2025	1.....
36206E B8 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	09/15/2025	1.....
36206E FK 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		252	252	260	275	0	(23)	0	(23)	0	252	0	0	0	9	12/15/2025	1.....
36206E JG 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5	5	5	5	0	0	0	0	0	5	0	0	0	0	11/15/2024	1.....
36206F 3R 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		40	40	42	45	0	(6)	0	(6)	0	40	0	0	0	1	08/15/2027	1.....
36206F 5F 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	1	02/15/2028	1.....
36206F 5Q 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		95	95	96	102	0	(7)	0	(7)	0	95	0	0	0	3	03/15/2028	1.....
36206F 5Z 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,597	1,597	1,603	1,622	0	(25)	0	(25)	0	1,597	0	0	0	56	04/15/2028	1.....
36206F LJ 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,258	5,258	5,617	6,184	0	(926)	0	(926)	0	5,258	0	0	0	165	08/15/2025	1.....
36206F R2 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		563	563	565	569	0	(6)	0	(6)	0	563	0	0	0	18	09/15/2025	1.....
36206F SK 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,229	1,229	1,309	1,456	0	(227)	0	(227)	0	1,229	0	0	0	44	10/15/2025	1.....
36206F VA 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		72	72	76	83	0	(11)	0	(11)	0	72	0	0	0	3	11/15/2025	1.....
36206F X9 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		288	288	300	323	0	(35)	0	(35)	0	288	0	0	0	10	12/15/2025	1.....
36206F XD 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		285	285	296	312	0	(27)	0	(27)	0	285	0	0	0	10	08/15/2025	1.....
36206G C2 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		52	52	55	69	0	(17)	0	(17)	0	52	0	0	0	2	06/15/2026	1.....
36206G LU 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		176	176	182	191	0	(15)	0	(15)	0	176	0	0	0	6	11/15/2025	1.....
36206G V3 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		62	62	64	64	0	(2)	0	(2)	0	62	0	0	0	2	10/15/2025	1.....
36206H C9 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5	5	5	5	0	0	0	0	0	5	0	0	0	0	10/15/2025	1.....
36206H DX 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		48	48	50	51	0	(3)	0	(3)	0	48	0	0	0	2	11/15/2025	1.....
36206H EP 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		10,954	10,954	11,369	11,783	0	(830)	0	(830)	0	10,954	0	0	0	408	12/15/2025	1.....

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)	
36206H ML 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			4,334	4,334	4,477	4,729	0	(395)	0	(395)	0	4,334	0	0	0	136	05/15/2027	1	
36206J 4D 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			406	406	408	411	0	(5)	0	(5)	0	406	0	0	0	12	09/15/2025	1	
36206J FT 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	08/15/2025	1	
36206J HF 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			2,593	2,593	2,723	2,887	0	(294)	0	(294)	0	2,593	0	0	0	84	12/15/2025	1	
36206J K4 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			509	509	543	598	0	(89)	0	(89)	0	509	0	0	0	19	06/15/2026	1	
36206J KQ 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			2,085	2,085	2,224	2,482	0	(397)	0	(397)	0	2,085	0	0	0	76	05/15/2026	1	
36206J YC 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			232	232	233	234	0	(2)	0	(2)	0	232	0	0	0	8	08/15/2025	1	
36206J YD 0	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			28	28	29	30	0	(2)	0	(2)	0	28	0	0	0	1	08/15/2025	1	
36206K NM 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			8	8	9	9	0	(1)	0	(1)	0	8	0	0	0	0	01/15/2026	1	
36206K SJ 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	12/15/2025	1	
36206L CD 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			59	59	63	62	0	(4)	0	(4)	0	59	0	0	0	2	09/15/2025	1	
36206L LW 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	10/15/2025	1	
36206L SZ 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			8,011	8,011	8,452	9,079	0	(1,068)	0	(1,068)	0	8,011	0	0	0	286	10/15/2025	1	
36206L V5 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			5,206	5,206	5,409	5,746	0	(540)	0	(540)	0	5,206	0	0	0	164	11/15/2025	1	
36206L ZD 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			571	571	595	643	0	(72)	0	(72)	0	571	0	0	0	21	12/15/2025	1	
36206M DT 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			8,161	8,161	8,510	9,028	0	(867)	0	(867)	0	8,161	0	0	0	305	02/15/2026	1	
36206M MD 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			2,964	2,964	2,974	2,991	0	(27)	0	(27)	0	2,964	0	0	0	93	09/15/2029	1	
36206M NA 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			10	10	11	14	0	(4)	0	(4)	0	10	0	0	0	0	09/15/2029	1	
36206M S9 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			102	102	109	117	0	(15)	0	(15)	0	102	0	0	0	4	08/15/2027	1	
36206M TD 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			26	26	28	29	0	(3)	0	(3)	0	26	0	0	0	1	09/15/2027	1	
36206N 2A 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			11	11	10	10	0	0	0	0	0	11	0	0	0	0	10/15/2026	1	
36206N 4P 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			107	107	111	112	0	(5)	0	(5)	0	107	0	0	0	4	05/15/2026	1	
36206N DQ 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			283	283	293	303	0	(20)	0	(20)	0	283	0	0	0	10	10/15/2025	1	
36206N X2 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			6,603	6,603	6,629	6,664	0	(61)	0	(61)	0	6,603	0	0	0	193	07/15/2028	1	
36206N XQ 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			102	102	103	104	0	(3)	0	(3)	0	102	0	0	0	3	06/15/2028	1	
36206N YE 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			61	61	62	63	0	(2)	0	(2)	0	61	0	0	0	2	07/15/2028	1	
36206N YH 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			32	32	32	32	0	(0)	0	(0)	0	32	0	0	0	1	08/15/2028	1	
36206P NK 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			10	10	11	14	0	(4)	0	(4)	0	10	0	0	0	0	12/15/2025	1	
36206P S5 0	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			153	153	163	187	0	(34)	0	(34)	0	153	0	0	0	5	04/15/2026	1	
36206P TZ 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			286	286	305	327	0	(41)	0	(41)	0	286	0	0	0	10	04/15/2026	1	
36206P UQ 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			358	358	379	410	0	(52)	0	(52)	0	358	0	0	0	13	05/15/2026	1	
36206P VT 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			1,157	1,157	1,234	1,359	0	(201)	0	(201)	0	1,157	0	0	0	43	05/15/2026	1	
36206Q A2 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			2,479	2,479	2,470	2,460	0	20	0	20	0	2,479	0	0	0	99	10/15/2027	1	
36206Q BB 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			233	233	232	230	0	3	0	3	0	233	0	0	0	8	02/15/2028	1	
36206Q VP 0	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			13	13	13	14	0	(1)	0	(1)	0	13	0	0	0	1	06/15/2026	1	
36206Q VZ 8	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			327	327	337	366	0	(40)	0	(40)	0	327	0	0	0	12	10/15/2025	1	
36206R K2 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			116	116	123	135	0	(19)	0	(19)	0	116	0	0	0	4	06/15/2027	1	
36206R XM 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			16	16	16	18	0	(2)	0	(2)	0	16	0	0	0	1	11/15/2025	1	
36206S DG 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			680	680	726	709	0	(29)	0	(29)	0	680	0	0	0	25	05/15/2026	1	
36206S LA 0	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			11	11	11	12	0	(0)	0	(0)	0	11	0	0	0	0	10/15/2025	1	
36206S MK 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			16,154	16,154	16,987	18,294	0	(2,140)	0	(2,140)	0	16,154	0	0	0	604	11/15/2025	1	
36206T YY 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			90	90	96	109	0	(19)	0	(19)	0	90	0	0	0	3	04/15/2027	1	
36206U PY 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			2,269	2,269	2,421	2,649	0	(379)	0	(379)	0	2,269	0	0	0	85	06/15/2026	1	
36206U Q9 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	03/15/2026	1	
36206V GV 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			24	24	24	24	0	(0)	0	(0)	0	24	0	0	0	1	01/15/2026	1	
36206V MD 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			13,889	13,889	14,498	15,447	0	(1,558)	0	(1,558)	0	13,889	0	0	0	438	04/15/2026	1	
36206V S7 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	05/15/2026	1	
36206W 2H 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			4,397	4,397	4,568	4,831	0	(434)	0	(434)	0	4,397	0	0	0	164	07/15/2026	1	

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)	
36206W 3P 8	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		182	182	194	216	0	(34)	0	(34)	0	182	0	0	0	6	07/15/2026	1		
36206W AM 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		118	118	126	128	0	(10)	0	(10)	0	118	0	0	0	4	09/15/2027	1		
36206W K5 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		2,543	2,543	2,717	2,981	0	(438)	0	(438)	0	2,543	0	0	0	95	12/15/2025	1		
36206W NM 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		4,632	4,632	4,785	5,051	0	(419)	0	(419)	0	4,632	0	0	0	173	02/15/2026	1		
36206X 6C 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		387	387	412	429	0	(42)	0	(42)	0	387	0	0	0	14	10/15/2027	1		
36206X 6R 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		1,110	1,110	1,124	1,145	0	(35)	0	(35)	0	1,110	0	0	0	39	01/15/2028	1		
36206X P6 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		122	122	130	141	0	(19)	0	(19)	0	122	0	0	0	4	08/15/2027	1		
36206X PF 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		6	6	6	6	0	(1)	0	(1)	0	6	0	0	0	0	08/15/2027	1		
36206Y GF 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		31	31	33	35	0	(4)	0	(4)	0	31	0	0	0	1	03/15/2026	1		
36206Y GQ 8	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		257	257	258	260	0	(4)	0	(4)	0	257	0	0	0	9	04/15/2026	1		
36207A 7H 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		40	40	42	47	0	(8)	0	(8)	0	40	0	0	0	1	05/15/2028	1		
36207A A9 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		3,132	3,132	3,172	3,227	0	(94)	0	(94)	0	3,132	0	0	0	105	01/15/2028	1		
36207A HR 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		4	4	4	4	0	(1)	0	(1)	0	4	0	0	0	0	04/15/2026	1		
36207A YW 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	12/15/2027	1		
36207A Z3 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		162	162	161	160	0	2	0	2	0	162	0	0	0	5	03/15/2028	1		
36207B 3U 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		34	34	35	38	0	(4)	0	(4)	0	34	0	0	0	1	04/15/2026	1		
36207B 4L 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		38	38	38	39	0	(1)	0	(1)	0	38	0	0	0	1	03/15/2028	1		
36207B AF 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		10	10	10	10	0	(1)	0	(1)	0	10	0	0	0	0	08/15/2028	1		
36207B BL 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		22	22	23	26	0	(4)	0	(4)	0	22	0	0	0	1	09/15/2029	1		
36207B R6 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		369	369	370	372	0	(3)	0	(3)	0	369	0	0	0	12	01/15/2028	1		
36207B S3 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		31	31	31	31	0	(1)	0	(1)	0	31	0	0	0	1	01/15/2028	1		
36207B SD 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		820	820	831	830	0	(9)	0	(9)	0	820	0	0	0	33	01/15/2028	1		
36207C EH 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		333	333	334	337	0	(3)	0	(3)	0	333	0	0	0	11	11/15/2027	1		
36207C F2 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		85	85	86	86	0	(1)	0	(1)	0	85	0	0	0	3	11/15/2027	1		
36207C F9 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	1	12/15/2027	1		
36207C FC 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		65	65	67	70	0	(5)	0	(5)	0	65	0	0	0	2	11/15/2027	1		
36207C GB 8	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		307	307	308	309	0	(3)	0	(3)	0	307	0	0	0	10	01/15/2028	1		
36207C MX 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		14	14	15	16	0	(2)	0	(2)	0	14	0	0	0	1	12/15/2026	1		
36207D NQ 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		118	118	122	130	0	(13)	0	(13)	0	118	0	0	0	4	12/15/2026	1		
36207E 2N 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		226	226	233	239	0	(13)	0	(13)	0	226	0	0	0	8	01/15/2027	1		
36207F CV 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		10	10	11	11	0	(1)	0	(1)	0	10	0	0	0	0	08/15/2026	1		
36207F KF 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	02/15/2028	1		
36207F KY 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		273	273	274	275	0	(2)	0	(2)	0	273	0	0	0	9	03/15/2028	1		
36207F LJ 8	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		963	963	974	1,002	0	(40)	0	(40)	0	963	0	0	0	34	03/15/2028	1		
36207G F9 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/15/2026	1		
36207G XA 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		20,980	20,980	21,590	21,848	0	(868)	0	(868)	0	20,980	0	0	0	679	09/15/2028	1		
36207H 2G 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		1,879	1,879	1,952	2,053	0	(174)	0	(174)	0	1,879	0	0	0	59	06/15/2026	1		
36207H 4Q 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		158	158	163	175	0	(18)	0	(18)	0	158	0	0	0	6	08/15/2026	1		
36207H BH 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		74	74	79	104	0	(30)	0	(30)	0	74	0	0	0	3	10/15/2026	1		
36207H SH 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		144	144	154	164	0	(20)	0	(20)	0	144	0	0	0	5	01/15/2027	1		
36207J 2V 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		234	234	235	237	0	(2)	0	(2)	0	234	0	0	0	8	05/15/2028	1		
36207J 4R 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		41	41	41	41	0	(1)	0	(1)	0	41	0	0	0	1	06/15/2028	1		
36207J 5S 8	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		303	303	312	313	0	(10)	0	(10)	0	303	0	0	0	10	06/15/2028	1		
36207J F4 0	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		17	17	17	17	0	(0)	0	(0)	0	17	0	0	0	1	12/15/2027	1		
36207J RH 8	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		92	92	92	93	0	(1)	0	(1)	0	92	0	0	0	3	03/15/2027	1		
36207J T4 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		2,598	2,598	2,736	2,949	0	(351)	0	(351)	0	2,598	0	0	0	77	02/15/2028	1		
36207J TX 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		3,225	3,225	3,237	3,255	0	(30)	0	(30)	0	3,225	0	0	0	112	01/15/2028	1		
36207J U7 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		56	56	57	59	0	(2)	0	(2)	0	56	0	0	0	2	02/15/2028	1		
36207J VU 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..		1,095	1,095	1,088	1,075	0	19	0	19	0	1,095	0	0	0	38	02/15/2028	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

E05.6

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36207J W6 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6,636	6,636	6,900	7,585	0	(949)	0	(949)	0	6,636	0	0	0	216	03/15/2028	1.....
36207J YB 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		285	285	300	332	0	(47)	0	(47)	0	285	0	0	0	10	04/15/2028	1.....
36207K 3Y 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		30	30	30	31	0	(0)	0	(0)	0	30	0	0	0	1	02/15/2030	1.....
36207K 3Z 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		42	42	42	42	0	(0)	0	(0)	0	42	0	0	0	2	02/15/2030	1.....
36207K AG 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		64	64	67	77	0	(13)	0	(13)	0	64	0	0	0	2	08/15/2028	1.....
36207K C9 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		38	38	40	47	0	(9)	0	(9)	0	38	0	0	0	1	08/15/2028	1.....
36207K CR 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		17	17	17	17	0	(1)	0	(1)	0	17	0	0	0	1	09/15/2028	1.....
36207K DA 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		155	155	164	182	0	(27)	0	(27)	0	155	0	0	0	5	09/15/2028	1.....
36207K PE 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		23	23	24	27	0	(4)	0	(4)	0	23	0	0	0	1	04/15/2029	1.....
36207K QW 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		103	103	109	115	0	(12)	0	(12)	0	103	0	0	0	4	05/15/2029	1.....
36207K R2 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		19	19	19	19	0	(0)	0	(0)	0	19	0	0	0	1	06/15/2029	1.....
36207K RC 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		48	48	51	55	0	(6)	0	(6)	0	48	0	0	0	2	06/15/2029	1.....
36207K S8 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		24	24	26	29	0	(4)	0	(4)	0	24	0	0	0	1	07/15/2029	1.....
36207K SB 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		111	111	118	121	0	(9)	0	(9)	0	111	0	0	0	4	07/15/2029	1.....
36207K SP 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		75	75	76	76	0	(1)	0	(1)	0	75	0	0	0	3	07/15/2029	1.....
36207K T4 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	08/15/2029	1.....
36207K TU 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8,369	8,369	8,393	8,442	0	(73)	0	(73)	0	8,369	0	0	0	262	07/15/2029	1.....
36207K U6 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,087	1,087	1,156	1,282	0	(195)	0	(195)	0	1,087	0	0	0	41	08/15/2029	1.....
36207K UH 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,809	1,809	1,925	2,164	0	(355)	0	(355)	0	1,809	0	0	0	65	08/15/2029	1.....
36207K UU 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,381	1,381	1,470	1,648	0	(266)	0	(266)	0	1,381	0	0	0	44	08/15/2029	1.....
36207K WL 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5	5	5	5	0	0	0	0	0	5	0	0	0	0	10/15/2029	1.....
36207K XD 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		109	109	116	120	0	(11)	0	(11)	0	109	0	0	0	4	10/15/2029	1.....
36207K XG 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		66	66	67	69	0	(2)	0	(2)	0	66	0	0	0	2	10/15/2029	1.....
36207K XH 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		480	480	481	484	0	(4)	0	(4)	0	480	0	0	0	18	11/15/2029	1.....
36207K YJ 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		216	216	230	238	0	(22)	0	(22)	0	216	0	0	0	8	11/15/2029	1.....
36207M 6U 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		17	17	17	17	0	0	0	0	0	17	0	0	0	1	12/15/2026	1.....
36207M M5 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	1	01/15/2028	1.....
36207M MQ 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		350	350	351	352	0	(3)	0	(3)	0	350	0	0	0	12	01/15/2028	1.....
36207M NF 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		141	141	143	146	0	(5)	0	(5)	0	141	0	0	0	5	01/15/2028	1.....
36207M QC 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	2	01/15/2028	1.....
36207M RT 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		489	489	515	586	0	(97)	0	(97)	0	489	0	0	0	14	02/15/2028	1.....
36207M RU 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		109	109	109	109	0	0	0	0	0	109	0	0	0	4	02/15/2028	1.....
36207M TV 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,491	1,491	1,487	1,482	0	9	0	9	0	1,491	0	0	0	51	03/15/2028	1.....
36207M XE 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		176	176	187	200	0	(24)	0	(24)	0	176	0	0	0	6	04/15/2027	1.....
36207N QX 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,326	2,326	2,479	2,599	0	(272)	0	(272)	0	2,326	0	0	0	84	08/15/2027	1.....
36207P VJ 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		57	57	57	58	0	(1)	0	(1)	0	57	0	0	0	2	05/15/2028	1.....
36207P WH 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		42	42	42	43	0	(1)	0	(1)	0	42	0	0	0	1	06/15/2028	1.....
36207P XB 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		115	115	119	122	0	(7)	0	(7)	0	115	0	0	0	4	09/15/2027	1.....
36207Q 6U 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	1	03/15/2027	1.....
36207Q AK 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		49	49	49	50	0	(1)	0	(1)	0	49	0	0	0	2	01/15/2028	1.....
36207Q K2 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		219	219	233	248	0	(30)	0	(30)	0	219	0	0	0	8	04/15/2027	1.....
36207Q L8 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		231	231	231	232	0	(1)	0	(1)	0	231	0	0	0	8	09/15/2028	1.....
36207Q RG 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		534	534	560	595	0	(61)	0	(61)	0	534	0	0	0	19	04/15/2027	1.....
36207R 4E 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4	4	4	5	0	(1)	0	(1)	0	4	0	0	0	0	02/15/2027	1.....
36207R FC 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		52	52	51	51	0	0	0	0	0	52	0	0	0	2	12/15/2026	1.....
36207R GE 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,544	1,544	1,645	1,890	0	(346)	0	(346)	0	1,544	0	0	0	48	02/15/2027	1.....
36207R JB 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,864	3,864	4,022	4,281	0	(417)	0	(417)	0	3,864	0	0	0	143	05/15/2027	1.....
36207R N6 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		58	58	58	59	0	(1)	0	(1)	0	58	0	0	0	2	02/15/2028	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

E05.7

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36207R WM 3	GOVERNMENT NATL MTGE ASSOC.....	...	05/01/2007	SCHEDULED REDEMPTION..		3,960	3,960	4,111	4,430	0	(470)	0	(470)	0	3,960	0	0	0	98	01/15/2027	1.....
36207S CK 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	03/15/2027	1.....
36207S D7 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		75	75	75	75	0	(0)	0	(0)	0	75	0	0	0	3	03/15/2027	1.....
36207S DE 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		56	56	59	68	0	(12)	0	(12)	0	56	0	0	0	2	04/15/2027	1.....
36207S L5 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5	5	5	6	0	(1)	0	(1)	0	5	0	0	0	0	02/15/2027	1.....
36207S MC 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		36	36	39	42	0	(6)	0	(6)	0	36	0	0	0	1	02/15/2027	1.....
36207S NX 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,092	1,092	1,163	1,171	0	(80)	0	(80)	0	1,092	0	0	0	39	04/15/2027	1.....
36207T RM 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	10/15/2029	1.....
36207T SC 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		433	433	461	479	0	(45)	0	(45)	0	433	0	0	0	15	11/15/2029	1.....
36207T SS 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		121	121	121	121	0	(1)	0	(1)	0	121	0	0	0	4	11/15/2029	1.....
36207T X3 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		178	178	189	198	0	(20)	0	(20)	0	178	0	0	0	6	03/15/2027	1.....
36207U 6C 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	0	01/15/2028	1.....
36207U GA 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,634	1,634	1,700	1,824	0	(190)	0	(190)	0	1,634	0	0	0	61	12/15/2026	1.....
36207U LV 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,999	1,999	2,007	2,022	0	(23)	0	(23)	0	1,999	0	0	0	70	04/15/2028	1.....
36207U MP 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		640	640	648	661	0	(21)	0	(21)	0	640	0	0	0	21	04/15/2028	1.....
36207U QE 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		385	385	389	399	0	(15)	0	(15)	0	385	0	0	0	13	05/15/2028	1.....
36207U Q4 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		206	206	207	208	0	(2)	0	(2)	0	206	0	0	0	7	03/15/2027	1.....
36207U QW 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		79,648	79,648	83,592	84,733	0	(5,084)	0	(5,084)	0	79,648	0	0	0	2,983	03/15/2027	1.....
36207U R4 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		247	247	255	269	0	(21)	0	(21)	0	247	0	0	0	9	04/15/2027	1.....
36207U S8 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8	8	9	10	0	(2)	0	(2)	0	8	0	0	0	0	05/15/2027	1.....
36207V 5E 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		749	749	758	770	0	(21)	0	(21)	0	749	0	0	0	25	07/15/2028	1.....
36207V 6R 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		33	33	33	34	0	(1)	0	(1)	0	33	0	0	0	1	12/15/2027	1.....
36207V 7G 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		28	28	28	28	0	(1)	0	(1)	0	28	0	0	0	1	12/15/2027	1.....
36207V FW 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		67	67	70	74	0	(7)	0	(7)	0	67	0	0	0	2	04/15/2027	1.....
36207V GB 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		70	70	71	71	0	(1)	0	(1)	0	70	0	0	0	2	05/15/2027	1.....
36207V KD 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		50	50	50	50	0	(0)	0	(0)	0	50	0	0	0	2	02/15/2027	1.....
36207V SH 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6	6	7	7	0	(1)	0	(1)	0	6	0	0	0	0	02/15/2027	1.....
36207V UJ 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	1	04/15/2027	1.....
36207W 4D 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		114	114	113	112	0	1	0	1	0	114	0	0	0	3	05/15/2028	1.....
36207W DZ 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		45	45	48	54	0	(9)	0	(9)	0	45	0	0	0	2	06/15/2027	1.....
36207W EN 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,164	3,164	3,277	3,472	0	(307)	0	(307)	0	3,164	0	0	0	118	04/15/2027	1.....
36207W U3 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		321	321	342	363	0	(42)	0	(42)	0	321	0	0	0	12	06/15/2027	1.....
36207W UF 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		115	115	123	132	0	(17)	0	(17)	0	115	0	0	0	4	05/15/2027	1.....
36207X 2U 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		143	143	147	148	0	(5)	0	(5)	0	143	0	0	0	5	01/15/2028	1.....
36207X 4G 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		364	364	365	366	0	(2)	0	(2)	0	364	0	0	0	12	10/15/2027	1.....
36207X 4X 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		356	356	379	384	0	(29)	0	(29)	0	356	0	0	0	13	10/15/2027	1.....
36207X QL 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		172	172	173	174	0	(2)	0	(2)	0	172	0	0	0	6	06/15/2028	1.....
36207X Y9 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		102	102	109	123	0	(21)	0	(21)	0	102	0	0	0	4	04/15/2027	1.....
36207X YE 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		211	211	212	213	0	(2)	0	(2)	0	211	0	0	0	7	02/15/2027	1.....
36207X ZP 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		64	64	66	70	0	(7)	0	(7)	0	64	0	0	0	2	04/15/2027	1.....
36207Y AJ 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		63	63	64	65	0	(2)	0	(2)	0	63	0	0	0	2	01/15/2028	1.....
36207Y CC 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		101	101	105	109	0	(8)	0	(8)	0	101	0	0	0	4	08/15/2027	1.....
36207Y NX 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		162	162	164	165	0	(2)	0	(2)	0	162	0	0	0	5	08/15/2028	1.....
36207Y QQ 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		40	40	40	40	0	(1)	0	(1)	0	40	0	0	0	1	01/15/2028	1.....
36207Y R6 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		249	249	250	250	0	(1)	0	(1)	0	249	0	0	0	8	01/15/2028	1.....
36207Y SH 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		77	77	77	78	0	(1)	0	(1)	0	77	0	0	0	3	02/15/2028	1.....
36208C 6H 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		313	313	328	352	0	(39)	0	(39)	0	313	0	0	0	11	07/15/2027	1.....
36208C G9 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		37	37	37	38	0	(2)	0	(2)	0	37	0	0	0	1	09/15/2028	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36208C HC 4	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		22	22	22	22	0	(0)	0	(0)	0	22	0	0	0	1	09/15/2028	1.....
36208C HK 6	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		74	74	74	76	0	(3)	0	(3)	0	74	0	0	0	2	09/15/2028	1.....
36208C KY 2	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		339	339	361	411	0	(72)	0	(72)	0	339	0	0	0	13	06/15/2027	1.....
36208C LL 9	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		2,081	2,081	2,075	2,067	0	13	0	13	0	2,081	0	0	0	83	08/15/2027	1.....
36208C SB 4	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		107	107	114	125	0	(18)	0	(18)	0	107	0	0	0	4	05/15/2027	1.....
36208C TN 7	GOVERNMENT NATL MTGE ASSOC.....		...	05/01/2007	SCHEDULED REDEMPTION..		3,211	3,211	3,223	3,254	0	(43)	0	(43)	0	3,211	0	0	0	94	05/15/2027	1.....
36208C VD 6	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		80	80	86	87	0	(7)	0	(7)	0	80	0	0	0	3	05/15/2027	1.....
36208C WV 5	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		70	70	75	84	0	(14)	0	(14)	0	70	0	0	0	2	05/15/2027	1.....
36208C Y9 2	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		17	17	19	22	0	(5)	0	(5)	0	17	0	0	0	1	06/15/2027	1.....
36208D DK 8	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		1,320	1,320	1,384	1,455	0	(135)	0	(135)	0	1,320	0	0	0	46	04/15/2027	1.....
36208D G9 0	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		3,139	3,139	3,238	3,356	0	(217)	0	(217)	0	3,139	0	0	0	117	06/15/2027	1.....
36208D H4 0	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		22,564	22,564	23,739	25,932	0	(3,368)	0	(3,368)	0	22,564	0	0	0	846	06/15/2027	1.....
36208D LG 8	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		147	147	157	162	0	(15)	0	(15)	0	147	0	0	0	5	06/15/2027	1.....
36208D LH 6	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		767	767	818	909	0	(142)	0	(142)	0	767	0	0	0	27	06/15/2027	1.....
36208D MA 0	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		184	184	196	217	0	(33)	0	(33)	0	184	0	0	0	7	07/15/2027	1.....
36208D N9 2	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		109	109	109	110	0	(1)	0	(1)	0	109	0	0	0	4	11/15/2027	1.....
36208D RW 7	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		69	69	69	69	0	(1)	0	(1)	0	69	0	0	0	2	11/15/2027	1.....
36208D UD 5	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		739	739	740	741	0	(1)	0	(1)	0	739	0	0	0	25	06/15/2028	1.....
36208D UE 3	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		632	632	666	732	0	(100)	0	(100)	0	632	0	0	0	19	06/15/2028	1.....
36208D UH 6	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		4,957	4,957	5,221	5,795	0	(838)	0	(838)	0	4,957	0	0	0	146	06/15/2028	1.....
36208D UJ 2	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		133	133	133	134	0	(2)	0	(2)	0	133	0	0	0	4	06/15/2028	1.....
36208D UK 9	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		4,817	4,817	5,031	5,378	0	(561)	0	(561)	0	4,817	0	0	0	154	06/15/2028	1.....
36208D V3 6	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		43	43	46	50	0	(7)	0	(7)	0	43	0	0	0	2	05/15/2027	1.....
36208D WS 0	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		188	188	189	191	0	(3)	0	(3)	0	188	0	0	0	6	03/15/2028	1.....
36208D XC 4	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		63	63	64	65	0	(2)	0	(2)	0	63	0	0	0	2	05/15/2028	1.....
36208D XS 9	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		5	5	5	5	0	0	0	0	0	5	0	0	0	0	06/15/2028	1.....
36208D Z4 0	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		695	695	697	698	0	(3)	0	(3)	0	695	0	0	0	23	02/15/2028	1.....
36208E 6T 5	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		70	70	71	71	0	(1)	0	(1)	0	70	0	0	0	2	10/15/2027	1.....
36208E 6Z 1	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		7	7	7	7	0	(1)	0	(1)	0	7	0	0	0	0	10/15/2027	1.....
36208E H3 0	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		359	359	383	403	0	(44)	0	(44)	0	359	0	0	0	13	05/15/2027	1.....
36208E HY 2	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		47	47	49	51	0	(4)	0	(4)	0	47	0	0	0	2	05/15/2027	1.....
36208E LC 5	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		84	84	84	84	0	1	0	1	0	84	0	0	0	3	07/15/2027	1.....
36208E LT 8	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		50	50	54	60	0	(10)	0	(10)	0	50	0	0	0	2	08/15/2027	1.....
36208E NC 3	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		26	26	28	31	0	(5)	0	(5)	0	26	0	0	0	1	09/15/2027	1.....
36208E W2 5	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		55	55	59	67	0	(12)	0	(12)	0	55	0	0	0	2	08/15/2027	1.....
36208E WU 3	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		308	308	320	342	0	(34)	0	(34)	0	308	0	0	0	11	08/15/2027	1.....
36208E X3 2	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		278	278	283	296	0	(19)	0	(19)	0	278	0	0	0	9	06/15/2028	1.....
36208E YB 3	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		30	30	32	35	0	(5)	0	(5)	0	30	0	0	0	1	08/15/2027	1.....
36208E YJ 6	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		57	57	60	66	0	(9)	0	(9)	0	57	0	0	0	2	09/15/2027	1.....
36208E ZC 0	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		7,276	7,276	7,298	7,347	0	(71)	0	(71)	0	7,276	0	0	0	254	06/15/2028	1.....
36208E ZT 3	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		68	68	71	75	0	(7)	0	(7)	0	68	0	0	0	2	10/15/2027	1.....
36208F AY 6	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		317	317	318	320	0	(3)	0	(3)	0	317	0	0	0	10	01/15/2028	1.....
36208F CE 8	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		2,818	2,818	2,827	2,838	0	(20)	0	(20)	0	2,818	0	0	0	83	02/15/2028	1.....
36208F CU 2	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		56	56	59	70	0	(14)	0	(14)	0	56	0	0	0	2	02/15/2028	1.....
36208F H4 5	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		3,657	3,657	3,897	4,199	0	(542)	0	(542)	0	3,657	0	0	0	137	08/15/2027	1.....
36208F HS 2	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		209	209	222	236	0	(27)	0	(27)	0	209	0	0	0	7	08/15/2027	1.....
36208F JM 3	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		17	17	18	21	0	(4)	0	(4)	0	17	0	0	0	1	09/15/2027	1.....
36208F K6 6	GOVERNMENT NATL MTGE ASSOC.....		...	06/01/2007	SCHEDULED REDEMPTION..		375	375	380	385	0	(10)	0	(10)	0	3						

SCHEDULE D - PART 4

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

E05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
36208F LU 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,182	2,182	2,209	2,250	0	(68)	0	(68)	0	2,182	0	0	0	75	07/15/2028	1.....
36208F MC 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		458	458	464	471	0	(13)	0	(13)	0	458	0	0	0	15	06/15/2028	1.....
36208F WW 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		334	334	334	334	0	0	0	0	0	334	0	0	0	11	06/15/2028	1.....
36208F YX 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		7	7	7	8	0	(0)	0	(0)	0	7	0	0	0	0	06/15/2028	1.....
36208G 3F 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		412	412	434	462	0	(51)	0	(51)	0	412	0	0	0	14	06/15/2028	1.....
36208G 4Y 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		171	171	180	195	0	(24)	0	(24)	0	171	0	0	0	6	07/15/2028	1.....
36208G LW 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		27,840	27,840	27,929	28,022	0	(182)	0	(182)	0	27,840	0	0	0	817	11/15/2027	1.....
36208G MK 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		17	17	17	17	0	(1)	0	(1)	0	17	0	0	0	1	03/15/2028	1.....
36208G QG 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		189	189	194	203	0	(15)	0	(15)	0	189	0	0	0	7	10/15/2027	1.....
36208H 2R 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		71	71	76	87	0	(15)	0	(15)	0	71	0	0	0	3	06/15/2027	1.....
36208H 6S 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		315	315	332	357	0	(42)	0	(42)	0	315	0	0	0	10	07/15/2028	1.....
36208H PZ 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		87	87	87	86	0	1	0	1	0	87	0	0	0	3	09/15/2027	1.....
36208H QA 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		98	98	105	121	0	(23)	0	(23)	0	98	0	0	0	3	09/15/2027	1.....
36208H QL 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		688	688	734	870	0	(182)	0	(182)	0	688	0	0	0	22	09/15/2027	1.....
36208H SM 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,090	1,090	1,094	1,105	0	(15)	0	(15)	0	1,090	0	0	0	38	10/15/2027	1.....
36208H UP 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		21	21	21	21	0	(0)	0	(0)	0	21	0	0	0	1	09/15/2027	1.....
36208J 2J 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		27	27	27	27	0	(0)	0	(0)	0	27	0	0	0	1	11/15/2027	1.....
36208J 5P 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		390	390	394	397	0	(8)	0	(8)	0	390	0	0	0	14	01/15/2028	1.....
36208J AF 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		81	81	86	90	0	(9)	0	(9)	0	81	0	0	0	3	07/15/2027	1.....
36208J AY 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		48	48	50	54	0	(6)	0	(6)	0	48	0	0	0	2	09/15/2027	1.....
36208J RS 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		162	162	172	186	0	(24)	0	(24)	0	162	0	0	0	6	09/15/2027	1.....
36208J RB 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		164	164	175	178	0	(14)	0	(14)	0	164	0	0	0	6	09/15/2027	1.....
36208J YF 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		96	96	96	97	0	(1)	0	(1)	0	96	0	0	0	3	10/15/2027	1.....
36208K 5K 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		614	614	616	617	0	(3)	0	(3)	0	614	0	0	0	20	10/15/2027	1.....
36208K 7B 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	09/15/2027	1.....
36208K HE 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		656	656	659	661	0	(5)	0	(5)	0	656	0	0	0	25	08/15/2029	1.....
36208K KA 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		91	91	95	115	0	(25)	0	(25)	0	91	0	0	0	3	08/15/2028	1.....
36208K SP 5	GOVERNMENT NATL MTGE ASSOC.....	...	04/01/2007	SCHEDULED REDEMPTION..		1,761	1,761	1,877	2,233	0	(471)	0	(471)	0	1,761	0	0	0	44	09/15/2027	1.....
36208L 6G 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		7,508	7,508	7,597	7,749	0	(241)	0	(241)	0	7,508	0	0	0	262	06/15/2028	1.....
36208L FA 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		204	204	217	223	0	(19)	0	(19)	0	204	0	0	0	7	09/15/2027	1.....
36208L FV 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		217	217	218	219	0	(2)	0	(2)	0	217	0	0	0	7	10/15/2027	1.....
36208L JB 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		84	84	90	102	0	(18)	0	(18)	0	84	0	0	0	3	08/15/2027	1.....
36208L QT 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	05/15/2028	1.....
36208L QZ 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		186	186	188	196	0	(11)	0	(11)	0	186	0	0	0	6	06/15/2028	1.....
36208L RM 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		243	243	246	258	0	(15)	0	(15)	0	243	0	0	0	9	07/15/2028	1.....
36208L RP 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8,382	8,382	8,493	8,690	0	(308)	0	(308)	0	8,382	0	0	0	293	07/15/2028	1.....
36208L RQ 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		372	372	377	385	0	(13)	0	(13)	0	372	0	0	0	12	08/15/2028	1.....
36208L WM 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		188	188	189	191	0	(2)	0	(2)	0	188	0	0	0	6	12/15/2027	1.....
36208L XC 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,109	1,109	1,113	1,120	0	(11)	0	(11)	0	1,109	0	0	0	39	03/15/2028	1.....
36208L XP 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		117	117	117	118	0	(1)	0	(1)	0	117	0	0	0	4	04/15/2028	1.....
36208M 3M 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		229	229	240	245	0	(16)	0	(16)	0	229	0	0	0	8	08/15/2027	1.....
36208M 4P 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8,731	8,731	9,305	10,047	0	(1,316)	0	(1,316)	0	8,731	0	0	0	327	08/15/2027	1.....
36208M 5F 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		55	55	55	55	0	(0)	0	(0)	0	55	0	0	0	2	08/15/2027	1.....
36208M LG 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,272	1,272	1,289	1,312	0	(39)	0	(39)	0	1,272	0	0	0	37	12/15/2027	1.....
36208M RS 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		19	19	19	19	0	(1)	0	(1)	0	19	0	0	0	1	02/15/2028	1.....
36208M YT 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		352	352	375	409	0	(56)	0	(56)	0	352	0	0	0	13	10/15/2027	1.....
36208N 3M 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,329	1,329	1,333	1,340	0	(12)	0	(12)	0	1,329	0	0	0	39	11/15/2027	1.....
36208N 6G 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		33,860	33,860	34,141	34,281	0	(421)	0	(421)	0	33,860	0	0	0	988	02/15/2028	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

E05.10

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36208N BX 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		296	296	308	324	0	(28)	0	(28)	0	296	0	0	0	10	09/15/2027	1.....
36208N JX 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		32	32	34	37	0	(4)	0	(4)	0	32	0	0	0	1	09/15/2027	1.....
36208N KP 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		162	162	173	194	0	(32)	0	(32)	0	162	0	0	0	6	09/15/2027	1.....
36208N N5 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		104	104	110	116	0	(13)	0	(13)	0	104	0	0	0	4	12/15/2027	1.....
36208N N8 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		25	25	25	26	0	(0)	0	(0)	0	25	0	0	0	1	12/15/2027	1.....
36208N QN 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		199	199	200	201	0	(2)	0	(2)	0	199	0	0	0	7	03/15/2028	1.....
36208N V7 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		307	307	322	350	0	(42)	0	(42)	0	307	0	0	0	10	03/15/2028	1.....
36208N WL 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		56	56	56	56	0	(1)	0	(1)	0	56	0	0	0	2	03/15/2028	1.....
36208N XX 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		41	41	43	48	0	(6)	0	(6)	0	41	0	0	0	1	06/15/2028	1.....
36208N ZX 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		59	59	59	60	0	(1)	0	(1)	0	59	0	0	0	2	04/15/2028	1.....
36208P EN 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		102	102	108	123	0	(21)	0	(21)	0	102	0	0	0	4	09/15/2027	1.....
36208P EQ 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1	1	1	2	0	(0)	0	(0)	0	1	0	0	0	0	08/15/2027	1.....
36208P GW 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		37	37	39	43	0	(7)	0	(7)	0	37	0	0	0	1	09/15/2027	1.....
36208P GZ 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	09/15/2027	1.....
36208P NH 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		37	37	37	37	0	(1)	0	(1)	0	37	0	0	0	1	04/15/2028	1.....
36208P NX 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		34	34	34	35	0	(0)	0	(0)	0	34	0	0	0	1	04/15/2028	1.....
36208P PD 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		53	53	53	55	0	(2)	0	(2)	0	53	0	0	0	2	04/15/2028	1.....
36208P QH 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		267	267	266	265	0	3	0	3	0	267	0	0	0	7	03/15/2029	1.....
36208P QR 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		124	124	129	138	0	(14)	0	(14)	0	124	0	0	0	4	05/15/2028	1.....
36208P RE 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		96	96	95	94	0	2	0	2	0	96	0	0	0	3	05/15/2028	1.....
36208P TD 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		37	37	37	39	0	(2)	0	(2)	0	37	0	0	0	1	06/15/2028	1.....
36208P VN 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		144	144	148	149	0	(5)	0	(5)	0	144	0	0	0	5	06/15/2028	1.....
36208P VQ 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	06/15/2028	1.....
36208Q AA 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	02/15/2028	1.....
36208Q BA 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		134	134	135	136	0	(2)	0	(2)	0	134	0	0	0	4	01/15/2028	1.....
36208Q CA 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		268	268	271	272	0	(4)	0	(4)	0	268	0	0	0	9	01/15/2028	1.....
36208Q GC 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		103	103	110	124	0	(21)	0	(21)	0	103	0	0	0	4	11/15/2027	1.....
36208Q JB 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		190	190	190	191	0	(1)	0	(1)	0	190	0	0	0	6	12/15/2027	1.....
36208Q JD 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		534	534	569	584	0	(50)	0	(50)	0	534	0	0	0	19	12/15/2027	1.....
36208Q RP 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2028	1.....
36208Q SG 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		10,413	10,413	10,559	10,678	0	(265)	0	(265)	0	10,413	0	0	0	353	09/15/2028	1.....
36208Q UD 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		281	281	284	287	0	(6)	0	(6)	0	281	0	0	0	9	08/15/2028	1.....
36208Q XR 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		275	275	276	276	0	(2)	0	(2)	0	275	0	0	0	10	01/15/2029	1.....
36208R ER 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		451	451	480	528	0	(77)	0	(77)	0	451	0	0	0	16	11/15/2027	1.....
36208R FZ 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		100	100	101	102	0	(1)	0	(1)	0	100	0	0	0	3	02/15/2028	1.....
36208R G6 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		39	39	42	47	0	(7)	0	(7)	0	39	0	0	0	1	10/15/2027	1.....
36208R RW 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		98	98	98	99	0	(1)	0	(1)	0	98	0	0	0	3	11/15/2027	1.....
36208R SP 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		52	52	52	52	0	(1)	0	(1)	0	52	0	0	0	2	12/15/2027	1.....
36208R V5 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		670	670	673	676	0	(6)	0	(6)	0	670	0	0	0	21	03/15/2028	1.....
36208R V9 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	03/15/2028	1.....
36208R X7 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		112	112	116	124	0	(12)	0	(12)	0	112	0	0	0	4	07/15/2028	1.....
36208R XL 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	04/15/2028	1.....
36208R XV 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,353	3,353	3,464	3,813	0	(460)	0	(460)	0	3,353	0	0	0	117	05/15/2028	1.....
36208S 3S 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		114	114	115	116	0	(2)	0	(2)	0	114	0	0	0	4	01/15/2028	1.....
36208S 4N 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		187	187	189	192	0	(5)	0	(5)	0	187	0	0	0	6	02/15/2028	1.....
36208S 7E 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		67	67	68	69	0	(2)	0	(2)	0	67	0	0	0	2	02/15/2028	1.....
36208S EA 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		54	54	58	62	0	(8)	0	(8)	0	54	0	0	0	2	10/15/2029	1.....
36208S UD 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	03/15/2028	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

E05.11

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)	
36208S YM 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		43	43	45	51	0	(8)	0	(8)	0	43	0	0	0	2	08/15/2029	1.....	
36208T 4P 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,435	1,435	1,511	1,658	0	(223)	0	(223)	0	1,435	0	0	0	50	05/15/2028	1.....	
36208T 4W 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		36	36	36	35	0	1	0	1	0	36	0	0	0	1	06/15/2028	1.....	
36208T AD 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		24	24	24	24	0	(1)	0	(1)	0	24	0	0	0	1	03/15/2028	1.....	
36208T AT 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		73	73	74	74	0	(1)	0	(1)	0	73	0	0	0	3	03/15/2028	1.....	
36208T BS 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		127	127	128	131	0	(4)	0	(4)	0	127	0	0	0	4	04/15/2028	1.....	
36208T C6 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		82	82	81	81	0	0	0	0	0	82	0	0	0	3	11/15/2027	1.....	
36208T CE 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		96	96	97	99	0	(3)	0	(3)	0	96	0	0	0	3	05/15/2028	1.....	
36208T K7 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		106	106	106	107	0	(1)	0	(1)	0	106	0	0	0	4	04/15/2028	1.....	
36208T SY 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		139	139	140	141	0	(3)	0	(3)	0	139	0	0	0	5	01/15/2028	1.....	
36208T TJ 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		64	64	65	65	0	(1)	0	(1)	0	64	0	0	0	2	02/15/2028	1.....	
36208T VE 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		98	98	98	99	0	(1)	0	(1)	0	98	0	0	0	3	12/15/2027	1.....	
36208T XT 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		79	79	80	82	0	(3)	0	(3)	0	79	0	0	0	3	01/15/2028	1.....	
36208U BK 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,723	1,723	1,836	1,988	0	(266)	0	(266)	0	1,723	0	0	0	64	11/15/2027	1.....	
36208U CT 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		83	83	83	84	0	(1)	0	(1)	0	83	0	0	0	3	11/15/2027	1.....	
36208U D9 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		64	64	64	65	0	(1)	0	(1)	0	64	0	0	0	2	11/15/2027	1.....	
36208U HK 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		23	23	24	25	0	(3)	0	(3)	0	23	0	0	0	1	12/15/2027	1.....	
36208U JW 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,090	1,090	1,094	1,102	0	(12)	0	(12)	0	1,090	0	0	0	32	12/15/2027	1.....	
36208U K6 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		50	50	50	51	0	(1)	0	(1)	0	50	0	0	0	2	01/15/2028	1.....	
36208U KA 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		137	137	139	142	0	(5)	0	(5)	0	137	0	0	0	4	01/15/2028	1.....	
36208U KV 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		38	38	38	38	0	(1)	0	(1)	0	38	0	0	0	1	01/15/2028	1.....	
36208U TS 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		29	29	29	29	0	1	0	1	0	29	0	0	0	1	06/15/2028	1.....	
36208U TV 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		262	262	260	257	0	4	0	4	0	262	0	0	0	9	07/15/2028	1.....	
36208V 4A 0	GOVERNMENT NATL MTGE ASSOC.....	...	05/01/2007	SCHEDULED REDEMPTION..		13,116	13,116	13,042	12,996	0	120	0	120	0	13,116	0	0	0	437	03/15/2028	1.....	
36208V 6S 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	1	04/15/2028	1.....	
36208V 7A 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		48	48	48	48	0	(0)	0	(0)	0	48	0	0	0	2	04/15/2028	1.....	
36208V A3 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		34	34	34	35	0	(1)	0	(1)	0	34	0	0	0	1	12/15/2027	1.....	
36208V EV 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	1	03/15/2028	1.....	
36208V GA 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		41	41	41	42	0	(1)	0	(1)	0	41	0	0	0	1	07/15/2028	1.....	
36208V HV 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		35	35	35	34	0	1	0	1	0	35	0	0	0	1	03/15/2028	1.....	
36208V JV 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		24	24	24	24	0	(1)	0	(1)	0	24	0	0	0	1	05/15/2028	1.....	
36208V N2 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		408	408	410	411	0	(2)	0	(2)	0	408	0	0	0	14	07/15/2028	1.....	
36208V NS 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,977	4,977	4,990	5,010	0	(33)	0	(33)	0	4,977	0	0	0	174	07/15/2028	1.....	
36208V TV 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		43	43	44	45	0	(1)	0	(1)	0	43	0	0	0	2	11/15/2027	1.....	
36208V UB 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,898	2,898	2,884	2,878	0	20	0	20	0	2,898	0	0	0	116	11/15/2027	1.....	
36208V UC 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6,598	6,598	7,031	7,767	0	(1,169)	0	(1,169)	0	6,598	0	0	0	212	11/15/2027	1.....	
36208V UH 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		663	663	666	671	0	(7)	0	(7)	0	663	0	0	0	23	11/15/2027	1.....	
36208V X4 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14	14	15	15	0	(0)	0	(0)	0	14	0	0	0	1	01/15/2028	1.....	
36208V XJ 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		777	777	780	786	0	(9)	0	(9)	0	777	0	0	0	25	01/15/2028	1.....	
36208V XM 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		38	38	38	39	0	(1)	0	(1)	0	38	0	0	0	1	01/15/2028	1.....	
36208V XY 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		68	68	69	69	0	(1)	0	(1)	0	68	0	0	0	2	01/15/2028	1.....	
36208V ZK 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		28	28	28	29	0	(1)	0	(1)	0	28	0	0	0	1	02/15/2028	1.....	
36208V ZM 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		52	52	52	53	0	(1)	0	(1)	0	52	0	0	0	2	02/15/2028	1.....	
36208W 4E 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	1	02/15/2028	1.....	
36208W D8 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		168	168	170	171	0	(3)	0	(3)	0	168	0	0	0	6	07/15/2028	1.....	
36208W G7 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,771	1,771	1,865	1,998	0	(228)	0	(228)	0	1,771	0	0	0	52	06/15/2028	1.....	
36208W M3 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		167	167	167	168	0	(2)	0	(2)	0	167	0	0	0	6	01/15/2028	1.....	
36208W M7 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		198	198	199	200	0	(2)	0	(2)	0	198	0	0	0	7	02/15/2028	1.....	
36208W W6 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		81	81	82	82	0	(1)	0	(1)	0	81	0	0	0	3	01/15/2028	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

E05.12

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36208W ZD 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		27	27	27	27	0	(1)	0	(1)	0	27	0	0	0	1	01/15/2028	1.....
36208X 3R 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		11,413	11,413	11,445	11,472	0	(60)	0	(60)	0	11,413	0	0	0	399	12/15/2028	1.....
36208X CF 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		462	462	483	516	0	(54)	0	(54)	0	462	0	0	0	15	03/15/2028	1.....
36208X CJ 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		214	214	215	215	0	(1)	0	(1)	0	214	0	0	0	7	03/15/2028	1.....
36208X FG 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		32	32	33	34	0	(1)	0	(1)	0	32	0	0	0	1	04/15/2028	1.....
36208X G5 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		33	33	33	34	0	(0)	0	(0)	0	33	0	0	0	1	04/15/2028	1.....
36208X KE 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	05/15/2028	1.....
36208X KT 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	05/15/2028	1.....
36208X L5 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	1	06/15/2028	1.....
36208X L8 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		407	407	412	418	0	(11)	0	(11)	0	407	0	0	0	13	06/15/2028	1.....
36208X P2 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		283	283	284	284	0	(2)	0	(2)	0	283	0	0	0	10	07/15/2028	1.....
36208Y 3X 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		206	206	209	213	0	(7)	0	(7)	0	206	0	0	0	7	05/15/2028	1.....
36208Y 6A 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		161	161	160	158	0	3	0	3	0	161	0	0	0	5	08/15/2028	1.....
36208Y D3 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		149	149	150	150	0	(1)	0	(1)	0	149	0	0	0	5	02/15/2029	1.....
36208Y EV 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	12/15/2027	1.....
36208Y JD 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		140	140	139	137	0	3	0	3	0	140	0	0	0	5	08/15/2028	1.....
36208Y LH 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		148	148	148	149	0	(2)	0	(2)	0	148	0	0	0	5	09/15/2028	1.....
36208Y MC 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6,117	6,117	6,140	6,186	0	(69)	0	(69)	0	6,117	0	0	0	198	09/15/2028	1.....
36208Y QT 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		131	131	131	132	0	(1)	0	(1)	0	131	0	0	0	4	07/15/2028	1.....
36208Y TR 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		20	20	20	20	0	(0)	0	(0)	0	20	0	0	0	1	05/15/2028	1.....
36208Y TS 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	05/15/2028	1.....
36208Y UY 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		577	577	607	646	0	(69)	0	(69)	0	577	0	0	0	19	05/15/2028	1.....
36208Y ZT 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6,368	6,368	6,387	6,413	0	(45)	0	(45)	0	6,368	0	0	0	238	04/15/2029	1.....
36209A 2D 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		55	55	55	56	0	(1)	0	(1)	0	55	0	0	0	2	09/15/2029	1.....
36209A 3A 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		85	85	86	86	0	(1)	0	(1)	0	85	0	0	0	3	10/15/2029	1.....
36209A EX 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		111	111	117	128	0	(17)	0	(17)	0	111	0	0	0	4	08/15/2028	1.....
36209A HF 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		41	41	41	42	0	(1)	0	(1)	0	41	0	0	0	1	01/15/2028	1.....
36209A JL 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	03/15/2028	1.....
36209A MY 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		33	33	33	34	0	(1)	0	(1)	0	33	0	0	0	1	03/15/2028	1.....
36209A QT 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,209	2,209	2,233	2,283	0	(73)	0	(73)	0	2,209	0	0	0	63	05/15/2028	1.....
36209A RU 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		816	816	826	842	0	(27)	0	(27)	0	816	0	0	0	28	01/15/2028	1.....
36209A TF 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		64	64	65	66	0	(2)	0	(2)	0	64	0	0	0	2	02/15/2028	1.....
36209A TV 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		162	162	162	163	0	(1)	0	(1)	0	162	0	0	0	5	03/15/2028	1.....
36209A UP 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,976	3,976	3,991	4,019	0	(43)	0	(43)	0	3,976	0	0	0	116	03/15/2028	1.....
36209A V8 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		60	60	61	62	0	(2)	0	(2)	0	60	0	0	0	2	07/15/2028	1.....
36209A WA 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		75	75	78	89	0	(14)	0	(14)	0	75	0	0	0	2	08/15/2028	1.....
36209A WM 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		75	75	76	76	0	(2)	0	(2)	0	75	0	0	0	2	09/15/2028	1.....
36209A XH 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		202	202	213	226	0	(24)	0	(24)	0	202	0	0	0	7	10/15/2028	1.....
36209A ZK 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		262	262	263	263	0	(2)	0	(2)	0	262	0	0	0	9	07/15/2029	1.....
36209B A2 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,272	2,272	2,392	2,526	0	(254)	0	(254)	0	2,272	0	0	0	79	01/15/2028	1.....
36209B E5 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		317	317	337	338	0	(21)	0	(21)	0	317	0	0	0	11	02/15/2029	1.....
36209B EP 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,268	1,268	1,271	1,272	0	(5)	0	(5)	0	1,268	0	0	0	45	02/15/2029	1.....
36209B HR 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		73	73	76	84	0	(12)	0	(12)	0	73	0	0	0	3	02/15/2029	1.....
36209B R2 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		186	186	196	211	0	(25)	0	(25)	0	186	0	0	0	6	04/15/2028	1.....
36209B R7 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		467	467	472	481	0	(15)	0	(15)	0	467	0	0	0	15	05/15/2028	1.....
36209B VV 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		60	60	60	60	0	(1)	0	(1)	0	60	0	0	0	2	03/15/2028	1.....
36209B WL 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		102	102	103	108	0	(6)	0	(6)	0	102	0	0	0	3	04/15/2028	1.....
36209B YV 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		492	492	497	500	0	(8)	0	(8)	0	492	0	0	0	16	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

E05.13

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36209C 5E 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			165	165	166	167	0	(1)	0	0	(1)	0	165	0	0	0	.6	07/15/2028	1.....
36209C QX 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			290	290	290	292	0	(2)	0	0	(2)	0	290	0	0	0	.10	02/15/2028	1.....
36209C T8 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			24	24	24	25	0	(0)	0	0	(0)	0	24	0	0	0	.1	01/15/2028	1.....
36209C VU 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			28,344	28,344	29,707	30,827	0	(2,483)	0	0	(2,483)	0	28,344	0	0	0	.831	07/15/2028	1.....
36209D 5F 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			11	11	11	11	0	(0)	0	0	(0)	0	11	0	0	0	.0	09/15/2029	1.....
36209D 5Q 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			95	95	95	95	0	(1)	0	0	(1)	0	95	0	0	0	.3	05/15/2028	1.....
36209D BN 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			111	111	117	126	0	(15)	0	0	(15)	0	111	0	0	0	.4	08/15/2028	1.....
36209D CA 0	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			339	339	337	334	0	5	0	0	5	0	339	0	0	0	.11	08/15/2028	1.....
36209D CM 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			92	92	97	112	0	(19)	0	0	(19)	0	92	0	0	0	.3	08/15/2028	1.....
36209D E5 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			9,128	9,128	9,614	10,243	0	(1,115)	0	0	(1,115)	0	9,128	0	0	0	.319	09/15/2028	1.....
36209D EN 0	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			1,571	1,571	1,575	1,580	0	(10)	0	0	(10)	0	1,571	0	0	0	.55	09/15/2028	1.....
36209D UF 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			95	95	98	99	0	(4)	0	0	(4)	0	95	0	0	0	.3	01/15/2028	1.....
36209D UT 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			113	113	114	117	0	(4)	0	0	(4)	0	113	0	0	0	.4	02/15/2028	1.....
36209D WT 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			1,020	1,020	1,032	1,038	0	(19)	0	0	(19)	0	1,020	0	0	0	.36	03/15/2028	1.....
36209E AL 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			225	225	228	231	0	(6)	0	0	(6)	0	225	0	0	0	.7	01/15/2028	1.....
36209E DY 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			1,968	1,968	2,073	2,325	0	(357)	0	0	(357)	0	1,968	0	0	0	.69	02/15/2028	1.....
36209E E3 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			9	9	9	10	0	(1)	0	0	(1)	0	9	0	0	0	.0	03/15/2028	1.....
36209E FY 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			79	79	80	81	0	(2)	0	0	(2)	0	79	0	0	0	.3	03/15/2028	1.....
36209E HA 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			158	158	159	162	0	(4)	0	0	(4)	0	158	0	0	0	.5	03/15/2028	1.....
36209E NR 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			6	6	6	6	0	0	0	0	0	0	6	0	0	0	.0	03/15/2028	1.....
36209E NS 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			50	50	49	49	0	1	0	0	1	0	50	0	0	0	.2	03/15/2028	1.....
36209E UE 0	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			24,395	24,395	24,288	24,155	0	240	0	0	240	0	24,395	0	0	0	.791	09/15/2028	1.....
36209E VS 8	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			3,993	3,993	3,967	3,915	0	77	0	0	77	0	3,993	0	0	0	.117	10/15/2028	1.....
36209E WL 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			45	45	48	53	0	(8)	0	0	(8)	0	45	0	0	0	.1	10/15/2028	1.....
36209F 2J 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			162	162	168	179	0	(17)	0	0	(17)	0	162	0	0	0	.6	07/15/2029	1.....
36209F 7D 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			34	34	34	35	0	(1)	0	0	(1)	0	34	0	0	0	.1	08/15/2029	1.....
36209F A3 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			150	150	151	152	0	(2)	0	0	(2)	0	150	0	0	0	.5	01/15/2029	1.....
36209F BB 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			42	42	42	42	0	(0)	0	0	(0)	0	42	0	0	0	.1	01/15/2029	1.....
36209F D3 0	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			19	19	19	19	0	(0)	0	0	(0)	0	19	0	0	0	.1	02/15/2029	1.....
36209F FE 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			1,431	1,431	1,422	1,403	0	28	0	0	28	0	1,431	0	0	0	.50	02/15/2029	1.....
36209F G5 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			4,278	4,278	4,257	4,209	0	69	0	0	69	0	4,278	0	0	0	.139	03/15/2029	1.....
36209F H3 6	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			48	48	50	57	0	(10)	0	0	(10)	0	48	0	0	0	.2	03/15/2029	1.....
36209F H4 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			93	93	98	109	0	(16)	0	0	(16)	0	93	0	0	0	.3	03/15/2029	1.....
36209F HG 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			408	408	406	401	0	7	0	0	7	0	408	0	0	0	.12	03/15/2029	1.....
36209F HR 3	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			198	198	197	195	0	3	0	0	3	0	198	0	0	0	.6	03/15/2029	1.....
36209F JG 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			49	49	50	50	0	(0)	0	0	(0)	0	49	0	0	0	.2	03/15/2029	1.....
36209F JJ 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			31	31	31	32	0	(0)	0	0	(0)	0	31	0	0	0	.1	03/15/2029	1.....
36209F P2 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			32	32	34	36	0	(4)	0	0	(4)	0	32	0	0	0	.1	05/15/2029	1.....
36209F PY 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			86	86	87	87	0	(1)	0	0	(1)	0	86	0	0	0	.3	05/15/2029	1.....
36209F VG 1	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			198	198	208	227	0	(29)	0	0	(29)	0	198	0	0	0	.6	06/15/2029	1.....
36209F VR 7	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			51,559	51,559	51,724	51,811	0	(252)	0	0	(252)	0	51,559	0	0	0	.1,520	06/15/2029	1.....
36209G 2A 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			217	217	219	223	0	(6)	0	0	(6)	0	217	0	0	0	.7	08/15/2028	1.....
36209G 2C 0	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			215	215	226	249	0	(34)	0	0	(34)	0	215	0	0	0	.7	08/15/2028	1.....
36209G 6H 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			19	19	19	19	0	(0)	0	0	(0)	0	19	0	0	0	.1	04/15/2028	1.....
36209G 6M 4	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			1,224	1,224	1,240	1,264	0	(40)	0	0	(40)	0	1,224	0	0	0	.36	04/15/2028	1.....
36209G 6W 2	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			3,477	3,477	3,521	3,588	0	(111)	0	0	(111)	0	3,477	0	0	0	.103	05/15/2028	1.....
36209G 7C 5	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			13	13	13	14	0	(0)	0	0	(0)	0	13	0	0	0	.0	05/15/2028	1.....
36209G AD 9	GOVERNMENT NATL MTGE ASSOC.....	06/01/2007	SCHEDULED REDEMPTION..			113	113	120	135	0	(22)	0	0	(22)	0	113	0	0	0	.4	08/15/2029	1.....

SCHEDULE D - PART 4

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

E05.14

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36209G AE 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	08/15/2029	1.....
36209G AF 4	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		61	61	64	70	0	(10)	0	(10)	0	61	0	0	0	2	08/15/2029	1.....
36209G J8 1	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		346	346	364	384	0	(38)	0	(38)	0	346	0	0	0	12	08/15/2028	1.....
36209G JA 6	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		469	469	467	466	0	2	0	2	0	469	0	0	0	18	06/15/2028	1.....
36209G JH 1	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		9,974	9,974	10,264	10,273	0	(299)	0	(299)	0	9,974	0	0	0	348	06/15/2028	1.....
36209G L4 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		106	106	107	107	0	(1)	0	(1)	0	106	0	0	0	4	03/15/2028	1.....
36209G NA 1	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		35	35	35	36	0	(1)	0	(1)	0	35	0	0	0	1	04/15/2028	1.....
36209G PR 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		17	17	17	18	0	(1)	0	(1)	0	17	0	0	0	1	05/15/2028	1.....
36209G PU 5	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		225	225	237	266	0	(42)	0	(42)	0	225	0	0	0	7	06/15/2028	1.....
36209G Q4 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		344	344	361	385	0	(41)	0	(41)	0	344	0	0	0	11	05/15/2028	1.....
36209G QQ 3	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		625	625	633	643	0	(18)	0	(18)	0	625	0	0	0	18	05/15/2028	1.....
36209G YV 3	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		19	19	19	19	0	(1)	0	(1)	0	19	0	0	0	1	08/15/2028	1.....
36209G ZT 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		21	21	21	21	0	(0)	0	(0)	0	21	0	0	0	1	04/15/2029	1.....
36209H 5L 5	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		55	55	56	56	0	(1)	0	(1)	0	55	0	0	0	2	05/15/2028	1.....
36209H C6 0	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	09/15/2028	1.....
36209H E6 8	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		2,709	2,709	2,718	2,728	0	(19)	0	(19)	0	2,709	0	0	0	94	04/15/2028	1.....
36209H GJ 8	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		79	79	79	80	0	(1)	0	(1)	0	79	0	0	0	3	05/15/2028	1.....
36209H GZ 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		55	55	55	55	0	(0)	0	(0)	0	55	0	0	0	2	05/15/2028	1.....
36209H HQ 1	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		248	248	261	271	0	(23)	0	(23)	0	248	0	0	0	8	06/15/2028	1.....
36209H JW 6	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		55	55	55	55	0	(1)	0	(1)	0	55	0	0	0	2	07/15/2028	1.....
36209H PH 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		111	111	111	112	0	(1)	0	(1)	0	111	0	0	0	4	04/15/2028	1.....
36209H RX 5	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		305	305	320	337	0	(32)	0	(32)	0	305	0	0	0	10	09/15/2028	1.....
36209H U7 8	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		121	121	128	132	0	(11)	0	(11)	0	121	0	0	0	4	06/15/2028	1.....
36209J 5K 3	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		52	52	52	53	0	(1)	0	(1)	0	52	0	0	0	2	07/15/2028	1.....
36209J 7C 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		2,699	2,699	2,709	2,720	0	(21)	0	(21)	0	2,699	0	0	0	94	04/15/2028	1.....
36209J DC 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		106	106	109	110	0	(4)	0	(4)	0	106	0	0	0	4	06/15/2028	1.....
36209J HD 6	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		1,926	1,926	1,914	1,893	0	33	0	33	0	1,926	0	0	0	67	12/15/2028	1.....
36209J LC 3	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		64	64	64	65	0	(1)	0	(1)	0	64	0	0	0	2	11/15/2029	1.....
36209J LZ 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		86	86	92	101	0	(15)	0	(15)	0	86	0	0	0	3	05/15/2029	1.....
36209J R2 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		175	175	174	172	0	3	0	3	0	175	0	0	0	6	04/15/2028	1.....
36209J RS 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		57	57	58	58	0	(1)	0	(1)	0	57	0	0	0	2	03/15/2028	1.....
36209J X3 0	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		96	96	97	99	0	(3)	0	(3)	0	96	0	0	0	3	05/15/2028	1.....
36209J YE 5	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		205	205	216	238	0	(34)	0	(34)	0	205	0	0	0	7	06/15/2028	1.....
36209K A3 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		72	72	73	73	0	(1)	0	(1)	0	72	0	0	0	2	04/15/2028	1.....
36209K AY 4	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		68	68	69	71	0	(3)	0	(3)	0	68	0	0	0	2	04/15/2028	1.....
36209K BL 1	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		108	108	114	125	0	(17)	0	(17)	0	108	0	0	0	4	04/15/2028	1.....
36209K BN 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	04/15/2028	1.....
36209K CT 3	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		96	96	101	108	0	(13)	0	(13)	0	96	0	0	0	3	06/15/2028	1.....
36209K GK 8	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		297	297	298	299	0	(3)	0	(3)	0	297	0	0	0	10	07/15/2029	1.....
36209K GW 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		43	43	43	43	0	(0)	0	(0)	0	43	0	0	0	2	09/15/2029	1.....
36209K MD 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		9	9	9	9	0	(1)	0	(1)	0	9	0	0	0	0	09/15/2028	1.....
36209K TM 0	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		74	74	74	72	0	2	0	2	0	74	0	0	0	2	04/15/2028	1.....
36209K U8 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		559	559	589	734	0	(175)	0	(175)	0	559	0	0	0	18	04/15/2028	1.....
36209K UL 0	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		58	58	59	60	0	(2)	0	(2)	0	58	0	0	0	2	04/15/2028	1.....
36209L NL 6	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		27	27	28	31	0	(4)	0	(4)	0	27	0	0	0	1	07/15/2028	1.....
36209L VX 1	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		145	145	147	148	0	(3)	0	(3)	0	145	0	0	0	5	07/15/2028	1.....
36209L WM 4	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		35	35	37	41	0	(6)	0	(6)	0	35	0	0	0	1	07/15/2028	1.....
36209L WX 0	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		95	95	94	93	0	2	0	2	0	95	0	0	0	3	07/15/2028	1.....
36209M 4B 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		2,304	2,304	2,427	2,596	0	(292)	0	(292)	0	2,304	0	0	0	81	07/15/2028	1.....

SCHEDULE D - PART 4

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

E05.15

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36209M 4C 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		95	95	95	96	0	(1)	0	(1)	0	95	0	0	0	3	07/15/2028	1.....
36209M ES 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		187	187	197	217	0	(30)	0	(30)	0	187	0	0	0	6	07/15/2028	1.....
36209M EY 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		58	58	59	61	0	(2)	0	(2)	0	58	0	0	0	2	07/15/2028	1.....
36209M HV 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		402	402	423	444	0	(42)	0	(42)	0	402	0	0	0	13	08/15/2028	1.....
36209M RZ 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2028	1.....
36209M TB 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		186	186	188	190	0	(4)	0	(4)	0	186	0	0	0	6	06/15/2028	1.....
36209M U9 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		63	63	63	63	0	(1)	0	(1)	0	63	0	0	0	2	07/15/2028	1.....
36209M Z4 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		44	44	45	46	0	(2)	0	(2)	0	44	0	0	0	1	06/15/2028	1.....
36209M ZJ 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,290	1,290	1,305	1,329	0	(39)	0	(39)	0	1,290	0	0	0	45	06/15/2028	1.....
36209N 3Z 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	1	11/15/2029	1.....
36209N 4M 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		714	714	714	714	0	0	0	0	0	714	0	0	0	25	02/15/2030	1.....
36209N CN 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		248	248	247	244	0	5	0	5	0	248	0	0	0	7	05/15/2028	1.....
36209N CP 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		630	630	638	652	0	(21)	0	(21)	0	630	0	0	0	18	05/15/2028	1.....
36209N D2 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		705	705	743	784	0	(79)	0	(79)	0	705	0	0	0	23	06/15/2028	1.....
36209N EP 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14,530	14,530	14,730	15,034	0	(504)	0	(504)	0	14,530	0	0	0	508	06/15/2028	1.....
36209N FE 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,895	1,895	1,901	1,910	0	(16)	0	(16)	0	1,895	0	0	0	66	06/15/2028	1.....
36209N H8 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		151	151	153	154	0	(3)	0	(3)	0	151	0	0	0	5	07/15/2028	1.....
36209N HH 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		150	150	150	152	0	(2)	0	(2)	0	150	0	0	0	5	06/15/2028	1.....
36209N KY 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		185	185	188	192	0	(7)	0	(7)	0	185	0	0	0	6	06/15/2028	1.....
36209N PR 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		192	192	191	191	0	1	0	1	0	192	0	0	0	6	09/15/2028	1.....
36209N T2 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		179	179	189	192	0	(13)	0	(13)	0	179	0	0	0	6	08/15/2028	1.....
36209N ZH 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,977	1,977	2,079	2,468	0	(490)	0	(490)	0	1,977	0	0	0	58	06/15/2029	1.....
36209P BT 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		71	71	71	73	0	(2)	0	(2)	0	71	0	0	0	2	07/15/2028	1.....
36209P CK 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		50	50	50	49	0	1	0	1	0	50	0	0	0	2	07/15/2028	1.....
36209P CX 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,559	1,559	1,577	1,623	0	(64)	0	(64)	0	1,559	0	0	0	54	07/15/2028	1.....
36209P DF 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	2	08/15/2028	1.....
36209P N4 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		60	60	63	72	0	(12)	0	(12)	0	60	0	0	0	2	10/15/2028	1.....
36209P NE 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		26	26	26	28	0	(2)	0	(2)	0	26	0	0	0	1	10/15/2028	1.....
36209P R4 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		271	271	281	299	0	(28)	0	(28)	0	271	0	0	0	9	06/15/2028	1.....
36209P S8 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		77	77	81	91	0	(13)	0	(13)	0	77	0	0	0	3	06/15/2028	1.....
36209Q 3M 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		25	25	27	33	0	(8)	0	(8)	0	25	0	0	0	1	10/15/2029	1.....
36209Q 6N 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		160	160	170	183	0	(22)	0	(22)	0	160	0	0	0	6	11/15/2029	1.....
36209Q 6T 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		31	31	31	31	0	(0)	0	(0)	0	31	0	0	0	1	11/15/2029	1.....
36209Q 7M 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,521	3,521	3,577	3,633	0	(112)	0	(112)	0	3,521	0	0	0	150	11/15/2029	1.....
36209Q CT 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8,569	8,569	8,604	8,671	0	(102)	0	(102)	0	8,569	0	0	0	247	05/15/2028	1.....
36209Q DQ 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		466	466	468	474	0	(8)	0	(8)	0	466	0	0	0	13	05/15/2028	1.....
36209Q E8 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		351	351	370	388	0	(37)	0	(37)	0	351	0	0	0	12	06/15/2028	1.....
36209Q F8 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		299	299	315	335	0	(37)	0	(37)	0	299	0	0	0	10	06/15/2028	1.....
36209Q FL 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		126	126	132	149	0	(24)	0	(24)	0	126	0	0	0	4	06/15/2028	1.....
36209Q GH 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	1	06/15/2028	1.....
36209Q J6 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		31	31	31	31	0	(1)	0	(1)	0	31	0	0	0	1	04/15/2028	1.....
36209Q J9 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		155	155	163	175	0	(19)	0	(19)	0	155	0	0	0	5	06/15/2028	1.....
36209Q L4 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		22,945	22,945	23,236	23,665	0	(721)	0	(721)	0	22,945	0	0	0	670	09/15/2028	1.....
36209Q LQ 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		257	257	256	256	0	2	0	2	0	257	0	0	0	10	07/15/2028	1.....
36209Q NY 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	10/15/2028	1.....
36209Q QZ 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		59	59	59	59	0	(0)	0	(0)	0	59	0	0	0	2	12/15/2029	1.....
36209Q RP 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,117	1,117	1,131	1,169	0	(52)	0	(52)	0	1,117	0	0	0	37	07/15/2028	1.....
36209Q X9 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	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 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
36209Q YD 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,333	2,333	2,482	2,832	0	(499)	0	(499)	0	2,333	0	0	0	87	09/15/2029	1.....
36209Q YE 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,112	3,112	3,310	3,797	0	(685)	0	(685)	0	3,112	0	0	0	117	09/15/2029	1.....
36209R B5 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		171	171	172	173	0	(2)	0	(2)	0	171	0	0	0	6	12/15/2029	1.....
36209R C5 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	1	12/15/2029	1.....
36209R CB 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		30	30	30	30	0	0	0	0	0	30	0	0	0	1	12/15/2029	1.....
36209R TA 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		993	993	1,000	1,012	0	(19)	0	(19)	0	993	0	0	0	40	07/15/2030	1.....
36209S 3V 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		50	50	50	50	0	(0)	0	(0)	0	50	0	0	0	2	10/15/2028	1.....
36209S HH 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,017	1,017	1,071	1,147	0	(130)	0	(130)	0	1,017	0	0	0	35	06/15/2028	1.....
36209S LW 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		69	69	71	80	0	(11)	0	(11)	0	69	0	0	0	2	09/15/2028	1.....
36209S TJ 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,209	3,209	3,380	3,708	0	(499)	0	(499)	0	3,209	0	0	0	99	06/15/2028	1.....
36209S UX 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		280	280	295	322	0	(42)	0	(42)	0	280	0	0	0	9	07/15/2028	1.....
36209S W2 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		72	72	75	84	0	(12)	0	(12)	0	72	0	0	0	2	07/15/2028	1.....
36209S WA 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		49	49	52	57	0	(8)	0	(8)	0	49	0	0	0	2	08/15/2028	1.....
36209S Y4 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		63	63	64	64	0	(1)	0	(1)	0	63	0	0	0	2	04/15/2029	1.....
36209T 2E 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		58	58	61	67	0	(9)	0	(9)	0	58	0	0	0	2	08/15/2028	1.....
36209T 2H 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		225	225	228	234	0	(9)	0	(9)	0	225	0	0	0	7	08/15/2028	1.....
36209T 4L 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		20	20	20	20	0	(0)	0	(0)	0	20	0	0	0	1	09/15/2028	1.....
36209T 6R 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,415	5,415	5,434	5,465	0	(49)	0	(49)	0	5,415	0	0	0	158	10/15/2028	1.....
36209T BF 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		11	11	11	12	0	(0)	0	(0)	0	11	0	0	0	0	12/15/2028	1.....
36209T EZ 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		228	228	237	247	0	(19)	0	(19)	0	228	0	0	0	8	07/15/2028	1.....
36209T GU 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,017	1,017	1,071	1,092	0	(75)	0	(75)	0	1,017	0	0	0	34	08/15/2028	1.....
36209T KJ 7	GOVERNMENT NATL MTGE ASSOC.....	...	04/01/2007	SCHEDULED REDEMPTION..		20,245	20,245	21,322	23,383	0	(3,138)	0	(3,138)	0	20,245	0	0	0	472	08/15/2028	1.....
36209T LM 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		226	226	229	240	0	(14)	0	(14)	0	226	0	0	0	7	09/15/2028	1.....
36209T PS 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	1	07/15/2028	1.....
36209T RN 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		22	22	22	23	0	(1)	0	(1)	0	22	0	0	0	1	09/15/2028	1.....
36209T U2 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		7,187	7,187	7,569	8,757	0	(1,570)	0	(1,570)	0	7,187	0	0	0	210	08/15/2028	1.....
36209T U4 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,105	1,105	1,130	1,171	0	(66)	0	(66)	0	1,105	0	0	0	36	08/15/2028	1.....
36209T VT 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		9,991	9,991	10,072	10,188	0	(198)	0	(198)	0	9,991	0	0	0	293	09/15/2028	1.....
36209U A4 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	08/15/2029	1.....
36209U AD 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,206	5,206	5,539	5,974	0	(767)	0	(767)	0	5,206	0	0	0	163	07/15/2029	1.....
36209U AU 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		205	205	214	224	0	(19)	0	(19)	0	205	0	0	0	7	08/15/2029	1.....
36209U AX 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		68	68	73	83	0	(14)	0	(14)	0	68	0	0	0	3	08/15/2029	1.....
36209U F2 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	07/15/2028	1.....
36209U FQ 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		175	175	185	190	0	(15)	0	(15)	0	175	0	0	0	6	07/15/2028	1.....
36209U GU 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		101	101	101	102	0	(1)	0	(1)	0	101	0	0	0	3	07/15/2028	1.....
36209U KA 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		139	139	141	144	0	(5)	0	(5)	0	139	0	0	0	5	07/15/2028	1.....
36209U KK 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,020	2,020	2,046	2,080	0	(59)	0	(59)	0	2,020	0	0	0	59	07/15/2028	1.....
36209U R4 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		150	150	158	174	0	(25)	0	(25)	0	150	0	0	0	5	08/15/2028	1.....
36209U RM 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	08/15/2028	1.....
36209V 7K 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		22	22	24	28	0	(6)	0	(6)	0	22	0	0	0	1	05/15/2029	1.....
36209V UU 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		479	479	481	482	0	(3)	0	(3)	0	479	0	0	0	17	01/15/2029	1.....
36209V V4 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,296	1,296	1,312	1,340	0	(44)	0	(44)	0	1,296	0	0	0	34	09/15/2028	1.....
36209V VP 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		303	303	319	343	0	(40)	0	(40)	0	303	0	0	0	10	08/15/2028	1.....
36209V WV 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		39	39	41	47	0	(8)	0	(8)	0	39	0	0	0	1	09/15/2028	1.....
36209V WV 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		207	207	209	213	0	(6)	0	(6)	0	207	0	0	0	7	09/15/2028	1.....
36209W 2L 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	08/15/2028	1.....
36209W 4K 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,531	5,531	5,825	6,483	0	(952)	0	(952)	0	5,531	0	0	0	173	08/15/2028	1.....
36209W FR 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		232	232	232	233	0	(1)	0	(1)	0	232	0	0	0	8	04/15/2029	1.....
36209W H5 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		170	170	170	172	0	(2)	0	(2)	0	170	0	0	0	6	10/15/2028	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

E05.17

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)	
36209W YR 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		12	12	12	12	0	0	0	0	0	12	0	0	0	0	0	12/15/2028	1.....
36209W Z2 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		54	54	54	54	0	(1)	0	(1)	0	54	0	0	0	2	04/15/2029	1.....	
36209X B2 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	2	09/15/2028	1.....	
36209X XJ 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		37,840	37,840	37,974	38,069	0	(229)	0	(229)	0	37,840	0	0	0	1,417	01/15/2029	1.....	
36210A 2B 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		95	95	97	102	0	(7)	0	(7)	0	95	0	0	0	3	01/15/2029	1.....	
36210A 4W 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		103	103	104	104	0	(1)	0	(1)	0	103	0	0	0	3	02/15/2029	1.....	
36210A 5M 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		66	66	66	67	0	(1)	0	(1)	0	66	0	0	0	2	01/15/2029	1.....	
36210A 5N 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	1	02/15/2029	1.....	
36210A BN 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	02/15/2030	1.....	
36210A DV 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6,529	6,529	6,946	7,274	0	(745)	0	(745)	0	6,529	0	0	0	205	09/15/2029	1.....	
36210A E2 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		637	637	671	688	0	(51)	0	(51)	0	637	0	0	0	21	10/15/2028	1.....	
36210A E5 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		124	124	123	122	0	2	0	2	0	124	0	0	0	4	11/15/2028	1.....	
36210A EH 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		102	102	102	103	0	(1)	0	(1)	0	102	0	0	0	4	12/15/2029	1.....	
36210A J6 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,434	1,434	1,508	1,560	0	(126)	0	(126)	0	1,434	0	0	0	43	06/15/2029	1.....	
36210A K7 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		408	408	409	410	0	(2)	0	(2)	0	408	0	0	0	15	09/15/2029	1.....	
36210A MQ 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		116	116	122	135	0	(18)	0	(18)	0	116	0	0	0	4	08/15/2028	1.....	
36210A MY 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		184	184	194	204	0	(19)	0	(19)	0	184	0	0	0	6	08/15/2028	1.....	
36210A PQ 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		329	329	328	326	0	3	0	3	0	329	0	0	0	11	09/15/2028	1.....	
36210A VA 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		165	165	174	187	0	(21)	0	(21)	0	165	0	0	0	5	11/15/2028	1.....	
36210A VS 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		7,823	7,823	8,239	8,640	0	(817)	0	(817)	0	7,823	0	0	0	273	12/15/2028	1.....	
36210A Z9 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		184	184	185	185	0	(1)	0	(1)	0	184	0	0	0	7	01/15/2029	1.....	
36210B BE 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		34	34	36	39	0	(5)	0	(5)	0	34	0	0	0	1	03/15/2029	1.....	
36210B D4 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		55	55	58	66	0	(11)	0	(11)	0	55	0	0	0	2	04/15/2029	1.....	
36210B DR 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		77	77	77	78	0	(1)	0	(1)	0	77	0	0	0	3	04/15/2029	1.....	
36210B US 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		489	489	491	492	0	(2)	0	(2)	0	489	0	0	0	17	05/15/2029	1.....	
36210B V5 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,588	1,588	1,689	1,828	0	(240)	0	(240)	0	1,588	0	0	0	59	08/15/2029	1.....	
36210C CG 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		94	94	95	96	0	(2)	0	(2)	0	94	0	0	0	3	09/15/2028	1.....	
36210C PQ 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		12,486	12,486	12,423	12,333	0	152	0	152	0	12,486	0	0	0	365	01/15/2029	1.....	
36210D HA 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		106	106	107	107	0	(1)	0	(1)	0	106	0	0	0	4	07/15/2029	1.....	
36210D J5 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		294	294	307	348	0	(54)	0	(54)	0	294	0	0	0	10	05/15/2029	1.....	
36210D JU 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		47	47	48	48	0	(0)	0	(0)	0	47	0	0	0	2	04/15/2029	1.....	
36210D KM 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		200	200	200	201	0	(2)	0	(2)	0	200	0	0	0	7	07/15/2029	1.....	
36210E MK 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		198	198	198	199	0	(1)	0	(1)	0	198	0	0	0	7	03/15/2029	1.....	
36210E RY 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		33	33	35	38	0	(5)	0	(5)	0	33	0	0	0	1	06/15/2029	1.....	
36210E SS 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,040	2,040	2,170	2,419	0	(379)	0	(379)	0	2,040	0	0	0	73	08/15/2029	1.....	
36210F 6P 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		599	599	601	604	0	(6)	0	(6)	0	599	0	0	0	22	06/15/2029	1.....	
36210F JB 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		449	449	446	442	0	8	0	8	0	449	0	0	0	16	11/15/2028	1.....	
36210F VX 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		309	309	310	311	0	(2)	0	(2)	0	309	0	0	0	11	02/15/2029	1.....	
36210G EE 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		102	102	103	103	0	(1)	0	(1)	0	102	0	0	0	4	07/15/2029	1.....	
36210H D4 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		18,597	18,597	19,784	20,193	0	(1,596)	0	(1,596)	0	18,597	0	0	0	697	06/15/2029	1.....	
36210H DA 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		26,486	26,486	26,573	26,647	0	(161)	0	(161)	0	26,486	0	0	0	993	04/15/2029	1.....	
36210H SZ 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		58	58	58	58	0	(1)	0	(1)	0	58	0	0	0	2	11/15/2028	1.....	
36210J PK 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	1	09/15/2029	1.....	
36210J PM 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		35	35	37	42	0	(7)	0	(7)	0	35	0	0	0	1	10/15/2029	1.....	
36210J SJ 8	GOVERNMENT NATL MTGE ASSOC.....	...	05/01/2007	SCHEDULED REDEMPTION..		15,393	15,393	16,375	17,026	0	(1,632)	0	(1,632)	0	15,393	0	0	0	481	03/15/2029	1.....	
36210J US 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		65	65	65	66	0	(0)	0	(0)	0	65	0	0	0	2	04/15/2029	1.....	
36210J XH 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		95	95	101	125	0	(30)	0	(30)	0	95	0	0	0	3	06/15/2029	1.....	
36210J Y2 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		36	36	36	37	0	(0)	0	(0)	0	36	0	0	0	1	07/15/2029	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

E05.18

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
36210J ZL 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	08/15/2029	1.....
36210K XC 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....163	163	164	165	0	(1)	0	(1)	0	163	0	0	0	6	08/15/2029	1.....
36210L 3Y 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....53	53	53	54	0	(1)	0	(1)	0	53	0	0	0	2	01/15/2029	1.....
36210L 5M 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....901	901	936	983	0	(82)	0	(82)	0	901	0	0	0	31	02/15/2029	1.....
36210L G8 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....80	80	79	78	0	1	0	1	0	80	0	0	0	3	10/15/2029	1.....
36210L RY 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....114	114	121	133	0	(19)	0	(19)	0	114	0	0	0	4	05/15/2029	1.....
36210L S5 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....46	46	49	53	0	(8)	0	(8)	0	46	0	0	0	2	07/15/2029	1.....
36210L SH 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....40	40	42	44	0	(5)	0	(5)	0	40	0	0	0	1	06/15/2029	1.....
36210L TK 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....19	19	20	22	0	(4)	0	(4)	0	19	0	0	0	1	07/15/2029	1.....
36210L XA 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....90	90	95	102	0	(12)	0	(12)	0	90	0	0	0	3	12/15/2028	1.....
36210M 7L 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....114	114	121	131	0	(17)	0	(17)	0	114	0	0	0	4	05/15/2029	1.....
36210M T3 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....996	996	998	1,001	0	(6)	0	(6)	0	996	0	0	0	35	03/15/2029	1.....
36210M T6 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....110	110	110	110	0	(1)	0	(1)	0	110	0	0	0	4	03/15/2029	1.....
36210M VZ 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....71	71	70	70	0	1	0	1	0	71	0	0	0	2	12/15/2028	1.....
36210N QR 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....22	22	22	22	0	(0)	0	(0)	0	22	0	0	0	1	12/15/2028	1.....
36210N SK 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....30	30	32	36	0	(6)	0	(6)	0	30	0	0	0	1	01/15/2029	1.....
36210N YZ 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....4,473	4,473	4,705	5,072	0	(598)	0	(598)	0	4,473	0	0	0	156	02/15/2029	1.....
36210P K7 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....496	496	497	501	0	(5)	0	(5)	0	496	0	0	0	19	08/15/2029	1.....
36210P ZU 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	08/15/2029	1.....
36210Q 5Z 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....144	144	143	141	0	2	0	2	0	144	0	0	0	5	02/15/2029	1.....
36210Q 6B 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....5,346	5,346	5,622	5,915	0	(570)	0	(570)	0	5,346	0	0	0	186	01/15/2029	1.....
36210Q 7K 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....447	447	448	448	0	(2)	0	(2)	0	447	0	0	0	16	02/15/2029	1.....
36210Q AR 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....23	23	24	29	0	(6)	0	(6)	0	23	0	0	0	1	05/15/2029	1.....
36210Q E5 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....60	60	64	85	0	(25)	0	(25)	0	60	0	0	0	2	08/15/2029	1.....
36210Q FW 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	0	09/15/2029	1.....
36210Q RJ 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....18,451	18,451	18,503	18,531	0	(80)	0	(80)	0	18,451	0	0	0	691	04/15/2029	1.....
36210Q V3 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....761	761	802	905	0	(143)	0	(143)	0	761	0	0	0	27	12/15/2028	1.....
36210Q V9 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....134	134	134	135	0	(2)	0	(2)	0	134	0	0	0	5	01/15/2029	1.....
36210Q WA 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....227	227	228	229	0	(2)	0	(2)	0	227	0	0	0	8	01/15/2029	1.....
36210Q X4 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....664	664	666	669	0	(6)	0	(6)	0	664	0	0	0	21	07/15/2029	1.....
36210Q Y5 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....5,263	5,263	5,599	6,126	0	(863)	0	(863)	0	5,263	0	0	0	197	04/15/2029	1.....
36210Q YP 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....52	52	55	62	0	(10)	0	(10)	0	52	0	0	0	2	02/15/2029	1.....
36210R CA 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....73	73	73	73	0	(1)	0	(1)	0	73	0	0	0	3	02/15/2029	1.....
36210R E7 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....146	146	146	146	0	0	0	0	0	146	0	0	0	5	09/15/2030	1.....
36210R M4 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....63	63	67	70	0	(7)	0	(7)	0	63	0	0	0	2	09/15/2029	1.....
36210R P2 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....41	41	44	47	0	(6)	0	(6)	0	41	0	0	0	2	07/15/2029	1.....
36210R P8 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....97	97	97	97	0	(1)	0	(1)	0	97	0	0	0	3	07/15/2029	1.....
36210R PP 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....749	749	752	755	0	(5)	0	(5)	0	749	0	0	0	27	05/15/2029	1.....
36210R PW 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....583	583	613	633	0	(50)	0	(50)	0	583	0	0	0	19	06/15/2029	1.....
36210R PX 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....652	652	694	705	0	(52)	0	(52)	0	652	0	0	0	23	06/15/2029	1.....
36210R QN 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....49	49	52	56	0	(7)	0	(7)	0	49	0	0	0	2	09/15/2029	1.....
36210R T6 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....25	25	26	31	0	(6)	0	(6)	0	25	0	0	0	1	12/15/2029	1.....
36210R TV 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....59	59	59	59	0	(1)	0	(1)	0	59	0	0	0	2	11/15/2029	1.....
36210S GU 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....149	149	159	168	0	(18)	0	(18)	0	149	0	0	0	5	10/15/2029	1.....
36210S PM 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....18	18	18	19	0	(0)	0	(0)	0	18	0	0	0	1	05/15/2029	1.....
36210S Q2 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	1	11/15/2029	1.....
36210S Q5 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....95	95	96	96	0	(1)	0	(1)	0	95	0	0	0	3	11/15/2029	1.....
36210T 2H 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	.....5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	04/15/2029	1.....

SCHEDULE D - PART 4

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

E05.19

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36210T A8 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		32	32	34	37	0	(6)	0	(6)	0	32	0	0	0	1	03/15/2029	1.....
36210T SH 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		243	243	244	244	0	(2)	0	(2)	0	243	0	0	0	9	05/15/2029	1.....
36210T SU 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14,433	14,433	15,354	16,006	0	(1,573)	0	(1,573)	0	14,433	0	0	0	541	06/15/2029	1.....
36210T WH 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	1	07/15/2029	1.....
36210T YN 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		67	67	67	67	0	(1)	0	(1)	0	67	0	0	0	2	08/15/2029	1.....
36210T ZA 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		34	34	36	40	0	(6)	0	(6)	0	34	0	0	0	1	03/15/2029	1.....
36210U 4M 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		178	178	189	199	0	(21)	0	(21)	0	178	0	0	0	6	10/15/2029	1.....
36210U P2 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		58	58	61	69	0	(12)	0	(12)	0	58	0	0	0	2	08/15/2029	1.....
36210U Q6 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	09/15/2029	1.....
36210U QE 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		256	256	272	288	0	(32)	0	(32)	0	256	0	0	0	9	08/15/2029	1.....
36210U RP 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6	6	6	6	0	0	0	0	0	6	0	0	0	0	10/15/2029	1.....
36210U S9 5	GOVERNMENT NATL MTGE ASSOC.....	...	05/01/2007	SCHEDULED REDEMPTION..		27,168	27,168	28,110	28,843	0	(1,675)	0	(1,675)	0	27,168	0	0	0	848	11/15/2029	1.....
36210U SV 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		123	123	123	124	0	(1)	0	(1)	0	123	0	0	0	4	11/15/2029	1.....
36210U XG 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		21	21	23	25	0	(3)	0	(3)	0	21	0	0	0	1	03/15/2029	1.....
36210V 2A 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		75	75	75	75	0	(0)	0	(0)	0	75	0	0	0	3	08/15/2029	1.....
36210V 2Q 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,039	1,039	1,042	1,046	0	(6)	0	(6)	0	1,039	0	0	0	39	09/15/2029	1.....
36210V HT 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		89	89	94	102	0	(13)	0	(13)	0	89	0	0	0	3	04/15/2029	1.....
36210V MC 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		86	86	91	103	0	(17)	0	(17)	0	86	0	0	0	3	03/15/2029	1.....
36210V NW 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		149	149	150	151	0	(1)	0	(1)	0	149	0	0	0	5	04/15/2029	1.....
36210V NX 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		100	100	106	112	0	(13)	0	(13)	0	100	0	0	0	4	04/15/2029	1.....
36210V QS 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		191	191	192	192	0	(1)	0	(1)	0	191	0	0	0	7	04/15/2029	1.....
36210W D6 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		100	100	106	113	0	(13)	0	(13)	0	100	0	0	0	4	06/15/2029	1.....
36210W DQ 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,698	5,698	5,711	5,718	0	(20)	0	(20)	0	5,698	0	0	0	213	06/15/2029	1.....
36210W EN 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		542	542	544	545	0	(3)	0	(3)	0	542	0	0	0	19	03/15/2029	1.....
36210W LB 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		83	83	87	94	0	(11)	0	(11)	0	83	0	0	0	3	06/15/2029	1.....
36210W PN 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8	8	9	10	0	(2)	0	(2)	0	8	0	0	0	0	08/15/2029	1.....
36210W QE 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		9	9	10	10	0	(0)	0	(0)	0	9	0	0	0	0	09/15/2029	1.....
36210W QG 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		453	453	455	458	0	(5)	0	(5)	0	453	0	0	0	17	09/15/2029	1.....
36210W QR 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		26	26	28	32	0	(6)	0	(6)	0	26	0	0	0	1	09/15/2029	1.....
36210W QV 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/15/2029	1.....
36210W RC 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		35	35	37	45	0	(11)	0	(11)	0	35	0	0	0	1	10/15/2029	1.....
36210X 2F 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	07/15/2029	1.....
36210X 3G 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		60	60	60	61	0	(1)	0	(1)	0	60	0	0	0	2	08/15/2029	1.....
36210X 4L 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		68	68	68	69	0	(0)	0	(0)	0	68	0	0	0	2	09/15/2029	1.....
36210X 4S 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		45	45	46	46	0	(0)	0	(0)	0	45	0	0	0	2	09/15/2029	1.....
36210X A2 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		20	20	20	20	0	(0)	0	(0)	0	20	0	0	0	1	06/15/2029	1.....
36210X C9 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		117	117	117	118	0	(1)	0	(1)	0	117	0	0	0	4	06/15/2029	1.....
36210X CG 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		16	16	17	20	0	(4)	0	(4)	0	16	0	0	0	1	07/15/2029	1.....
36210X DE 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		63	63	67	72	0	(9)	0	(9)	0	63	0	0	0	2	08/15/2029	1.....
36210X EM 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		134	134	142	151	0	(18)	0	(18)	0	134	0	0	0	5	09/15/2029	1.....
36210X EQ 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	10/15/2029	1.....
36210X FG 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		237	237	237	238	0	(2)	0	(2)	0	237	0	0	0	8	09/15/2029	1.....
36210X KW 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,025	2,025	2,155	2,478	0	(453)	0	(453)	0	2,025	0	0	0	63	12/15/2029	1.....
36210X WV 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		222	222	222	223	0	(1)	0	(1)	0	222	0	0	0	8	05/15/2029	1.....
36210X Y6 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	1	07/15/2029	1.....
36210X YN 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		161	161	169	194	0	(33)	0	(33)	0	161	0	0	0	5	06/15/2029	1.....
36210X ZT 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		119	119	127	139	0	(20)	0	(20)	0	119	0	0	0	4	07/15/2029	1.....
36210Y 2S 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		312	312	314	315	0	(2)	0	(2)	0	312	0	0	0	11	04/15/2029	1.....
36210Y 7F 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		66	66	67	67	0	(0)	0	(0)	0	66	0	0	0	2	07/15/2029	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

E05.20

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36210Y BS 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		423	423	422	422	0	1	0	1	0	423	0	0	0	16	09/15/2029	1.....
36210Y BW 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		204	204	217	225	0	(20)	0	(20)	0	204	0	0	0	7	09/15/2029	1.....
36210Y C6 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		12	12	12	13	0	(0)	0	(0)	0	12	0	0	0	0	10/15/2029	1.....
36210Y CC 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		375	375	376	378	0	(3)	0	(3)	0	375	0	0	0	13	09/15/2029	1.....
36210Y F4 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		58	58	62	67	0	(8)	0	(8)	0	58	0	0	0	2	12/15/2029	1.....
36210Y FH 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		45	45	45	46	0	(1)	0	(1)	0	45	0	0	0	2	11/15/2029	1.....
36210Y FR 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	11/15/2029	1.....
36210Y G7 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		72	72	73	73	0	(1)	0	(1)	0	72	0	0	0	3	12/15/2029	1.....
36210Y LX 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8	8	8	8	0	0	0	0	0	8	0	0	0	0	06/15/2030	1.....
36210Y MM 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		303	303	318	332	0	(30)	0	(30)	0	303	0	0	0	10	03/15/2029	1.....
36210Y S9 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		20	20	20	20	0	(0)	0	(0)	0	20	0	0	0	1	04/15/2029	1.....
36210Y T7 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,250	2,250	2,393	2,644	0	(394)	0	(394)	0	2,250	0	0	0	84	04/15/2029	1.....
36210Y XP 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		18	18	20	22	0	(4)	0	(4)	0	18	0	0	0	1	06/15/2029	1.....
36210Y Y3 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		290	290	309	337	0	(47)	0	(47)	0	290	0	0	0	10	03/15/2029	1.....
36210Y ZD 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		138	138	138	139	0	(1)	0	(1)	0	138	0	0	0	5	04/15/2029	1.....
36211A 5R 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		42	42	45	49	0	(7)	0	(7)	0	42	0	0	0	1	09/15/2029	1.....
36211A 5W 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		151	151	152	152	0	(1)	0	(1)	0	151	0	0	0	5	11/15/2029	1.....
36211A 5X 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		113	113	113	114	0	(1)	0	(1)	0	113	0	0	0	4	11/15/2029	1.....
36211A AP 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	09/15/2029	1.....
36211A AW 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		406	406	407	410	0	(3)	0	(3)	0	406	0	0	0	14	12/15/2029	1.....
36211A D8 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		42	42	44	52	0	(10)	0	(10)	0	42	0	0	0	1	06/15/2029	1.....
36211A E9 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		431	431	453	488	0	(57)	0	(57)	0	431	0	0	0	14	06/15/2029	1.....
36211A GP 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		92	92	98	106	0	(14)	0	(14)	0	92	0	0	0	3	07/15/2029	1.....
36211A KV 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		227	227	228	229	0	(2)	0	(2)	0	227	0	0	0	8	11/15/2029	1.....
36211A P4 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		380	380	381	383	0	(3)	0	(3)	0	380	0	0	0	14	12/15/2029	1.....
36211A UA 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		288	288	307	325	0	(37)	0	(37)	0	288	0	0	0	10	08/15/2029	1.....
36211A Y2 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,888	2,888	2,897	2,910	0	(22)	0	(22)	0	2,888	0	0	0	108	07/15/2029	1.....
36211A Z4 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,387	2,387	2,395	2,413	0	(26)	0	(26)	0	2,387	0	0	0	89	08/15/2029	1.....
36211B BF 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		28	28	30	32	0	(4)	0	(4)	0	28	0	0	0	1	04/15/2029	1.....
36211B KG 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		176	176	188	194	0	(18)	0	(18)	0	176	0	0	0	6	05/15/2029	1.....
36211B KH 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		368	368	370	370	0	(2)	0	(2)	0	368	0	0	0	13	05/15/2029	1.....
36211C 4V 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		41	41	41	42	0	(1)	0	(1)	0	41	0	0	0	1	12/15/2029	1.....
36211C 5B 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	12/15/2029	1.....
36211C AR 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		28	28	28	28	0	(0)	0	(0)	0	28	0	0	0	1	11/15/2029	1.....
36211C GQ 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		244	244	244	245	0	(1)	0	(1)	0	244	0	0	0	9	09/15/2029	1.....
36211C HE 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		91	91	97	106	0	(15)	0	(15)	0	91	0	0	0	3	09/15/2029	1.....
36211C J9 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		70	70	70	70	0	(0)	0	(0)	0	70	0	0	0	3	10/15/2029	1.....
36211C LV 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		13	13	14	16	0	(3)	0	(3)	0	13	0	0	0	1	08/15/2029	1.....
36211C M4 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		157	157	158	158	0	(1)	0	(1)	0	157	0	0	0	6	11/15/2029	1.....
36211C MF 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		46	46	47	47	0	(0)	0	(0)	0	46	0	0	0	2	09/15/2029	1.....
36211C R9 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		55	55	55	55	0	(0)	0	(0)	0	55	0	0	0	2	08/15/2029	1.....
36211C RC 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		455	455	454	452	0	3	0	3	0	455	0	0	0	17	12/15/2029	1.....
36211C WR 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		417	417	417	418	0	(2)	0	(2)	0	417	0	0	0	15	11/15/2029	1.....
36211C Z7 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		887	887	944	1,075	0	(188)	0	(188)	0	887	0	0	0	33	07/15/2029	1.....
36211D 3H 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		987	987	1,050	1,168	0	(181)	0	(181)	0	987	0	0	0	32	08/15/2029	1.....
36211D 3J 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		21	21	22	27	0	(6)	0	(6)	0	21	0	0	0	1	08/15/2029	1.....
36211D AA 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		127	127	128	128	0	(1)	0	(1)	0	127	0	0	0	5	12/15/2029	1.....
36211D CA 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		26	26	28	31	0	(4)	0	(4)	0	26	0	0	0	1	06/15/2029	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

E05.21

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36211D D3 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		351	351	374	390	0	(39)	0	(39)	0	351	0	0	0	13	07/15/2029	1.....
36211D DA 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		27	27	28	28	0	(0)	0	(0)	0	27	0	0	0	1	06/15/2029	1.....
36211D FQ 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2029	1.....
36211D FU 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		40	40	40	40	0	(0)	0	(0)	0	40	0	0	0	2	07/15/2029	1.....
36211D HA 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		271	271	272	273	0	(2)	0	(2)	0	271	0	0	0	10	08/15/2029	1.....
36211D JV 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		666	666	708	803	0	(137)	0	(137)	0	666	0	0	0	21	09/15/2029	1.....
36211D JW 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		70	70	75	88	0	(18)	0	(18)	0	70	0	0	0	2	09/15/2029	1.....
36211D K2 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	09/15/2029	1.....
36211D QD 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		163	163	174	187	0	(24)	0	(24)	0	163	0	0	0	6	06/15/2029	1.....
36211E E6 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14	14	15	16	0	(2)	0	(2)	0	14	0	0	0	0	10/15/2029	1.....
36211E EE 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		81	81	86	94	0	(14)	0	(14)	0	81	0	0	0	3	10/15/2029	1.....
36211E KS 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,893	1,893	1,900	1,914	0	(21)	0	(21)	0	1,893	0	0	0	71	11/15/2029	1.....
36211E KX 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		23	23	23	23	0	(0)	0	(0)	0	23	0	0	0	1	11/15/2029	1.....
36211E KZ 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		75	75	75	76	0	(1)	0	(1)	0	75	0	0	0	3	11/15/2029	1.....
36211E P6 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		21	21	21	21	0	(0)	0	(0)	0	21	0	0	0	1	12/15/2029	1.....
36211E PY 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,255	1,255	1,259	1,269	0	(14)	0	(14)	0	1,255	0	0	0	40	12/15/2029	1.....
36211E QP 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		68	68	72	78	0	(10)	0	(10)	0	68	0	0	0	2	12/15/2029	1.....
36211E SU 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		86	86	92	100	0	(14)	0	(14)	0	86	0	0	0	3	06/15/2029	1.....
36211E TM 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		81	81	86	95	0	(14)	0	(14)	0	81	0	0	0	3	05/15/2029	1.....
36211E UR 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		19	19	19	19	0	(0)	0	(0)	0	19	0	0	0	1	06/15/2029	1.....
36211E VG 0	GOVERNMENT NATL MTGE ASSOC.....	...	05/01/2007	SCHEDULED REDEMPTION..		1,207	1,207	1,219	1,228	0	(21)	0	(21)	0	1,207	0	0	0	40	12/15/2029	1.....
36211E YK 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		7,777	7,777	8,273	9,032	0	(1,255)	0	(1,255)	0	7,777	0	0	0	291	12/15/2029	1.....
36211E YQ 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		62	62	61	61	0	1	0	1	0	62	0	0	0	2	12/15/2029	1.....
36211F 4J 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		101	101	103	102	0	(1)	0	(1)	0	101	0	0	0	4	09/15/2029	1.....
36211F FB 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		31	31	31	31	0	(0)	0	(0)	0	31	0	0	0	1	09/15/2029	1.....
36211F W2 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		117	117	124	130	0	(13)	0	(13)	0	117	0	0	0	4	09/15/2029	1.....
36211G BX 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		10	10	10	10	0	0	0	0	0	10	0	0	0	0	12/15/2029	1.....
36211G MA 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		595	595	597	600	0	(5)	0	(5)	0	595	0	0	0	21	10/15/2029	1.....
36211G MY 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		59	59	63	68	0	(9)	0	(9)	0	59	0	0	0	2	10/15/2029	1.....
36211G PC 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		11	11	12	13	0	(2)	0	(2)	0	11	0	0	0	0	06/15/2029	1.....
36211G U7 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		126	126	126	127	0	(1)	0	(1)	0	126	0	0	0	4	06/15/2029	1.....
36211G WG 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		90	90	95	99	0	(10)	0	(10)	0	90	0	0	0	3	06/15/2029	1.....
36211G XT 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		22	22	23	25	0	(4)	0	(4)	0	22	0	0	0	1	07/15/2029	1.....
36211G YC 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		38	38	41	45	0	(7)	0	(7)	0	38	0	0	0	1	07/15/2029	1.....
36211G Z7 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		35	35	37	41	0	(6)	0	(6)	0	35	0	0	0	1	07/15/2029	1.....
36211H F7 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	08/15/2029	1.....
36211H G2 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		255	255	256	258	0	(3)	0	(3)	0	255	0	0	0	9	08/15/2029	1.....
36211H J7 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,749	1,749	1,754	1,770	0	(22)	0	(22)	0	1,749	0	0	0	61	09/15/2029	1.....
36211H LB 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	10/15/2029	1.....
36211H LW 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		72	72	72	73	0	(0)	0	(0)	0	72	0	0	0	3	10/15/2029	1.....
36211H ML 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		63	63	63	63	0	(0)	0	(0)	0	63	0	0	0	2	10/15/2029	1.....
36211H NL 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		37	37	37	38	0	(0)	0	(0)	0	37	0	0	0	1	11/15/2029	1.....
36211H P3 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		864	864	866	867	0	(3)	0	(3)	0	864	0	0	0	31	09/15/2029	1.....
36211H QJ 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		208	208	209	209	0	(1)	0	(1)	0	208	0	0	0	7	12/15/2029	1.....
36211H RC 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		17	17	17	17	0	(0)	0	(0)	0	17	0	0	0	1	05/15/2030	1.....
36211H U3 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		15	15	16	18	0	(4)	0	(4)	0	15	0	0	0	1	06/15/2029	1.....
36211H UE 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,856	2,856	2,987	3,138	0	(282)	0	(282)	0	2,856	0	0	0	100	06/15/2029	1.....
36211J HX 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		15	15	15	15	0	0	0	0	0	15	0	0	0	1	06/15/2029	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 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36211J KC 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		264	264	265	266	0	(2)	0	(2)	0	264	0	0	0	9	07/15/2029	1.....
36211J KQ 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		302	302	303	304	0	(2)	0	(2)	0	302	0	0	0	11	07/15/2029	1.....
36211J KX 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		96	96	96	96	0	(1)	0	(1)	0	96	0	0	0	3	07/15/2029	1.....
36211J LA 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,914	1,914	1,920	1,925	0	(11)	0	(11)	0	1,914	0	0	0	64	07/15/2029	1.....
36211J LQ 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		44	44	44	44	0	(0)	0	(0)	0	44	0	0	0	2	07/15/2029	1.....
36211J LS 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	07/15/2029	1.....
36211J NL 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		17	17	18	21	0	(4)	0	(4)	0	17	0	0	0	1	08/15/2029	1.....
36211J NZ 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		53	53	57	61	0	(8)	0	(8)	0	53	0	0	0	2	08/15/2029	1.....
36211J PK 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		83	83	83	84	0	(1)	0	(1)	0	83	0	0	0	3	08/15/2029	1.....
36211J Q4 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,195	5,195	5,526	6,210	0	(1,016)	0	(1,016)	0	5,195	0	0	0	162	09/15/2029	1.....
36211J QW 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		22	22	22	22	0	(0)	0	(0)	0	22	0	0	0	1	09/15/2029	1.....
36211J ZS 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		373	373	374	374	0	(1)	0	(1)	0	373	0	0	0	13	12/15/2029	1.....
36211K KW 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		69	69	73	75	0	(6)	0	(6)	0	69	0	0	0	2	08/15/2030	1.....
36211L 7G 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,198	2,198	2,207	2,220	0	(22)	0	(22)	0	2,198	0	0	0	69	08/15/2029	1.....
36211L ER 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		57	57	61	64	0	(7)	0	(7)	0	57	0	0	0	2	09/15/2029	1.....
36211L J6 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		261	261	274	294	0	(33)	0	(33)	0	261	0	0	0	9	10/15/2029	1.....
36211L J7 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		108	108	107	107	0	1	0	1	0	108	0	0	0	4	10/15/2029	1.....
36211L L3 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		98	98	104	111	0	(13)	0	(13)	0	98	0	0	0	3	12/15/2029	1.....
36211L LA 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		258	258	259	260	0	(2)	0	(2)	0	258	0	0	0	9	12/15/2029	1.....
36211L LN 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		79	79	85	100	0	(20)	0	(20)	0	79	0	0	0	3	09/15/2029	1.....
36211L TZ 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	08/15/2029	1.....
36211L YM 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		79	79	80	80	0	(0)	0	(0)	0	79	0	0	0	3	04/15/2030	1.....
36211L ZL 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		978	978	980	982	0	(4)	0	(4)	0	978	0	0	0	35	09/15/2029	1.....
36211M BA 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		7	7	7	8	0	(0)	0	(0)	0	7	0	0	0	0	09/15/2029	1.....
36211M BG 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4	4	3	3	0	0	0	0	0	4	0	0	0	0	09/15/2029	1.....
36211M BL 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		16	16	17	17	0	(0)	0	(0)	0	16	0	0	0	1	09/15/2029	1.....
36211M C5 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		119	119	119	120	0	(1)	0	(1)	0	119	0	0	0	4	08/15/2029	1.....
36211M KH 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		201	201	201	202	0	(1)	0	(1)	0	201	0	0	0	7	09/15/2029	1.....
36211M KS 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	09/15/2029	1.....
36211M N7 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		47	47	47	47	0	(1)	0	(1)	0	47	0	0	0	2	09/15/2029	1.....
36211M P7 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		532	532	534	535	0	(3)	0	(3)	0	532	0	0	0	19	10/15/2029	1.....
36211M P8 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		74	74	75	75	0	(1)	0	(1)	0	74	0	0	0	3	10/15/2029	1.....
36211M QU 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6,681	6,681	6,704	6,762	0	(81)	0	(81)	0	6,681	0	0	0	209	11/15/2029	1.....
36211M R9 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		81	81	86	94	0	(14)	0	(14)	0	81	0	0	0	3	11/15/2029	1.....
36211M RU 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		85	85	85	86	0	(1)	0	(1)	0	85	0	0	0	3	10/15/2029	1.....
36211M SU 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		27	27	29	31	0	(4)	0	(4)	0	27	0	0	0	1	12/15/2029	1.....
36211M TZ 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		47	47	47	48	0	(0)	0	(0)	0	47	0	0	0	2	02/15/2030	1.....
36211M UW 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		111	111	111	113	0	(2)	0	(2)	0	111	0	0	0	4	08/15/2029	1.....
36211M VA 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		124	124	132	135	0	(11)	0	(11)	0	124	0	0	0	4	08/15/2029	1.....
36211M VB 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	08/15/2029	1.....
36211N 3G 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		16,809	16,809	16,863	16,923	0	(114)	0	(114)	0	16,809	0	0	0	526	09/15/2029	1.....
36211N 4X 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		18	18	18	18	0	0	0	0	0	18	0	0	0	1	09/15/2029	1.....
36211N 5U 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		272	272	273	274	0	(2)	0	(2)	0	272	0	0	0	10	09/15/2029	1.....
36211N 6E 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/15/2029	1.....
36211N 6T 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		100	100	100	100	0	(1)	0	(1)	0	100	0	0	0	4	09/15/2029	1.....
36211N GL 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6,086	6,086	6,106	6,138	0	(51)	0	(51)	0	6,086	0	0	0	228	08/15/2029	1.....
36211N H3 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		741	741	743	745	0	(4)	0	(4)	0	741	0	0	0	23	09/15/2029	1.....
36211N HD 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		87	87	87	87	0	(0)	0	(0)	0	87	0	0	0	3	08/15/2029	1.....
36211N HP 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2029	1.....

E05.22

SCHEDULE D - PART 4

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

E05.23

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36211N JQ 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	168	168	179	190	0	(22)	0	(22)	0	168	0	0	0	6	09/15/2029	1.....
36211N K2 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	11,880	11,880	12,638	13,228	0	(1,348)	0	(1,348)	0	11,880	0	0	0	372	10/15/2029	1.....
36211N KN 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	419	419	445	460	0	(42)	0	(42)	0	419	0	0	0	15	09/15/2029	1.....
36211N M6 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	11/15/2029	1.....
36211N M7 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	216	216	217	218	0	(2)	0	(2)	0	216	0	0	0	8	11/15/2029	1.....
36211N N4 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	120	120	121	121	0	(1)	0	(1)	0	120	0	0	0	4	11/15/2029	1.....
36211N N5 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	87	87	92	100	0	(14)	0	(14)	0	87	0	0	0	3	11/15/2029	1.....
36211N PP 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	85	85	86	88	0	(3)	0	(3)	0	85	0	0	0	3	11/15/2029	1.....
36211N R7 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	42	42	45	50	0	(8)	0	(8)	0	42	0	0	0	1	09/15/2029	1.....
36211N RG 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	387	387	388	391	0	(4)	0	(4)	0	387	0	0	0	14	09/15/2029	1.....
36211N RH 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	124	124	131	143	0	(19)	0	(19)	0	124	0	0	0	4	09/15/2029	1.....
36211N T2 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	200	200	201	201	0	(1)	0	(1)	0	200	0	0	0	7	10/15/2029	1.....
36211P BG 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	82	82	82	83	0	(1)	0	(1)	0	82	0	0	0	3	10/15/2029	1.....
36211P BR 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	130	130	139	150	0	(20)	0	(20)	0	130	0	0	0	4	10/15/2029	1.....
36211P DC 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	12	12	13	15	0	(3)	0	(3)	0	12	0	0	0	1	11/15/2029	1.....
36211P DK 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	1,473	1,473	1,479	1,498	0	(25)	0	(25)	0	1,473	0	0	0	55	11/15/2029	1.....
36211P F2 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	80	80	81	81	0	(1)	0	(1)	0	80	0	0	0	3	12/15/2029	1.....
36211P FL 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	129	129	128	128	0	0	0	0	0	129	0	0	0	5	12/15/2029	1.....
36211P FQ 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	34	34	34	34	0	(0)	0	(0)	0	34	0	0	0	1	12/15/2029	1.....
36211P GW 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	121	121	121	122	0	(1)	0	(1)	0	121	0	0	0	4	12/15/2029	1.....
36211Q C7 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	40	40	40	40	0	(0)	0	(0)	0	40	0	0	0	1	10/15/2029	1.....
36211Q DA 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	115	115	123	129	0	(14)	0	(14)	0	115	0	0	0	4	10/15/2029	1.....
36211Q J3 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	392	392	393	395	0	(3)	0	(3)	0	392	0	0	0	14	09/15/2029	1.....
36211Q JP 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	106	106	106	106	0	(1)	0	(1)	0	106	0	0	0	4	09/15/2029	1.....
36211Q LQ 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	16	16	16	16	0	(0)	0	(0)	0	16	0	0	0	1	10/15/2029	1.....
36211Q LW 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	162	162	162	163	0	(1)	0	(1)	0	162	0	0	0	6	10/15/2029	1.....
36211R MY 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	1	02/15/2030	1.....
36211S K8 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	31	31	33	40	0	(10)	0	(10)	0	31	0	0	0	1	09/15/2029	1.....
36211S LC 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	51	51	52	52	0	(0)	0	(0)	0	51	0	0	0	2	10/15/2029	1.....
36211S NQ 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	4,903	4,903	4,920	4,951	0	(48)	0	(48)	0	4,903	0	0	0	184	11/15/2029	1.....
36211S QL 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	1,013	1,013	1,077	1,277	0	(265)	0	(265)	0	1,013	0	0	0	32	11/15/2029	1.....
36211S QM 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	229	229	229	230	0	(2)	0	(2)	0	229	0	0	0	8	11/15/2029	1.....
36211S R3 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	4	4	4	5	0	(0)	0	(0)	0	4	0	0	0	0	12/15/2029	1.....
36211S SB 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	12/15/2029	1.....
36211S TS 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	12	12	13	16	0	(3)	0	(3)	0	12	0	0	0	1	01/15/2030	1.....
36211S VW 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	54	54	55	56	0	(2)	0	(2)	0	54	0	0	0	2	05/15/2030	1.....
36211S YX 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	728	728	774	858	0	(130)	0	(130)	0	728	0	0	0	25	12/15/2029	1.....
36211S YZ 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	910	910	916	927	0	(17)	0	(17)	0	910	0	0	0	36	12/15/2029	1.....
36211T SR 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/15/2030	1.....
36211U DJ 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	69	69	69	70	0	(1)	0	(1)	0	69	0	0	0	2	11/15/2030	1.....
36211U KR 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	68	68	69	69	0	(1)	0	(1)	0	68	0	0	0	2	12/15/2029	1.....
36211U ML 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	58	58	58	58	0	0	0	0	0	58	0	0	0	2	01/15/2030	1.....
36211U VX 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	75	75	80	86	0	(10)	0	(10)	0	75	0	0	0	3	11/15/2029	1.....
36211U WB 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	39	39	41	49	0	(10)	0	(10)	0	39	0	0	0	1	11/15/2029	1.....
36211U XU 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	72	72	73	73	0	(1)	0	(1)	0	72	0	0	0	3	12/15/2029	1.....
36211U XZ 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	12/15/2029	1.....
36211U YB 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	37	37	40	45	0	(8)	0	(8)	0	37	0	0	0	1	12/15/2029	1.....
36211V 3H 1	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..	.....	54	54	54	55	0	(0)	0	(0)	0	54	0	0	0	2	12/15/2029	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

E05.24

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36211V LP 3	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		137	137	137	138	0	(1)	0	(1)	0	137	0	0	0	5	10/15/2029	1.....
36211V PL 8	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		36	36	39	40	0	(4)	0	(4)	0	36	0	0	0	1	12/15/2029	1.....
36211X NL 6	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		91	91	91	91	0	0	0	0	0	91	0	0	0	3	09/15/2030	1.....
36211X S9 8	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		67	67	71	79	0	(12)	0	(12)	0	67	0	0	0	2	03/15/2030	1.....
36212B HH 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		6	6	6	7	0	(0)	0	(0)	0	6	0	0	0	0	02/15/2030	1.....
36212C GD 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		123	123	123	123	0	0	0	0	0	123	0	0	0	4	08/15/2030	1.....
36212F H8 0	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		11	11	12	14	0	(3)	0	(3)	0	11	0	0	0	0	05/15/2030	1.....
36212F KE 3	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		21	21	21	22	0	(1)	0	(1)	0	21	0	0	0	1	06/15/2030	1.....
36212F YQ 1	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		317	317	340	376	0	(59)	0	(59)	0	317	0	0	0	11	07/15/2030	1.....
36212M EV 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		2,274	2,274	2,294	2,327	0	(53)	0	(53)	0	2,274	0	0	0	91	07/15/2030	1.....
362161 M6 5	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		20	20	21	23	0	(3)	0	(3)	0	20	0	0	0	1	09/15/2023	1.....
362162 DZ 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		9	9	10	10	0	(0)	0	(0)	0	9	0	0	0	0	11/15/2016	1.....
362162 EJ 4	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	01/15/2017	1.....
362165 J3 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	1	05/15/2017	1.....
362169 UF 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		32	32	32	32	0	0	0	0	0	32	0	0	0	1	10/15/2029	1.....
36216A JC 6	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		90	90	91	91	0	(1)	0	(1)	0	90	0	0	0	3	06/15/2028	1.....
36216C 5P 8	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		9,040	9,040	9,668	9,648	0	(608)	0	(608)	0	9,040	0	0	0	339	01/15/2017	1.....
36216P D3 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		1,278	1,278	1,320	1,328	0	(50)	0	(50)	0	1,278	0	0	0	46	10/15/2016	1.....
36216U WA 1	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		967	967	971	973	0	(5)	0	(5)	0	967	0	0	0	36	04/15/2029	1.....
362170 EL 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		18,887	18,887	20,199	20,124	0	(1,237)	0	(1,237)	0	18,887	0	0	0	641	04/15/2017	1.....
362173 UZ 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		87	87	88	88	0	(1)	0	(1)	0	87	0	0	0	4	05/15/2017	1.....
36217C GL 4	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		156	156	156	155	0	1	0	1	0	156	0	0	0	6	05/15/2017	1.....
36217M QW 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		31	31	31	31	0	(0)	0	(0)	0	31	0	0	0	1	01/15/2017	1.....
36217Q 6U 4	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		17	17	17	18	0	(0)	0	(0)	0	17	0	0	0	1	02/15/2017	1.....
36218B R6 6	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		560	560	570	570	0	(10)	0	(10)	0	560	0	0	0	24	05/15/2017	1.....
36218S XN 5	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		46	46	47	47	0	(1)	0	(1)	0	46	0	0	0	2	07/15/2017	1.....
36218T E7 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	04/15/2024	1.....
36219S SD 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		65	65	65	67	0	(2)	0	(2)	0	65	0	0	0	2	01/15/2028	1.....
362201 5P 6	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		16	16	16	16	0	(0)	0	(0)	0	16	0	0	0	1	04/15/2021	1.....
36220B EZ 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		2,028	2,028	2,040	2,054	0	(26)	0	(26)	0	2,028	0	0	0	76	10/15/2029	1.....
36223C AH 1	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		36	36	36	37	0	(1)	0	(1)	0	36	0	0	0	1	10/15/2027	1.....
36223M CL 8	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		42	42	45	50	0	(8)	0	(8)	0	42	0	0	0	2	02/15/2023	1.....
36223M EG 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		70	70	75	75	0	(5)	0	(5)	0	70	0	0	0	3	11/15/2021	1.....
36223W KB 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		1,133	1,133	1,214	1,246	0	(112)	0	(112)	0	1,133	0	0	0	42	06/15/2023	1.....
36223W PY 1	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		3,556	3,556	3,810	3,892	0	(336)	0	(336)	0	3,556	0	0	0	132	02/15/2022	1.....
36223X PY 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		43	43	46	51	0	(8)	0	(8)	0	43	0	0	0	1	04/15/2022	1.....
36224D QJ 7	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		95	95	95	94	0	1	0	1	0	95	0	0	0	4	04/15/2022	1.....
36224D T9 6	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		37	37	37	38	0	(1)	0	(1)	0	37	0	0	0	1	06/15/2028	1.....
36224E TB 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		69	69	74	77	0	(8)	0	(8)	0	69	0	0	0	2	07/15/2023	1.....
36224F GA 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		21	21	23	24	0	(3)	0	(3)	0	21	0	0	0	1	05/15/2023	1.....
36224J 3E 0	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		1,496	1,496	1,603	1,694	0	(198)	0	(198)	0	1,496	0	0	0	53	08/15/2023	1.....
36224J YG 1	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	05/15/2023	1.....
36224L V2 0	GOVERNMENT NATL MTGE ASSOC.....	...	.05/01/2007	SCHEDULED REDEMPTION..		4,176	4,176	4,473	4,834	0	(658)	0	(658)	0	4,176	0	0	0	130	02/15/2023	1.....
36224M JA 8	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		5,136	5,136	5,502	5,624	0	(488)	0	(488)	0	5,136	0	0	0	191	12/15/2022	1.....
36224N TP 8	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		72	72	78	86	0	(13)	0	(13)	0	72	0	0	0	3	01/15/2023	1.....
36224Q DJ 2	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		568	568	588	612	0	(45)	0	(45)	0	568	0	0	0	20	11/15/2022	1.....
36224S B4 3	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		277	277	291	307	0	(30)	0	(30)	0	277	0	0	0	10	10/15/2022	1.....
36224S U7 5	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		13	13	14	15	0	(3)	0	(3)	0	13	0	0	0	1	03/15/2023	1.....
36224S US 9	GOVERNMENT NATL MTGE ASSOC.....	...	.06/01/2007	SCHEDULED REDEMPTION..		2,726	2,726	2,920	3,162	0	(436)	0	(436)	0	2,726	0	0	0	97	01/15/2023	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 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
36224S YA 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		285	285	304	334	0	(48)	0	(48)	0	285	0	0	0	10	05/15/2023	1.....
36224S YC 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		47	47	47	47	0	0	0	0	0	47	0	0	0	2	05/15/2023	1.....
36224S YF 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		186	186	193	203	0	(17)	0	(17)	0	186	0	0	0	7	05/15/2023	1.....
36224T UX 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		57	57	61	65	0	(8)	0	(8)	0	57	0	0	0	2	02/15/2023	1.....
36224U QT 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		164	164	176	199	0	(35)	0	(35)	0	164	0	0	0	6	05/15/2023	1.....
36224V 5D 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		23	23	24	26	0	(4)	0	(4)	0	23	0	0	0	1	01/15/2023	1.....
36224X QZ 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,025	4,025	4,312	4,662	0	(637)	0	(637)	0	4,025	0	0	0	130	01/15/2023	1.....
36224Y PL 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		400	400	429	464	0	(63)	0	(63)	0	400	0	0	0	15	02/15/2023	1.....
36225A 3B 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	1	05/15/2028	1.....
36225A 4Z 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		14,859	14,859	15,272	15,683	0	(824)	0	(824)	0	14,859	0	0	0	576	07/20/2028	1.....
36225A 7H 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		498	498	514	543	0	(45)	0	(45)	0	498	0	0	0	17	11/15/2028	1.....
36225A E4 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,932	2,932	3,061	3,189	0	(257)	0	(257)	0	2,932	0	0	0	104	06/15/2025	1.....
36225A F8 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		97	97	100	105	0	(9)	0	(9)	0	97	0	0	0	3	07/15/2025	1.....
36225A GB 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,415	2,415	2,502	2,604	0	(189)	0	(189)	0	2,415	0	0	0	86	07/15/2025	1.....
36225A GV 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		53	53	55	56	0	(4)	0	(4)	0	53	0	0	0	2	08/15/2025	1.....
36225A HF 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6,280	6,280	6,727	7,159	0	(879)	0	(879)	0	6,280	0	0	0	222	12/15/2022	1.....
36225A N5 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		18,297	18,297	19,027	20,025	0	(1,728)	0	(1,728)	0	18,297	0	0	0	658	08/15/2026	1.....
36225A NQ 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		13,493	13,493	14,079	14,918	0	(1,424)	0	(1,424)	0	13,493	0	0	0	476	07/15/2026	1.....
36225A QL 7	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		790	790	793	797	0	(8)	0	(8)	0	790	0	0	0	26	11/15/2026	1.....
36225A RE 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		800	800	804	808	0	(8)	0	(8)	0	800	0	0	0	25	12/15/2026	1.....
36225A RU 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		112	112	112	113	0	(1)	0	(1)	0	112	0	0	0	4	01/15/2027	1.....
36225A ST 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		911	911	971	1,080	0	(169)	0	(169)	0	911	0	0	0	32	03/15/2027	1.....
36225A TB 6	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		19,762	19,762	21,046	22,934	0	(3,172)	0	(3,172)	0	19,762	0	0	0	711	04/15/2027	1.....
36225A UD 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,070	3,070	3,082	3,100	0	(29)	0	(29)	0	3,070	0	0	0	102	07/15/2027	1.....
36225A U2 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8,013	8,013	8,539	9,482	0	(1,470)	0	(1,470)	0	8,013	0	0	0	278	06/15/2027	1.....
36225A UM 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		718	718	721	726	0	(7)	0	(7)	0	718	0	0	0	24	06/15/2027	1.....
36225A WL 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,091	1,091	1,095	1,102	0	(10)	0	(10)	0	1,091	0	0	0	36	10/15/2027	1.....
36225A Y5 3	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,571	1,571	1,654	1,806	0	(235)	0	(235)	0	1,571	0	0	0	52	03/15/2028	1.....
36225A YN 4	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		824	824	835	852	0	(28)	0	(28)	0	824	0	0	0	26	02/15/2028	1.....
36225A ZP 8	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,473	3,473	3,459	3,442	0	32	0	32	0	3,473	0	0	0	136	12/15/2027	1.....
36225B DE 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,186	1,186	1,262	1,375	0	(190)	0	(190)	0	1,186	0	0	0	42	03/15/2029	1.....
36225B F6 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		628	628	668	741	0	(114)	0	(114)	0	628	0	0	0	22	09/15/2029	1.....
36225B FV 5	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		351	351	352	354	0	(3)	0	(3)	0	351	0	0	0	12	08/15/2029	1.....
912827 TJ 5	TREASURY INFLATION INDEX.....	...	04/17/2007	MERRILL LYNCH.....		132,594	110,000	114,815	113,146	0	(108)	0	(108)	0	113,037	0	19,557	19,557	3,199	01/15/2012	1.....
912828 GD 6	TREASURY INFLATION INDEX.....	...	05/21/2007	BARCLAYS CAPITAL.....		403,700,751	400,000,000	405,930,744	0	0	(19,307)	0	(19,307)	0	405,911,437	0	(2,210,686)	(2,210,686)	3,383,933	01/15/2017	1.....
912828 EY 2	US TREASURY N/B.....	...	05/23/2007	Various.....		128,431,193	128,840,000	128,201,407	0	0	140,290	0	140,290	0	128,341,697	0	89,495	89,495	3,951,248	02/29/2008	1.....
912828 FM 7	US TREASURY N/B.....	...	05/29/2007	Various.....		101,065,436	101,000,000	101,027,617	0	0	(5,685)	0	(5,685)	0	101,021,932	0	43,503	43,503	3,985,154	07/31/2008	1.....
912828 FB 1	WI INFL IDX N/B.....	...	06/04/2007	Various.....		5,874,310	5,715,000	5,712,337	9,451,493	0	10,112	0	10,112	0	5,800,053	0	74,257	74,257	60,186	04/15/2011	1.....
912828 GH 7	WI TREASURY N/B.....	...	05/18/2007	Various.....		2,532,252,774	2,550,000,000	2,528,967,499	0	0	(1,817,359)	0	(1,817,359)	0	2,527,150,140	0	5,102,634	5,102,634	26,319,061	02/15/2017	1FE.....
912828 GS 3	WI TREASURY N/B.....	...	06/27/2007	Various.....		244,341,797	250,000,000	247,480,978	0	0	6,435	0	6,435	0	247,487,413	0	(3,145,616)	(3,145,616)	336,277	05/15/2017	1FE.....
0399999.	Total - Bonds - U.S. Government.....					3,685,965,046	3,710,621,036	3,687,288,874	14,843,887	0	(2,008,834)	0	(2,008,834)	0	3,685,481,746	0	483,301	483,301	38,684,660	XXX.....	XXX.....
Bonds - All Other Government																					
135087 XZ 2	CANADIAN GOVERNMENT.....	C	06/01/2007	MATURED.....		279,147,667	300,000,000	277,636,417	298,560,000	0	1,440,000	0	1,440,000	0	279,147,667	0	0	0	4,500,000	06/01/2007	1FE.....
1099999.	Total - Bonds - All Other Government.....					279,147,667	300,000,000	277,636,417	298,560,000	0	1,440,000	0	1,440,000	0	279,147,667	0	0	0	4,500,000	XXX.....	XXX.....
Bonds - States, Territories and Possessions																					
880540 R9 2	TENNESSEE SER A -TN.....	...	05/01/2007	CALLED.....		1,360,100	1,340,000	1,382,212	1,362,451	0	(2,351)	0	(2,351)	0	1,360,100	0	0	0	33,500	05/01/2010	1FE.....
880540 S2 6	TENNESSEE SER A -TN.....	...	05/02/2007	CALLED.....		8,769,600	8,640,000	8,947,437	8,788,502	0	(18,902)	0	(18,902)	0	8,769,600	0	0	0	221,400	05/01/2011	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					10,129,700	9,980,000	10,329,649	10,150,952	0	(21,252)	0	(21,252)	0	10,129,700	0	0	0	254,900	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

E05.29

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
31404J T5 4	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,415	4,415	4,491	4,491	0	(75)	0	(75)	0	4,415	0	0	0	135	03/01/2034	1.....
31404N NP 7	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		66,927	66,927	68,078	68,220	0	(1,292)	0	(1,292)	0	66,927	0	0	0	1,821	08/01/2034	1.....
31404S A4 7	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		99,523	99,523	101,233	101,180	0	(1,657)	0	(1,657)	0	99,523	0	0	0	2,954	08/01/2034	1.....
31404X P4 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,209	3,209	3,264	3,264	0	(55)	0	(55)	0	3,209	0	0	0	99	09/01/2034	1.....
31404Y EA 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6,154	6,154	6,260	6,255	0	(101)	0	(101)	0	6,154	0	0	0	189	11/01/2034	1.....
31404Y NF 5	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		119,131	119,131	121,174	121,289	0	(2,158)	0	(2,158)	0	119,131	0	0	0	3,241	06/01/2034	1.....
31405B KQ 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		111,731	111,731	113,664	113,503	0	(1,773)	0	(1,773)	0	111,731	0	0	0	3,622	08/01/2034	1.....
31405E UH 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		51,923	51,923	52,799	52,769	0	(846)	0	(846)	0	51,923	0	0	0	1,594	07/01/2034	1.....
31405F NC 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,329	2,329	2,369	2,367	0	(38)	0	(38)	0	2,329	0	0	0	71	08/01/2034	1.....
31405G U4 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,623	3,623	3,684	3,689	0	(67)	0	(67)	0	3,623	0	0	0	112	08/01/2034	1.....
31405H KD 9	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		47,637	47,637	48,446	48,401	0	(764)	0	(764)	0	47,637	0	0	0	1,539	08/01/2034	1.....
31405H KX 5	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,012	5,012	5,098	5,097	0	(85)	0	(85)	0	5,012	0	0	0	154	08/01/2034	1.....
31405J 4J 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		198,067	198,067	201,442	201,509	0	(3,442)	0	(3,442)	0	198,067	0	0	0	6,429	08/01/2034	1.....
31405J UU 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		89,158	89,158	90,691	90,688	0	(1,530)	0	(1,530)	0	89,158	0	0	0	2,423	09/01/2034	1.....
31405K EJ 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		279,257	279,257	284,056	284,310	0	(5,054)	0	(5,054)	0	279,257	0	0	0	8,160	09/01/2034	1.....
31405K XG 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,743	5,743	5,842	5,840	0	(97)	0	(97)	0	5,743	0	0	0	176	08/01/2034	1.....
31405L PM 5	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		152,401	152,401	155,028	155,096	0	(2,696)	0	(2,696)	0	152,401	0	0	0	4,944	08/01/2034	1.....
31405M A5 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,492,447	3,492,447	3,518,640	3,513,970	0	(21,523)	0	(21,523)	0	3,492,447	0	0	0	77,142	07/01/2034	1.....
31405M BY 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		86,262	86,262	87,755	87,776	0	(1,514)	0	(1,514)	0	86,262	0	0	0	2,407	08/01/2034	1.....
31405M P2 7	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		47,462	47,462	48,279	48,249	0	(786)	0	(786)	0	47,462	0	0	0	1,537	08/01/2034	1.....
31405T AM 4	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		157,633	159,490	157,384	0	0	45	0	45	0	157,429	0	204	204	1,042	10/01/2034	1.....
31405T LD 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,313	1,313	1,336	1,334	0	(21)	0	(21)	0	1,313	0	0	0	40	10/01/2034	1.....
31405U J2 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		348,101	348,101	354,034	354,319	0	(6,218)	0	(6,218)	0	348,101	0	0	0	10,799	11/01/2034	1.....
31405U PW 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		20,815	20,815	21,173	21,192	0	(377)	0	(377)	0	20,815	0	0	0	566	11/01/2034	1.....
31405U XE 4	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		38,128	38,128	38,784	38,852	0	(723)	0	(723)	0	38,128	0	0	0	1,047	11/01/2034	1.....
31405W 7M 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,935	2,935	2,985	2,992	0	(58)	0	(58)	0	2,935	0	0	0	90	11/01/2034	1.....
31405W HR 9	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,492,379	1,492,379	1,519,370	1,513,698	0	(21,318)	0	(21,318)	0	1,492,379	0	0	0	33,752	09/01/2034	1.....
31405X GU 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,364	4,364	4,439	4,438	0	(75)	0	(75)	0	4,364	0	0	0	134	10/01/2034	1.....
31405X YB 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		238,522	238,522	240,273	239,870	0	(1,348)	0	(1,348)	0	238,522	0	0	0	4,977	08/01/2034	1.....
31405X YK 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		619,930	619,930	618,089	618,338	0	1,592	0	1,592	0	619,930	0	0	0	12,491	09/01/2034	1.....
31406B W6 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		127,923	127,923	130,137	130,084	0	(2,160)	0	(2,160)	0	127,923	0	0	0	4,150	01/01/2035	1.....
31406E XM 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,417	2,417	2,458	2,472	0	(55)	0	(55)	0	2,417	0	0	0	75	02/01/2035	1.....
31406G GS 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		105,873	105,873	107,705	108,167	0	(2,294)	0	(2,294)	0	105,873	0	0	0	3,437	01/01/2035	1.....
31406K NW 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,033	5,033	5,120	5,112	0	(79)	0	(79)	0	5,033	0	0	0	155	02/01/2035	1.....
31406M EN 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8,152,483	8,152,483	8,278,592	8,231,508	0	(79,025)	0	(79,025)	0	8,152,483	0	0	0	170,875	01/01/2035	1.....
31406N YU 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,958,898	1,958,898	1,979,613	1,974,073	0	(15,175)	0	(15,175)	0	1,958,898	0	0	0	44,183	01/01/2035	1.....
31406Q GC 5	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		8,536,949	8,536,949	8,664,336	8,632,402	0	(95,452)	0	(95,452)	0	8,536,949	0	0	0	193,035	02/01/2035	1.....
31406R JW 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,425	3,425	3,483	3,481	0	(56)	0	(56)	0	3,425	0	0	0	105	10/01/2035	1.....
31406S WQ 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,114,043	1,114,043	1,124,139	1,121,393	0	(7,350)	0	(7,350)	0	1,114,043	0	0	0	25,472	02/01/2035	1.....
31406V J9 8	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		164,156	164,156	166,988	167,092	0	(2,935)	0	(2,935)	0	164,156	0	0	0	4,458	05/01/2035	1.....
31406W 3X 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		137,851	137,851	140,221	140,001	0	(2,149)	0	(2,149)	0	137,851	0	0	0	4,150	05/01/2035	1.....
31406X BP 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		112,303	112,303	114,220	114,237	0	(1,934)	0	(1,934)	0	112,303	0	0	0	3,640	05/01/2035	1.....
31406X RK 5	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		191,007	191,007	194,298	193,990	0	(2,983)	0	(2,983)	0	191,007	0	0	0	6,202	05/01/2035	1.....
31407B 5R 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,281	5,281	5,371	5,362	0	(82)	0	(82)	0	5,281	0	0	0	162	07/01/2035	1.....
31407D 5N 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		326,201	326,201	331,846	333,871	0	(7,670)	0	(7,670)	0	326,201	0	0	0	10,595	06/01/2035	1.....
31407F NL 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,208	1,208	1,229	1,230	0	(21)	0	(21)	0	1,208	0	0	0	37	11/01/2035	1.....
31407G AL 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,782	2,782	2,829	2,851	0	(69)	0	(69)	0	2,782	0	0	0	85	07/01/2035	1.....
31407H GN 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		63,530	63,530	64,602	64,674	0	(1,145)	0	(1,145)	0	63,530	0	0	0	1,727	09/01/2035	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

E05.30

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
31407M JA 4	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		146,513	148,236	146,279	0	0	51	0	51	0	146,330	0	183	183	968	08/01/2035	1.....
31407Q E3 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,614	2,614	2,659	2,614	0	(58)	0	(58)	0	2,614	0	0	0	80	08/01/2035	1.....
31407S MZ 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		97,483	97,483	99,158	99,565	0	(2,082)	0	(2,082)	0	97,483	0	0	0	3,004	09/01/2035	1.....
31407T JS 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		248,937	248,937	253,197	252,812	0	(3,874)	0	(3,874)	0	248,937	0	0	0	6,763	10/01/2035	1.....
31407U N3 7	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		890,274	890,274	904,532	903,837	0	(13,564)	0	(13,564)	0	890,274	0	0	0	28,851	09/01/2036	1.....
31407V AC 9	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,910	4,910	4,994	4,986	0	(77)	0	(77)	0	4,910	0	0	0	151	09/01/2035	1.....
31407V MG 7	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,367	1,367	1,391	1,389	0	(22)	0	(22)	0	1,367	0	0	0	42	11/01/2035	1.....
31407V WD 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		819,674	819,674	815,832	816,091	0	3,583	0	3,583	0	819,674	0	0	0	20,945	09/01/2035	1.....
31407Y SQ 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		784,380	784,380	791,243	790,824	0	(6,444)	0	(6,444)	0	784,380	0	0	0	21,520	01/01/2036	1.....
31407Y SR 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		734,015	734,015	740,438	740,030	0	(6,014)	0	(6,014)	0	734,015	0	0	0	21,248	01/01/2036	1.....
31408A GF 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		809	809	815	814	0	(6)	0	(6)	0	809	0	0	0	22	01/01/2036	1.....
31408C SY 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		91,906	91,906	93,478	93,534	0	(1,628)	0	(1,628)	0	91,906	0	0	0	2,495	11/01/2035	1.....
31408D 7D 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,922	3,922	3,989	3,997	0	(74)	0	(74)	0	3,922	0	0	0	120	01/01/2036	1.....
31408D WF 7	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,583	1,583	1,610	1,607	0	(25)	0	(25)	0	1,583	0	0	0	49	12/01/2035	1.....
31408E K7 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		314,163	314,163	316,520	316,560	0	(2,397)	0	(2,397)	0	314,163	0	0	0	9,403	01/01/2036	1.....
31408E LX 8	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,640,708	1,640,708	1,653,014	1,652,680	0	(11,972)	0	(11,972)	0	1,640,708	0	0	0	48,588	01/01/2036	1.....
31408F WV 7	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,621	4,621	4,701	4,698	0	(77)	0	(77)	0	4,621	0	0	0	143	12/01/2035	1.....
31408G BM 8	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		51,860	51,860	52,752	52,656	0	(796)	0	(796)	0	51,860	0	0	0	1,414	01/01/2036	1.....
31408G MT 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,948	4,948	5,034	5,031	0	(82)	0	(82)	0	4,948	0	0	0	152	12/01/2035	1.....
31408W YD 8	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		82,532	82,532	83,946	84,036	0	(1,503)	0	(1,503)	0	82,532	0	0	0	2,677	11/01/2035	1.....
31409A FV 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	Various.....		108,702	108,702	109,296	7,678,868	0	(7,366,864)	0	(7,366,864)	0	108,702	0	0	0	115,272	01/01/2036	1.....
31409B J7 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,256	2,256	2,295	2,304	0	(48)	0	(48)	0	2,256	0	0	0	69	01/01/2036	1.....
31409B LJ 4	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		18,651	18,651	18,974	18,965	0	(314)	0	(314)	0	18,651	0	0	0	507	01/01/2036	1.....
31409C SX 4	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		178,372	178,372	181,443	181,506	0	(3,134)	0	(3,134)	0	178,372	0	0	0	5,609	02/01/2036	1.....
31409H VC 5	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		30,607	30,607	31,133	31,138	0	(530)	0	(530)	0	30,607	0	0	0	987	04/01/2036	1.....
31409H ZW 7	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		116,338	116,338	118,325	118,336	0	(1,997)	0	(1,997)	0	116,338	0	0	0	3,383	04/01/2036	1.....
31409J PD 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	Various.....		1,608,677	1,608,677	1,631,614	1,630,263	0	(42,231)	0	(42,231)	0	1,608,677	0	0	0	49,996	06/01/2036	1.....
31409U 2L 8	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,149	1,149	1,168	1,168	0	(19)	0	(19)	0	1,149	0	0	0	35	03/01/2036	1.....
31409U 6H 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		422,772	422,772	430,013	429,250	0	(6,477)	0	(6,477)	0	422,772	0	0	0	12,533	03/01/2036	1.....
31409U GE 9	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,440	3,440	3,499	3,493	0	(53)	0	(53)	0	3,440	0	0	0	104	03/01/2036	1.....
31409U X6 7	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,907	4,907	4,991	4,990	0	(83)	0	(83)	0	4,907	0	0	0	151	11/01/2035	1.....
31409U ZA 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		106,664	106,664	108,482	108,563	0	(1,900)	0	(1,900)	0	106,664	0	0	0	2,901	02/01/2036	1.....
31409V LZ 4	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,230	2,230	2,268	2,264	0	(34)	0	(34)	0	2,230	0	0	0	68	02/01/2036	1.....
31409W GQ 8	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		78,063	78,992	77,949	0	0	18	0	18	0	77,967	0	95	95	518	08/01/2036	1.....
31409X P3 7	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,727	1,727	1,757	1,766	0	(39)	0	(39)	0	1,727	0	0	0	53	01/01/2036	1.....
31409X VP 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,894	4,894	4,979	4,970	0	(76)	0	(76)	0	4,894	0	0	0	150	04/01/2036	1.....
31410C SE 3	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		140,075	141,742	139,871	0	0	32	0	32	0	139,903	0	172	172	929	06/01/2036	1.....
31410E JK 5	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		198,653	198,653	200,336	200,265	0	(1,612)	0	(1,612)	0	198,653	0	0	0	5,982	09/01/2036	1.....
31410E MG 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		135,007	135,007	135,967	0	0	(960)	0	(960)	0	135,007	0	0	0	675	06/01/2036	1.....
31410V 3P 3	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		3,952,553	4,000,001	3,947,422	0	0	584	0	584	0	3,948,006	0	4,546	4,546	26,269	03/01/2037	1.....
31410X B7 0	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		494,150	499,950	493,349	0	0	208	0	208	0	493,557	0	593	593	3,261	08/01/2036	1.....
31410Y Y5 7	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		419,354	424,360	418,757	0	0	86	0	86	0	418,843	0	511	511	2,782	10/01/2036	1.....
31411D CN 7	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		150,855	152,579	150,565	0	0	115	0	115	0	150,680	0	175	175	988	12/01/2036	1.....
31411E H3 4	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		526,399	532,708	525,675	0	0	84	0	84	0	525,759	0	640	640	3,497	12/01/2036	1.....
31411J G2 6	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		89,442	90,516	89,321	0	0	13	0	13	0	89,334	0	109	109	594	12/01/2036	1.....
31411K EP 4	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		498,797	504,742	498,078	0	0	119	0	119	0	498,197	0	600	600	3,308	03/01/2037	1.....
31411K R8 8	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		653,499	661,345	652,613	0	0	92	0	92	0	652,705	0	794	794	4,343	01/01/2037	1.....
31411K XL 2	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		564,077	570,849	563,312	0	0	82	0	82	0	563,393	0	684	684	3,749	02/01/2037	1.....
31411N NJ 2	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		286,239	289,470	285,648	0	0	266	0	266	0	285,914	0	325	325	1,867	03/01/2037	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

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1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
31411N XT 9	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		83,301	84,298	83,185	0	0	15	0	15	0	83,201	0	100	100	553	03/01/2037	1.....
31411R LP 1	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		918,302	929,326	917,056	0	0	138	0	138	0	917,194	0	1,108	1,108	6,103	04/01/2037	1.....
31411U G9 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	Various.....		63,270,764	63,962,994	63,120,705	0	0	11,279	0	11,279	0	63,131,984	0	138,780	138,780	421,978	04/01/2037	1.....
31411U GT 2	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		97,852	99,027	97,719	0	0	14	0	14	0	97,734	0	118	118	650	04/01/2037	1.....
31411U H5 3	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		8,255,924	8,354,758	8,244,450	0	0	1,522	0	1,522	0	8,245,971	0	9,953	9,953	54,823	04/01/2037	1.....
31411U RL 7	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		6,139,708	6,213,399	6,131,363	0	0	926	0	926	0	6,132,288	0	7,420	7,420	40,803	04/01/2037	1.....
31411U SF 9	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		1,976,276	2,000,001	1,973,595	0	0	292	0	292	0	1,973,887	0	2,389	2,389	13,135	04/01/2037	1.....
31411U TC 5	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		30,361,336	30,725,830	30,322,553	0	0	4,538	0	4,538	0	30,327,091	0	34,245	34,245	201,789	04/01/2037	1.....
31411V CS 6	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		548,889	555,461	548,170	0	0	100	0	100	0	548,270	0	619	619	3,645	03/01/2037	1.....
31411V JV 2	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		3,666,679	3,710,531	3,661,774	0	0	720	0	720	0	3,662,494	0	4,185	4,185	24,341	03/01/2037	1.....
31411V T3 3	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		494,019	499,950	493,349	0	0	74	0	74	0	493,424	0	596	596	3,283	04/01/2037	1.....
31411V TM 1	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		988,167	1,000,000	986,797	0	0	181	0	181	0	986,978	0	1,189	1,189	6,562	04/01/2037	1.....
31411W AS 6	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		158,668	158,668	158,442	0	0	36	0	36	0	158,478	0	190	190	1,053	04/01/2037	1.....
31411W AE 7	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		679,967	688,129	679,044	0	0	103	0	103	0	679,147	0	820	820	4,519	04/01/2037	1.....
31411W UX 3	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		95,976	97,128	95,846	0	0	14	0	14	0	95,860	0	116	116	638	05/01/2037	1.....
31411W XT 9	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		494,132	500,050	493,448	0	0	89	0	89	0	493,537	0	595	595	3,282	04/01/2037	1.....
31411X NC 5	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		56,774,136	57,419,425	56,663,674	0	0	8,568	0	8,568	0	56,672,243	0	101,893	101,893	377,087	04/01/2037	1.....
31411X VB 8	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		4,142,193	4,191,756	4,136,412	0	0	801	0	801	0	4,137,213	0	4,979	4,979	27,502	05/01/2037	1.....
31412A CH 5	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		988,139	1,000,000	986,797	0	0	151	0	151	0	986,948	0	1,192	1,192	6,567	04/01/2037	1.....
31412A E2 6	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		34,468	34,882	34,421	0	0	5	0	5	0	34,427	0	42	42	229	04/01/2037	1.....
31412C F2 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,208,229	2,208,229	2,235,831	0	0	(27,603)	0	(27,603)	0	2,208,229	0	0	0	32,355	12/01/2036	1.....
31412D 6D 5	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		35,368	35,792	35,319	0	0	5	0	5	0	35,325	0	43	43	235	12/01/2036	1.....
31412L F6 2	FEDERAL NATIONAL MTGE ASSOC.....	...	05/01/2007	Various.....		3,952,662	4,000,000	3,947,188	0	0	719	0	719	0	3,947,907	0	4,756	4,756	26,251	04/01/2037	1.....
31359V SW 4	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,305,089	1,305,089	1,371,159	0	0	(60,470)	0	(60,470)	0	1,305,089	0	0	0	38,866	04/25/2029	1FE.....
31392A CX 4	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,083,184	3,083,184	3,102,575	0	0	(2,535)	0	(2,535)	0	3,083,184	0	0	0	80,771	05/25/2015	1FE.....
31392B AN 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		506,147	506,147	525,029	0	0	(14,631)	0	(14,631)	0	506,147	0	0	0	14,341	07/25/2031	1FE.....
31392C R3 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		159,171	159,171	170,388	0	0	(15,337)	0	(15,337)	0	159,171	0	0	0	5,222	01/25/2048	1FE.....
31392G EK 7	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,381,073	1,381,073	1,484,383	0	0	(165,686)	0	(165,686)	0	1,381,073	0	0	0	42,437	06/25/2042	1FE.....
31393C EY 5	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		994,872	994,872	1,023,726	0	0	(71,399)	0	(71,399)	0	994,872	0	0	0	27,642	04/25/2043	1FE.....
31393U CU 5	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,611,972	1,611,972	1,616,002	0	0	(3,506)	0	(3,506)	0	1,611,972	0	0	0	33,828	08/25/2027	1FE.....
31394D HN 5	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,329,403	3,329,403	3,394,691	0	0	(38,118)	0	(38,118)	0	3,329,403	0	0	0	86,598	02/25/2024	1FE.....
31393U 4N 0	FANNIE MAE WHOLE LOAN 2004-W1.....	...	06/01/2007	SCHEDULED REDEMPTION..		7,139,013	7,139,013	7,562,892	0	0	(465,364)	0	(465,364)	0	7,139,013	0	0	0	218,915	12/25/2043	1FE.....
31393X 7B 7	FANNIEMAE GRANTOR 2004-T21 A2.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,174,532	3,174,532	3,402,875	0	0	(254,787)	0	(254,787)	0	3,174,532	0	0	0	96,549	11/25/2043	1FE.....
31392A 7B 8	FANNIEMAE GRANTOR TRUST.....	...	06/01/2007	SCHEDULED REDEMPTION..		430,920	430,920	461,757	0	0	(29,393)	0	(29,393)	0	430,920	0	0	0	14,417	11/25/2031	1FE.....
31393X 7A 9	FANNIEMAE GRANTOR TRUST.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,836,406	4,836,406	5,063,916	0	0	(278,901)	0	(278,901)	0	4,836,406	0	0	0	133,338	11/25/2043	1FE.....
31393Y U6 0	FANNIEMAE GRANTOR TRUST.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,855,339	1,855,339	1,982,893	0	0	(126,580)	0	(126,580)	0	1,855,339	0	0	0	55,789	02/25/2044	1FE.....
3136FE AB O	FANNIEMAE STRIP-IO IS.....	...	05/03/2007	LEHMAN BROTHERS INC.....		9,441,547	9,427,538	9,427,538	0	0	0	0	0	0	9,427,538	0	14,008	14,008	158,124	05/25/2036	1FE.....
31392G VX 0	FANNIEMAE WHOLE LOAN.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,967,976	1,967,976	2,088,593	0	0	(155,845)	0	(155,845)	0	1,967,976	0	0	0	60,227	12/25/2042	1FE.....
31392J YE 3	FANNIEMAE WHOLE LOAN.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,831,294	1,831,294	1,925,147	0	0	(106,705)	0	(106,705)	0	1,831,294	0	0	0	55,883	08/25/2042	1FE.....
31393B U9 4	FANNIEMAE WHOLE LOAN.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,149,835	1,149,835	1,208,764	0	0	(66,811)	0	(66,811)	0	1,149,835	0	0	0	35,262	09/25/2042	1FE.....
31393X FT 9	FANNIEMAE WHOLE LOAN.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,261,125	1,261,125	1,339,354	0	0	(80,932)	0	(80,932)	0	1,261,125	0	0	0	38,742	01/25/2044	1FE.....
31393X GP 6	FANNIEMAE WHOLE LOAN.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,587,740	1,587,740	1,691,154	0	0	(114,820)	0	(114,820)	0	1,587,740	0	0	0	48,397	02/25/2044	1FE.....
3133TD BK 1	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		29,520	29,520	29,738	0	0	(156)	0	(156)	0	29,520	0	0	0	968	03/15/2028	1FE.....
3133TD HG 4	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		112,708	112,708	112,180	0	0	365	0	365	0	112,708	0	0	0	3,340	04/15/2028	1FE.....
3133TD ML 7	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		34,091	34,091	33,878	0	0	220	0	220	0	34,091	0	0	0	1,049	04/15/2028	1FE.....
3133TD VT 0	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		37,993	37,993	37,705	0	0	175	0	175	0	37,993	0	0	0	1,159	05/15/2028	1FE.....
31294K S8 9	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		151,261	151,261	148,803	0	0	1,880	0	1,880	0	151,261	0	0	0	2,514	07/01/2018	1.....
3133TC HE 1	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		342,900	342,900	334,226	0	0	4,435	0	4,435	0	342,900	0	0	0	10,304	01/15/2028	1FE.....

SCHEDULE D - PART 4

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

E05.32

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
31371G TR 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,446	4,446	4,427	4,419	0	28	0	28	0	4,446	0	0	0	126	06/01/2013	1.....
31371J TF 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,322	4,322	4,414	4,466	0	(145)	0	(145)	0	4,322	0	0	0	173	08/01/2030	1.....
31377M QG 9	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		26,156	26,156	25,899	26,115	0	41	0	41	0	26,156	0	0	0	728	02/01/2009	1.....
31379D SV 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		847	847	892	900	0	(54)	0	(54)	0	847	0	0	0	24	03/01/2013	1.....
31379L DD 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,290	2,290	2,411	2,405	0	(115)	0	(115)	0	2,290	0	0	0	65	05/01/2013	1.....
31379N 4F 1	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,562	5,562	5,536	5,528	0	35	0	35	0	5,562	0	0	0	150	04/01/2013	1.....
31379N Y4 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,537	1,537	1,530	1,530	0	7	0	7	0	1,537	0	0	0	43	04/01/2013	1.....
31379P CD 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		6,846	6,846	6,807	6,780	0	66	0	66	0	6,846	0	0	0	180	05/01/2013	1.....
31384V ZF 2	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		27,740	27,740	30,042	32,234	0	(4,495)	0	(4,495)	0	27,740	0	0	0	1,063	06/01/2030	1.....
31384W ZG 9	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		745	745	802	812	0	(67)	0	(67)	0	745	0	0	0	30	04/01/2030	1.....
31385W BN 8	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		448	448	455	476	0	(28)	0	(28)	0	448	0	0	0	16	11/01/2030	1.....
31400H LX 9	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		41,883	41,883	42,452	42,484	0	(601)	0	(601)	0	41,883	0	0	0	993	03/01/2018	1.....
313373 YG 7	FEDERAL HOME LOAN MTGE CORP 166	...	06/01/2007	SCHEDULED REDEMPTION..		624,781	624,781	615,016	623,138	0	1,643	0	1,643	0	624,781	0	0	0	17,666	01/15/2009	1FE.....
31345F XD 2	FEDERAL HOME LOAN MTGE CORP 304	...	06/01/2007	SCHEDULED REDEMPTION..		3,547	3,547	3,435	3,390	0	157	0	157	0	3,547	0	0	0	142	07/01/2018	1.....
31290K SR 1	FEDERAL HOME LOAN MTGE CORP 555	...	06/01/2007	SCHEDULED REDEMPTION..		8,123	8,123	7,823	7,820	0	303	0	303	0	8,123	0	0	0	325	07/01/2020	1.....
31340Y 3C 1	FEDERAL HOME LOAN MTGE CORP 88-1	...	05/15/2007	SCHEDULED REDEMPTION..		24,518	24,518	23,109	24,518	0	0	0	0	0	24,518	0	0	0	802	10/15/2020	1FE.....
31394L YG 3	FEDERAL HOME LOAN MTGE CORP 269	...	06/01/2007	SCHEDULED REDEMPTION..		532,967	532,967	540,462	534,576	0	(1,609)	0	(1,609)	0	532,967	0	0	0	10,117	01/15/2022	1FE.....
32051G J4 8	FIRST HORIZON MORTGAGE PASS-T.....	...	06/14/2007	Various.....		39,275,609	39,567,688	39,600,145	39,597,408	0	(6,352)	0	(6,352)	0	39,591,056	0	(315,447)	(315,447)	1,175,288	01/25/2036	1FE.....
32051D 5M 0	FIRST HORIZON MTGE PASS-THRU.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,151,894	4,151,894	4,253,096	4,271,204	0	(119,310)	0	(119,310)	0	4,151,894	0	0	0	119,571	10/25/2032	1FE.....
32051D X4 9	FIRST HORIZON MTGE PASS-THRU.....	...	06/01/2007	Various.....		13,427,388	13,393,694	13,414,621	13,412,604	0	(1,486)	0	(1,486)	0	13,411,119	0	16,269	16,269	393,545	05/25/2034	1FE.....
32051G MB 8	FIRST HORIZON MTGE PASS-THRU.....	...	06/01/2007	SCHEDULED REDEMPTION..		4,297,254	4,297,254	4,328,907	4,320,506	0	(23,252)	0	(23,252)	0	4,297,254	0	0	0	104,482	06/25/2035	1FE.....
31371N DQ 5	FNCL 256711.....	...	05/01/2007	Various.....		988,155	1,000,000	986,797	0	0	165	0	165	0	986,961	0	1,193	1,193	6,564	01/01/2049	1.....
31368J BF 5	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,349	3,349	3,500	3,409	0	(60)	0	(60)	0	3,349	0	0	0	135	07/01/2009	1.....
313605 WN 3	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		12,017	12,017	12,245	12,017	0	0	0	0	0	12,017	0	0	0	467	03/01/2010	1.....
31373T LW 8	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		15,260	15,260	15,598	15,376	0	(116)	0	(116)	0	15,260	0	0	0	551	10/01/2009	1.....
31406D JJ 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		3,192,903	3,192,903	3,243,093	3,239,663	0	(46,760)	0	(46,760)	0	3,192,903	0	0	0	72,932	11/01/2034	1.....
31359H MJ 0	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		318,424	318,424	348,510	318,424	0	0	0	0	0	318,424	0	0	0	9,933	12/25/2023	1FE.....
31371J JL 9	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,254	1,254	1,271	1,283	0	(29)	0	(29)	0	1,254	0	0	0	48	05/01/2030	1.....
31371J KQ 6	FEDERAL NATIONAL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		49,259	49,259	49,783	49,950	0	(691)	0	(691)	0	49,259	0	0	0	1,873	05/01/2015	1.....
3128LX F9 6	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,617,706	1,617,706	1,661,688	1,674,914	0	(57,207)	0	(57,207)	0	1,617,706	0	0	0	45,312	12/01/2035	1.....
3128MS D5 6	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		612	612	617	618	0	(6)	0	(6)	0	612	0	0	0	18	01/01/2036	1.....
3128MS DT 4	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		354,158	354,158	357,091	357,000	0	(2,842)	0	(2,842)	0	354,158	0	0	0	10,613	01/01/2036	1.....
3128MS DU 1	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		700,465	700,465	706,265	706,257	0	(5,793)	0	(5,793)	0	700,465	0	0	0	19,652	01/01/2036	1.....
3128MS DV 9	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		404,403	404,403	407,752	407,528	0	(3,125)	0	(3,125)	0	404,403	0	0	0	10,128	01/01/2036	1.....
3128NC JY 1	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		825,251	825,251	821,125	821,827	0	3,425	0	3,425	0	825,251	0	0	0	17,744	07/01/2035	1.....
3128QG F3 1	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,346,040	1,346,040	1,366,178	1,393,969	0	(47,929)	0	(47,929)	0	1,346,040	0	0	0	44,312	08/01/2036	1.....
31292H 2H 6	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		58,400	58,400	60,490	60,956	0	(2,555)	0	(2,555)	0	58,400	0	0	0	1,635	11/01/2033	1.....
31297P RD 5	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		830,061	830,061	865,598	870,205	0	(40,144)	0	(40,144)	0	830,061	0	0	0	26,894	02/01/2035	1.....
31339L AG 5	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		285,497	285,497	274,255	280,158	0	5,339	0	5,339	0	285,497	0	0	0	7,537	11/15/2016	1FE.....
31337G TT 4	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		504,067	504,067	520,134	519,348	0	(15,281)	0	(15,281)	0	504,067	0	0	0	14,304	11/15/2028	1FE.....
31394L AH 5	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,749,538	1,749,538	1,780,428	1,757,288	0	(7,751)	0	(7,751)	0	1,749,538	0	0	0	33,175	04/15/2013	1FE.....
31394M NL 0	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		214,117	214,117	211,909	211,826	0	2,291	0	2,291	0	214,117	0	0	0	4,016	12/15/2018	1FE.....
31395F KK 0	FEDERAL HOME LOAN MTGE CORP.....	...	06/01/2007	SCHEDULED REDEMPTION..		27,478	27,478	27,478	27,478	0	0	0	0	0	27,478	0	0	0	2,073	03/15/2024	1FE.....
3837H0 WQ 2	GOVERNMENT NATL MTGE ASSOC.....	...	06/02/2007	SCHEDULED REDEMPTION..		71,707	71,707	70,088	70,342	0	1,364	0	1,364	0	71,707	0	0	0	2,494	09/16/2026	1.....
3837H0 PQ 0	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		18,803	18,803	18,280	18,428	0	374	0	374	0	18,803	0	0	0	666	05/16/2026	1FE.....
3837H1 PL 9	GOVERNMENT NATL MTGE ASSOC.....	...	06/01/2007	SCHEDULED REDEMPTION..		169,392	169,392	174,161	174,170	0	(4,778)	0	(4,778)	0	169,392	0	0	0	5,202	06/20/2028	1FE.....
303891 VC 6	FAIRFAX CNTY VA WTR AUTH WTR REV	...	06/15/2007	FIRST ALBANY CORP.....		9,625,012	9,085,000	9,999,405	0	0	(38,611)	0	(38,611)	0	9,960,794	0	(335,782)	(335,782)	141,322	04/01/2018	1FE.....
303891 VD 4	FAIRFAX CNTY VA WTR AUTH WTR REV	...	06/13/2007	RBC DAIN RAUCHERS.....		9,203,741	8,725,000	9,587,815	0	0	(52,088)	0	(52,088)	0	9,535,727	0	(331,986)	(331,986)	133,299	04/01/2019	1FE.....

SCHEDULE D - PART 4

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

E05.38

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designa- tion or Market Indicator (a)
LN2754 63 5	MARK IV IND INC_DAYCO 1ST LN.....		06/27/2007	BANK DEBT PRINC PAYDOWN.....		31,375	31,375	31,375	31,218	157	0	0	157	0	31,375	0	0	0	37,800	06/21/2011	4FE.....
573284 AJ 5	MARTIN MARIETTA MATERIAL.....		06/13/2007	Various.....		9,794,900	10,000,000	9,998,600	0	0	1	0	1	0	9,998,601	0	(203,701)	(203,701)	53,819	05/01/2037	2FE.....
57643M FQ 2	MASTER ASSET SECURITIZATION T.....		06/01/2007	SCHEDULED REDEMPTION..		2,793,618	2,793,618	2,842,943	2,862,464	0	(68,846)	0	(68,846)	0	2,793,618	0	0	0	79,966	09/25/2034	1FE.....
576438 AH 8	MASTR ADJUSTABLE RATE MTGE TR...		05/23/2007	Various.....		24,883,395	24,872,872	24,842,752	24,846,373	0	3,517	0	3,517	0	24,849,890	0	33,505	33,505	695,064	05/25/2036	1FE.....
576434 LT 9	MASTR ALTERNATIVE LOANS TRUST...		06/01/2007	SCHEDULED REDEMPTION..		235,459	235,459	245,760	252,647	0	(17,188)	0	(17,188)	0	235,459	0	0	0	7,525	01/25/2034	1FE.....
57643M BH 6	MASTR ASSET SEC TRUST.....		06/01/2007	SCHEDULED REDEMPTION..		502,400	502,400	498,789	499,181	0	3,219	0	3,219	0	502,400	0	0	0	12,800	05/25/2034	1FE.....
57643M JB 1	MASTR ASSET SEC TRUST.....		06/01/2007	SCHEDULED REDEMPTION..		406,028	406,028	409,517	409,328	0	(3,300)	0	(3,300)	0	406,028	0	0	0	10,580	12/25/2019	1FE.....
57645L AA 2	MASTR REPERFORMING LOAN TRUST.		03/07/2007	Various.....		(5,466)	0	0	109,316,624	0	(109,319,638)	0	(109,319,638)	0	(3,014)	0	(2,452)	(2,452)	1,591,539	05/25/2036	1FE.....
576436 BW 8	MASTR SPECIALIZED LOAN TRUST.....		06/01/2007	SCHEDULED REDEMPTION..		1,854,228	1,854,228	1,844,957	1,854,228	0	0	0	0	0	1,854,228	0	0	0	46,387	06/25/2043	1FE.....
576436 CN 7	MASTR SPECIALIZED LOAN TRUST.....		06/01/2007	SCHEDULED REDEMPTION..		742,432	742,432	742,431	742,431	0	1	0	1	0	742,432	0	0	0	20,780	11/25/2035	1FE.....
57643A AA 8	MASTR SPECIALIZED LOAN TRUST.....		06/25/2007	SCHEDULED REDEMPTION..		1,127,636	1,127,636	1,127,636	1,127,636	0	0	0	0	0	1,127,636	0	0	0	29,474	02/25/2036	1FE.....
577778 CE 1	MAY DEPARTMENT STORES CO.....		06/07/2007	BEAR STEARNS & CO.....		9,620,600	10,000,000	9,987,359	9,875,920	0	0	0	0	0	9,875,920	0	(255,320)	(255,320)	608,583	07/15/2034	2FE.....
55283* AE 2	MCC IOWA-MEDIACOM D2.....		06/29/2007	BANK DEBT PRINC PAYDOWN.....		7,500	7,500	7,500	7,463	38	0	0	38	0	7,500	0	0	0	270	06/29/2013	3Z.....
5526J0 AB 4	MDC HOLDINGS INC.....		06/01/2007	Various.....		18,632,150	20,000,000	18,945,000	18,001,687	0	38,508	0	38,508	0	18,040,195	0	591,955	591,955	972,726	07/01/2015	2FE.....
LN2685 15 1	MEDIACOM LLC C.....		06/29/2007	BANK DEBT PRINC PAYDOWN.....		10,000	10,000	10,000	9,988	13	0	0	13	0	10,000	0	0	0	449	01/31/2015	3FE.....
589331 AM 9	MERCK & CO INC.....		06/28/2007	Various.....		18,588,900	20,000,000	19,903,600	19,812,220	0	(463,700)	0	(463,700)	0	19,401,800	0	(812,900)	(812,900)	697,986	11/15/2036	1FE.....
59022C AJ 2	MERRILL LYNCH & CO.....		05/23/2007	Various.....		14,568,900	15,000,000	14,989,720	15,000,000	0	(565,345)	0	(565,345)	0	14,542,050	0	26,850	26,850	305,500	01/29/2037	1FE.....
59020U W4 3	MERRILL LYNCH MTGE INV TRUST.....		06/01/2007	SCHEDULED REDEMPTION..		262,583	262,583	261,619	261,619	0	964	0	964	0	262,583	0	0	0	5,032	12/25/2035	1FE.....
59156R AP 3	METLIFE INC.....		05/14/2007	Various.....		24,464,600	25,000,000	24,954,000	24,954,015	0	(611,314)	0	(611,314)	0	24,409,750	0	54,850	54,850	616,889	12/15/2036	2FE.....
LN3242 35 8	METRO-GOLDWYN-MAYER INC B1.....		06/29/2007	BANK DEBT PRINC PAYDOWN.....		17,500	17,500	17,500	0	0	0	0	0	0	17,500	0	0	0	389	04/08/2012	4Z.....
53954# AA 9	METRO-GOLDWYN-MAYER INC T/L B....		06/29/2007	BANK DEBT PRINC PAYDOWN.....		37,550	37,550	37,550	37,362	188	0	0	188	0	37,550	0	0	0	1,767	03/15/2012	4.....
552953 BC 4	MGM MIRAGE INC.....		05/17/2007	Various.....		6,060,000	6,000,000	6,000,000	0	0	0	0	0	0	6,000,000	0	60,000	60,000	3,542	06/01/2016	3FE.....
59549W AC 7	MID-STATE TRUST.....		06/15/2007	Various.....		66,665	66,665	66,663	66,663	0	(757)	0	(757)	0	66,665	0	0	0	2,068	07/15/2038	1FE.....
LN2288 60 0	MMM HOLDINGS INC (AVETA)_B.....		06/29/2007	BANK DEBT PRINC PAYDOWN.....		5,859	5,859	5,859	5,822	37	0	0	37	0	5,859	0	0	0	47,319	07/27/2011	4FE.....
608190 AH 7	MOHAWK INDUSTRIES INC.....		06/06/2007	DEUTSCHE BANK SECURITIE.....		4,949,400	5,000,000	4,854,500	4,859,189	0	5,185	0	5,185	0	4,864,374	0	85,026	85,026	277,326	01/15/2016	2FE.....
D0854# AA 7	MOMENTIVE PERFORM B1-BLITZ 06-103		06/29/2007	BANK DEBT PRINC PAYDOWN.....		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	437	12/04/2013	4.....
61688A AF 5	MORGAN JP & CO.....		04/16/2007	CALLED.....		5,128,651	23,379,000	3,833,414	5,031,094	0	97,557	0	97,557	0	5,128,651	0	0	0	0	04/15/2027	1FE.....
61688A AG 3	MORGAN JP & CO.....		04/24/2007	CALLED.....		6,948,200	35,000,000	5,862,500	6,850,308	0	97,892	0	97,892	0	6,948,200	0	0	0	0	04/24/2027	1FE.....
61744C BX 3	MORGAN STANLEY ABS CAPITAL I.....		06/26/2007	SCHEDULED REDEMPTION..		100,288	100,288	101,072	100,956	0	(668)	0	(668)	0	100,288	0	0	0	3,240	03/25/2034	1FE.....
61746R DZ 1	MORGAN STANLEY ABS CAPITAL I.....		06/25/2007	SCHEDULED REDEMPTION..		155,404	155,404	156,763	156,253	0	(849)	0	(849)	0	155,404	0	0	0	5,408	10/25/2033	1FE.....
61746W GA 2	MORGAN STANLEY DEAN WITTER CAP		06/01/2007	SCHEDULED REDEMPTION..		769,231	769,231	801,562	788,441	0	(19,210)	0	(19,210)	0	769,231	0	0	0	40,544	02/15/2033	1FE.....
61748H ML 2	MORGAN STANLEY MTGE LOAN.....		06/01/2007	SCHEDULED REDEMPTION..		827,119	827,119	832,483	827,119	0	0	0	0	0	827,119	0	0	0	22,462	11/25/2035	1FE.....
61751J AB 7	MORGAN STANLEY MTGE LOAN.....		06/20/2007	Various.....		47,388,450	48,014,000	48,165,919	0	0	(200,242)	0	(200,242)	0	48,064,940	0	(676,490)	(676,490)	818,550	02/25/2047	1FE.....
61910R AB 0	MORTGAGE EQUITY CONVERSION.....		06/29/2007	Various.....		106,302	106,302	106,302	106,302	0	(75,395)	0	(75,395)	0	106,302	0	0	0	0	08/20/2036	1FE.....
61913J AL 0	MORTGAGE LENDERS NTKW HM EQ.....		06/01/2007	SCHEDULED REDEMPTION..		104,491	104,491	108,218	104,623	0	(132)	0	(132)	0	104,491	0	0	0	3,534	01/25/2027	1FE.....
LN3053 29 2	MOSAIC CO B.....		06/29/2007	BANK DEBT PRINC PAYDOWN.....		759,299	759,299	759,299	759,299	0	0	0	0	0	759,299	0	0	0	20,924	12/01/2013	3FE.....
624758 AA 6	MUELLER WATER PRODUCTS.....		05/17/2007	BNY CAPITAL MARKETS, INC.....		1,011,250	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	11,250	11,250	0	06/01/2017	4FE.....
LN2288 52 7	NAMM HOLDINGS INC (AVETA).....		06/29/2007	BANK DEBT PRINC PAYDOWN.....		1,379	1,379	1,379	1,370	9	0	0	9	0	1,379	0	0	0	11,126	07/27/2011	4FE.....
LN2849 16 1	NAMM NEW HLDGS (AVETA).....		06/29/2007	BANK DEBT PRINC PAYDOWN.....		765	765	765	760	5	0	0	5	0	765	0	0	0	6,173	07/27/2011	4Z.....
640071 AP 1	NEENAH CORP.....		04/18/2007	VOLUNTARY EXCHANGE.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	115,056	01/01/2017	4FE.....
640094 AG 3	NEFF CORP.....		05/23/2007	SG AMERICAS SECURITIES, L.....		1,025,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	25,000	25,000	0	06/01/2015	5FE.....
670667 AB 0	NEW YORK CITY TAX LIEN.....		06/10/2007	SCHEDULED REDEMPTION..		147,980	147,980	147,974	147,974	0	7	0	7	0	147,980	0	0	0	3,722	12/10/2018	1FE.....
649603 AN 7	NEW YORK MORTGAGE TRUST.....		06/01/2007	SCHEDULED REDEMPTION..		3,434,241	3,434,241	3,425,543													

SCHEDULE D - PART 4

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

E05.39

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
66987X CX 1	NOVASTAR HOME EQUITY LOAN.....	...	06/25/2007	SCHEDULED REDEMPTION..		77,877	77,877	78,923	78,573	0	(697)	0	(697)	0	77,877	0	0	0	2,019	12/25/2033	1FE.....
LN2357 18 1	NRG ENERGY INC CREDIT LINKED.....	...	06/08/2007	BANK DEBT PRINC PAYDOWN		928,315	928,315	928,315	928,315	0	0	0	0	0	928,315	0	0	0	30,547	02/01/2013	3FE.....
LN2357 14 0	NRG ENERGY INC TERM LOAN.....	...	06/08/2007	BANK DEBT PRINC PAYDOWN		3,575,395	3,575,395	3,575,395	3,575,395	0	0	0	0	0	3,575,395	0	0	0	117,650	02/01/2013	3FE.....
U67634 AA 0	OGDEN CORP.....	...	03/30/2007	LIQUIDATING DISTRIBUTION		0	3,050,000	1,570,750	0	0	0	0	0	0	0	0	0	0	0	01/01/2011	6.....
68401T AF 5	OPTION ONE MORTGAGE LOAN TRUST.....	...	05/16/2007	BANC OF AMERICA SECURIT		31,804,078	31,705,000	31,705,000	0	0	0	0	0	0	31,705,000	0	99,078	99,078	350,164	01/01/2049	1FE.....
690743 AB 5	OWENS CORNING INC.....	...	06/22/2007	Various.....		16,020,089	15,930,943	14,960,571	14,960,571	0	679	0	679	0	15,932,093	0	87,997	87,997	628,790	12/01/2016	2FE.....
690743 AC 3	OWENS CORNING INC.....	...	06/22/2007	Various.....		16,249,259	16,480,000	16,328,126	10,782,881	0	(92,871)	0	(92,871)	0	16,249,218	0	41	41	749,496	12/01/2036	2FE.....
69073T AJ 2	OWENS-BROCKWAY GLASS CON.....	...	05/31/2007	J.P. MORGAN SEC. INC.....		2,110,000	2,000,000	2,060,000	2,045,000	0	0	0	0	0	2,045,000	0	65,000	65,000	91,667	05/15/2013	4FE.....
707569 B* 9	PENN NATIONAL GAMING INC B.....	...	06/29/2007	Various.....		20,000	20,000	19,985	19,987	0	(61)	0	(61)	0	10,448	0	9,552	9,552	81,409	10/03/2012	3FE.....
LN2866 84 3	PHMC HOLDINGS (AVETA).....	...	06/29/2007	BANK DEBT PRINC PAYDOWN		4,801	4,801	4,801	4,771	30	0	0	30	0	4,801	0	0	0	0	07/27/2011	4Z.....
LN2866 80 1	PHMC NAMM HLDGS (AVETA).....	...	06/29/2007	BANK DEBT PRINC PAYDOWN		133	133	133	133	1	0	0	1	0	133	0	0	0	1,076	07/27/2011	4Z.....
721467 AF 5	PILGRIM'S PRIDE CORP.....	...	06/19/2007	Various.....		5,581,250	5,500,000	5,452,500	0	0	(66,679)	0	(66,679)	0	5,385,821	0	195,429	195,429	169,361	05/01/2017	4FE.....
LN2463 24 5	PINNACLE ENTERTAINMENT DD TERM.....	...	06/08/2007	BANK DEBT PRINC PAYDOWN		1,000,000	1,000,000	1,000,000	997,500	2,500	0	0	2,500	0	1,000,000	0	0	0	33,171	12/14/2011	3FE.....
LN2585 43 5	PLY GEM CAD-CWD WINDOWS AND DO.....	...	05/23/2007	Various.....		928,125	928,125	928,125	928,125	0	0	0	0	0	928,125	0	0	0	20,928	08/15/2011	3FE.....
LN2575 65 9	PLY-GEM INDUSTRIES.....	...	05/23/2007	MANDATORY EXCHANGE.....		14,315,062	14,315,062	14,315,062	13,921,875	0	0	0	0	0	14,315,062	0	0	0	313,925	08/15/2011	4FE.....
LN3291 00 9	PLY-GEM INDUSTRIES.....	...	06/29/2007	Various.....		35,788	35,788	35,788	0	0	(325)	0	(325)	0	35,788	0	0	0	0	08/15/2011	3FE.....
LN3291 04 1	PLY-GEM INDUSTRIES.....	...	06/29/2007	BANK DEBT PRINC PAYDOWN		1,351	1,351	1,351	0	0	0	0	0	0	1,351	0	0	0	26	08/15/2011	3FE.....
73942@ AA 4	POLYPORE INC TERM.....	...	06/29/2007	BANK DEBT PRINC PAYDOWN		13,610	13,610	13,610	13,610	0	0	0	0	0	13,610	0	0	0	38,405	11/12/2011	4FE.....
69351H AD 4	PPF FUNDING INC.....	...	05/03/2007	MORGAN STANLEY & CO.....		9,978,400	10,000,000	9,962,200	0	0	220	0	220	0	9,962,420	0	15,980	15,980	44,333	04/15/2017	1FE.....
69351H AE 2	PPF FUNDING INC.....	...	05/23/2007	MORGAN STANLEY & CO.....		9,890,000	10,000,000	9,981,700	0	0	441	0	441	0	9,982,141	0	(92,141)	(92,141)	72,819	04/15/2012	1FE.....
65335# AA 3	PQ CORP TERM_(NIAGARA).....	...	06/29/2007	BANK DEBT PRINC PAYDOWN		8,763	8,763	8,763	8,763	0	0	0	0	0	8,763	0	0	0	229	02/11/2012	4FE.....
74160M DK 5	PRIME MORTGAGE TRUST.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,527,374	1,527,374	1,565,558	1,588,257	0	(60,883)	0	(60,883)	0	1,527,374	0	0	0	44,035	02/25/2034	1FE.....
74161Y AT 2	PRIME MORTGAGE TRUST.....	...	06/01/2007	SCHEDULED REDEMPTION..		328,739	328,739	326,787	0	0	1,952	0	1,952	0	328,739	0	0	0	1,507	11/25/2021	1FE.....
69351H AC 6	PRIME PROPERTY FUNDING.....	...	06/18/2007	MORGAN STANLEY & CO.....		4,795,300	5,000,000	4,987,550	0	0	404	0	404	0	4,987,954	0	(192,654)	(192,654)	120,313	01/15/2017	1FE.....
LN2030 80 4	PRIMUS TELECOM HOLDING.....	...	06/29/2007	BANK DEBT PRINC PAYDOWN		12,588	12,588	13,190	0	0	(40)	0	(40)	0	13,150	0	(562)	(562)	474	02/18/2012	5FE.....
74436J EV 5	PRUDENTIAL SECURITIES SEC FIN.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,310,156	1,310,156	1,315,786	1,311,740	0	(1,584)	0	(1,584)	0	1,310,156	0	0	0	42,651	11/01/2031	1FE.....
69361Y AF 0	PSE&G TRANSITION FUNDING LLC.....	...	06/27/2007	BARCLAYS CAPITAL.....		14,666,544	14,016,632	15,586,454	15,007,701	0	(80,578)	0	(80,578)	0	14,927,123	0	(260,579)	(260,579)	507,001	06/15/2015	1FE.....
69361Y AH 6	PSE&G TRANSITION FUNDING LLC.....	...	06/27/2007	BANC OF AMERICA SECURIT		29,607,654	27,534,000	31,062,512	30,154,917	0	(127,127)	0	(127,127)	0	30,027,790	0	(420,136)	(420,136)	1,038,131	12/15/2017	1FE.....
74913G AG 0	QWEST CORPORATION.....	...	06/20/2007	Various.....		5,187,500	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	187,500	10/01/2014	3FE.....
912920 AA 3	QWEST CORPORATION.....	...	06/04/2007	CALLED.....		8,331,360	8,000,000	7,835,000	7,838,594	0	797	0	797	0	7,839,391	0	491,969	491,969	360,917	06/01/2031	3FE.....
76112B QY 9	RAAC 2005-SP1 4A1.....	...	06/01/2007	SCHEDULED REDEMPTION..		5,000,373	5,000,373	5,199,216	5,230,921	0	(230,548)	0	(230,548)	0	5,000,373	0	0	0	166,092	09/25/2034	1FE.....
576442 AA 5	RARE RESTAURANT GROUP LL.....	...	04/30/2007	KBC FINANCIAL PRODUCTS U		1,264,063	1,250,000	1,250,000	0	0	0	0	0	0	1,250,000	0	14,063	14,063	0	05/14/2014	1.....
LN3209 47 2	READER'S DIGEST ASSN.....	...	06/29/2007	BANK DEBT PRINC PAYDOWN		7,500	7,500	7,500	0	0	0	0	0	0	7,500	0	0	0	106	03/02/2014	4FE.....
75725# AA 0	REDBUD ENERGY A.....	...	06/01/2007	Various.....		6,725,587	6,883,966	6,614,620	0	0	0	0	0	0	6,614,620	0	110,967	110,967	0	10/25/2011	5Z.....
75725# AB 3	REDBUD ENERGY B.....	...	06/01/2007	Various.....		1,052,987	1,079,388	1,023,900	0	0	0	0	0	0	1,023,900	0	29,087	29,087	0	10/25/2011	5Z.....
LN2974 99 8	REGAL CINEMAS CORP.....	...	06/29/2007	Various.....		39,808	39,808	39,808	0	0	0	0	0	0	39,808	0	0	0	1,760	10/27/2013	3FE.....
75886A AA 6	REGENCY ENERGY PARTNERS.....	...	05/22/2007	CREDIT SUISSE.....		2,090,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	90,000	90,000	75,840	12/15/2013	4FE.....
759509 AA 0	RELIANCE STEEL & ALUM.....	...	04/02/2007	VOLUNTARY EXCHANGE.....		24,501,285	25,000,000	24,858,500	24,500,000	0	0	0	0	0	24,500,000	0	1,285	1,285	627,917	11/15/2036	2FE.....
759509 AC 6	RELIANCE STEEL & ALUM.....	...	04/02/2007	VOLUNTARY EXCHANGE.....		24,855,457	25,000,000	24,930,500	24,852,700	0	0	0	0	0	24,852,700	0	2,757	2,757	568,333	11/15/2016	2FE.....
759509 AD 4	RELIANCE STEEL & ALUM.....	...	05/02/2007	CITIGROUP GLOBAL MARKET		5,071,650	5,000,000	4,971,091	0	0	212	0	212	0	4,971,304	0	100,346	100,346	0	11/15/2016	2FE.....
75970J AD 8	RENAISSANCE HOME EQUITY LN TR.....	...	06/01/2007	SCHEDULED REDEMPTION..		2,326,206	2,326,206	2,326,182	0	0	23	0	23	0	2,326,206	0	0	0	31,375	04/25/2037	1FE.....
LN2339 26 2	RENAL ADVANTAGE INC B.....	...	03/30/2007	BANK DEBT PRINC PAYDOWN		9,648	9,648	9,648	0	2,135	0	0	2,135	0	9,648	0	0	0	0	10/06/2012	6*.....
LN2927 95 9	RENFRO CORP B.....	...	06/29/2007	BANK DEBT PRINC PAYDOWN		(9,483)	0	0	0	0	140	0	140	0	(11,612)	0	2,129	2,129	8,472	03/08/2013	4FE.....
76110H 78 2	RESIDENTIAL ACCREDIT LOANS, INC.....	...	06/01/2007	SCHEDULED REDEMPTION..		1,765,421	1,765,421	1,777,283	1,765,421	0	0	0	0	0	1,765,421	0	0	0	42,113	02/25/2035	1FE.....
760985 6C 0	RESIDENTIAL ASSET MTGE PROD, INC	...	06/01/2007	SCHEDULED REDEMPTION..		2,233,344	2,233,344	2,314,302	2,345,467	0	(112,124)	0	(112,124)	0	2,233,344	0	0	0	73,350	10/25/2031	1FE.....
760985 N9 8	RESIDENTIAL ASSET MTGE PROD, INC	...	06/26/2007	SCHEDULED REDEMPTION..		77,946	77,946	78,604	0	0	(658)	0	(658)	0	77,946	0	0	0	2,296	01/25/2034	1FE.....
760985 ZP 9	RESIDENTIAL ASSET MTGE PROD, INC	...	06/25/2007	SCHEDULED REDEMPTION..		1,824,402	1,824,402	1,856,828	1,845,057	0	(20,655)	0	(20,655)	0	1,824,402	0	0	0	65,311	09/25/2033	1FE.....
45660L SX 8	RESIDENTIAL ASSET SEC TR.....	...	06/22/2007	Various.....		8,947,535	11,132,236	10,482,464	10,157,182	0	(503,526)	0	(503,526)	0	10,130,011	0	(1,182,476)	(1,182,476)	337,759	07/25/2035	1FE.....

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
389190 4* 7	GRAY COMM SYSTEMS SERIES C.....	...	...	05/30/2007	TENDER.....	550,000	5,500,000	0	5,500,000	3,767,500	0	0	0	0	0	3,767,500	0	1,732,500	1,732,500	282,333	XXX	RP5V...
784405 20 1	SK HOLDING COMPANY, INC.....	...	...	04/04/2007	TENDER.....	6,000	187	0	0	0	0	0	0	0	0	0	0	187	187	0	XXX	P6*V....
78442P 50 2	SLM CORP.....	...	...	06/20/2007	Various.....	81,000,000	6,994,593	0	8,100,000	8,100,000	0	0	0	0	0	8,100,000	0	(1,105,407)	(1,105,407)	153,649	XXX	RP3LFE
80281R 40 9	S FINANCE PREFERRED UNIP.....	F	...	04/25/2007	KEEFE BRUYETTE & WOODS.....	90,000,000	2,295,000	0	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	45,000	45,000	38,250	XXX	RP1UFE
12480W AA 1	CGB FLORIDA REIT CORP.....	...	...	05/18/2007	LEHMAN BROTHERS INC.....	5,000,000	5,007,550	0	5,000,000	0	0	0	0	0	0	5,000,000	0	7,550	7,550	988	XXX	RP4UFE
22541A AA 5	CRED SUISSE (LON).....	F	...	05/01/2007	CALLED.....	5,000,000	5,000,000	0	4,612,416	4,616,025	0	318	0	318	0	4,616,343	0	383,657	383,657	197,500	XXX	RP1UFE
225448 AA 7	CREDIT SUISSE GUERNSEY.....	F	...	05/23/2007	Various.....	15,000,000	14,827,900	0	14,966,800	0	0	4	0	4	0	14,966,804	0	(138,904)	(138,904)	25,231	XXX	RP2UFE
25432N AA 2	DIME CAP TRUST.....	...	...	05/07/2007	CALLED.....	16,195,000	16,950,497	0	18,986,448	17,101,668	0	(128,375)	0	(128,375)	0	16,973,293	0	(22,796)	(22,796)	755,497	XXX	RP2UFE
39538P AC 7	GREENPOINT CAP TRUST I.....	...	...	06/01/2007	CALLED.....	3,000,000	3,134,370	0	3,554,640	3,187,658	0	(53,288)	0	(53,288)	0	3,134,370	0	0	0	136,500	XXX	RP2UFE
534187 AU 3	LINCOLN NATIONAL CORP.....	...	...	06/18/2007	Various.....	15,000,000	14,436,198	0	14,959,200	0	0	(281,625)	0	(281,625)	0	14,677,575	0	(241,375)	(241,375)	219,313	XXX	RP3UFE
66644P AA 5	NORTHGROUP PFD CAP CORP.....	...	...	05/18/2007	LEHMAN BROTHERS INC.....	5,000,000	4,953,950	0	5,000,000	0	0	0	0	0	0	5,000,000	0	(46,050)	(46,050)	5,315	XXX	RP2UFE
74730U AA 3	QBE CAP FUNDING II LP.....	F	...	05/23/2007	BANC OF AMERICA SECURIT.....	10,000,000	9,962,400	0	10,000,000	0	0	0	0	0	0	10,000,000	0	(37,600)	(37,600)	50,978	XXX	RP3UFE
76117H AA 0	RESONA PFD GLOBAL SECS.....	F	...	06/18/2007	Various.....	10,000,000	10,203,700	0	10,590,100	10,445,220	0	43,539	0	43,539	0	10,513,434	0	(309,734)	(309,734)	641,198	XXX	RP2UFE
90342Y AA 1	US AGBANK FCB.....	...	...	04/24/2007	Various.....	7,000,000	7,017,500	0	7,000,000	0	0	(149,326)	0	(149,326)	0	6,925,337	0	92,163	92,163	43,958	XXX	RP2UFE
939318 AA 9	WASH MUTUAL CAP.....	...	...	06/01/2007	CALLED.....	24,376,000	25,374,319	0	27,160,811	25,611,215	0	(236,896)	0	(236,896)	0	25,374,319	0	(0)	(0)	1,020,745	XXX	RP1L...
98877C AA 5	ZFS FINANCE USA TRUST I.....	...	...	05/04/2007	BARCLAYS CAPITAL.....	5,000,000	5,037,250	0	5,000,000	0	0	0	0	0	0	5,000,000	0	37,250	37,250	0	XXX	RP3UFE
989819 AA 5	ZURICH CAP TRUST.....	...	...	06/01/2007	CALLED.....	5,000,000	5,209,400	0	5,578,000	5,241,510	0	0	0	0	0	5,241,510	0	(32,110)	(32,110)	209,400	XXX	RP1UFE
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous.....						154,904,814	XXX	162,139,568	93,442,671	0	(846,261)	0	(846,261)	0	154,642,054	0	262,761	262,761	4,200,754	XXX	XXX
6599997.	Total - Preferred Stocks - Part 4.....						154,904,814	XXX	162,139,568	93,442,671	0	(846,261)	0	(846,261)	0	154,642,054	0	262,761	262,761	4,200,754	XXX	XXX
6599999.	Total - Preferred Stocks.....						154,904,814	XXX	162,139,568	93,442,671	0	(846,261)	0	(846,261)	0	154,642,054	0	262,761	262,761	4,200,754	XXX	XXX
Common Stocks - Industrial and Miscellaneous																						
01861G 10 0	ALLIANCE HOLDINGS GP LP.....	...	...	04/02/2007	UBS WARBURG LLC.....	204,063,000	4,699,499	XXX	4,475,334	0	0	0	0	0	0	4,475,334	0	224,165	224,165	38,701	XXX	U.....
04939R 10 8	ATLAS PIPELINE HOLDINGS LP.....	...	...	04/02/2007	GOLDMAN SACHS.....	874,000	21,121	XXX	20,137	20,880	(2,902)	0	0	(2,902)	0	17,978	0	3,143	3,143	219	XXX	U.....
118167 10 5	BUCKEYE GP HOLDINGS LP.....	...	...	04/13/2007	Various.....	29,130,000	641,951	XXX	453,548	477,149	(25,144)	0	0	(25,144)	0	452,005	0	189,946	189,946	6,554	XXX	U.....
131476 10 3	CALUMET SPECIALTY PRODUCTS.....	...	...	04/24/2007	LEHMAN BROTHERS INC.....	50,000,000	2,661,063	XXX	1,647,000	2,002,000	(404,500)	0	0	(404,500)	0	1,597,500	0	1,063,563	1,063,563	30,000	XXX	U.....
217202 10 0	COPANO ENERGY LLC.....	...	...	06/25/2007	RBC CAPITAL MARKETS.....	20,000,000	859,415	XXX	479,240	596,000	(116,760)	0	0	(116,760)	0	479,240	0	380,175	380,175	17,040	XXX	U.....
29273V 10 0	ENERGY TRANSFER EQUITY LP.....	...	...	04/02/2007	STANFORD GROUP.....	64,800,000	2,366,136	XXX	1,741,266	2,034,720	(293,454)	0	0	(293,454)	0	1,741,266	0	624,869	624,869	22,032	XXX	U.....
37946R 10 9	GLOBAL PARTNERS LP.....	...	...	05/10/2007	Various.....	112,220,000	4,168,481	XXX	2,680,246	1,961,490	(253,819)	0	0	(253,819)	0	2,680,246	0	1,488,235	1,488,235	104,979	XXX	U.....
43129M 10 7	HILAND HOLDINGS GP LP.....	...	...	04/02/2007	EDWARDS (A.G.) & SONS.....	177,000,000	5,400,187	XXX	3,456,001	4,624,000	(1,664,000)	0	0	(1,664,000)	0	3,456,001	0	1,944,187	1,944,187	39,064	XXX	U.....
45661Q 10 7	INERGY HOLDINGS LP.....	...	...	04/02/2007	EDWARDS (A.G.) & SONS.....	56,266,000	2,564,002	XXX	2,287,050	0	0	0	0	0	0	2,287,050	0	276,953	276,953	10,000	XXX	U.....
55608B 10 5	MACQUARIE INFRASTRUCTURE CO.....	...	...	06/26/2007	LEHMAN BROTHERS INC.....	24,200,000	1,038,326	XXX	713,900	858,616	(144,716)	0	0	(144,716)	0	713,900	0	324,426	324,426	28,072	XXX	U.....
55907R 10 8	MAGELLAN MIDSTREAM HOLDINGS.....	...	...	04/16/2007	CITIGROUP GLOBAL MARKET.....	107,648,000	2,896,574	XXX	2,437,796	2,400,550	(10,765)	0	0	(10,765)	0	2,389,786	0	506,789	506,789	26,481	XXX	U.....
570762 10 4	MARKWEST HYDROCARBON INC.....	...	...	04/18/2007	CITIGROUP GLOBAL MARKET.....	28,451,000	1,754,875	XXX	706,006	1,381,296	(675,291)	0	0	(675,291)	0	706,006	0	1,048,869	1,048,869	8,535	XXX	U.....
67059L 10 2	NUSTAR GP HOLDINGS LLC.....	...	...	05/02/2007	CITIGROUP GLOBAL MARKET.....	150,000,000	4,943,699	XXX	3,709,535	1,737,400	(205,732)	0	0	(205,732)	0	3,689,516	0	1,254,183	1,254,183	22,400	XXX	U.....
74838C 10 6	QUICKSILVER INC.....	...	...	04/12/2007	OPPENHEIMER & CO.....	50,000,000	631,365	XXX	578,382	0	(5,934)	0	0	(5,934)	0	572,448	0	58,918	58,918	0	XXX	U.....
749227 10 4	RAIT FINANCIAL TRUST.....	...	...	06/04/2007	OPPENHEIMER & CO.....	187,700,000	5,532,611	XXX	6,466,265	0	0	(1,214,419)	0	(1,214,419)	0	5,251,846	0	280,765	280,765	290,935	XXX	U.....
75885Y 10 7	REGENCY ENERGY PARTNERS LP.....	...	...	04/03/2007	LEHMAN BROTHERS INC.....	11,500,000	300,015	XXX	255,020	312,225	(57,205)	0	0	(57,205)	0	255,020	0	44,995	44,995	4,255	XXX	U.....
257457 10 1	DOMINION MINING.....	D	...	04/18/2007	GOLDMAN SACHS.....	457,142,000	912,100	XXX	209,314	560,401	(456,145)	0	0	(456,145)	(5,626)	98,630	5,657	807,813	813,470	46,555	XXX	U.....
Y8565J 10 1	TEEKAY OFFSHORE PARTNERS LP.....	F	...	06/01/2007	MERRILL LYNCH.....	50,700,000	1,683,234	XXX	1,128,283	1,336,452	(208,169)	0	0	(208,169)	0	1,128,283	0	554,951	554,951	20,280	XXX	U.....
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....						43,074,654	XXX	33,444,322	20,303,180	(4,518,600)	(1,220,353)	0	(5,738,953)	(5,626)	31,992,055	5,657	11,076,942	11,082,599	716,102	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																						
12612@ 10 3	CNA SERVICES, INC.....	...	...	05/18/2007	Various.....	1,000,000	252,416	XXX	3,501,000	0	3,501,000	0	0	3,501,000	0	3,501,000	0	(3,248,584)	(3,248,584)	(252,416)	XXX	U.....
210885 10 9	CONTINENTAL ASSURANCE CO.....	...	...	05/18/2007	DIRECT.....	0.000	106,633,340	XXX	106,633,340	106,633,340	0	0	0	0	0	106,633,340	0	0	0	0	XXX	U.....
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						106,885,755	XXX	110,134,340	106,633,340	3,501,000	0	0	3,501,								

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....20.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/ Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income

NONE

E06

SCHEDULE DB - PART B - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
Swaps - Hedging Transactions														
INTEREST RATE SWAP WACHOVIA BANK CDO	24,000,000	.08/14/2016..	PAY FIXED 5.479	08/10/2006..	WACHOVIA BANK.....	0	.0		(44,008)	(44,008)	.0	0	(9,877)	362,621
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.09/08/2011..	PAY FIXED 5.232	09/06/2006..	MERRILL LYNCH.....	0	.0		(1,121,674)	(1,121,674)	.0	0	215,417	2,560,066
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.09/08/2011..	PAY FIXED 5.22	09/06/2006..	RBS GREENWICH.....	0	.0		(1,017,001)	(1,017,001)	.0	0	230,417	2,560,066
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.09/11/2011..	PAY FIXED 5.208	09/07/2006..	RBS GREENWICH.....	0	.0		(862,466)	(862,466)	.0	0	210,355	2,562,573
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.09/11/2011..	PAY FIXED 5.222	09/07/2006..	MORGAN STANLEY.....	0	.0		(1,025,758)	(1,025,758)	.0	0	193,700	2,562,573
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.09/14/2011..	PAY FIXED 5.2..	09/12/2006..	MORGAN STANLEY.....	0	.0		(840,325)	(840,325)	.0	0	271,250	2,565,078
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.09/14/2011..	PAY FIXED 5.214	09/12/2006..	MORGAN STANLEY.....	0	.0		(980,634)	(980,634)	.0	0	253,750	2,565,078
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.09/14/2011..	PAY FIXED 5.224	09/12/2006..	DEUTSCHE BANK.....	0	.0		(1,065,657)	(1,065,657)	.0	0	240,625	2,565,078
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.09/15/2011..	PAY FIXED 5.175	09/13/2006..	DEUTSCHE BANK.....	0	.0		(569,064)	(569,064)	.0	0	302,423	2,565,912
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.09/22/2011..	PAY FIXED 5.17	09/20/2006..	CITIGROUP.....	0	.0		(504,896)	(504,896)	.0	0	308,681	2,571,745
INTEREST RATE SWAP GMAC COM MTGE &	100,000,000	.09/25/2016..	PAY FIXED 5.19	09/21/2006..	BEAR STEARNS.....	0	.0		2,001,185	2,001,185	.0	0	68,515	1,520,409
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.09/25/2011..	PAY FIXED 5.122	09/21/2006..	MORGAN STANLEY.....	0	.0		(11,276)	(11,276)	.0	0	256,130	2,574,240
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.11/16/2011..	PAY FIXED 4.989	11/14/2006..	MORGAN STANLEY.....	0	.0		4,734,436	4,734,436	.0	0	510,556	2,617,120
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.11/16/2011..	PAY FIXED 5.002	11/14/2006..	CREDIT SUISSE.....	0	.0		4,633,776	4,633,776	.0	0	493,681	2,617,120
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.11/21/2011..	PAY FIXED 4.996	11/17/2006..	MERRILL LYNCH.....	0	.0		4,711,210	4,711,210	.0	0	501,806	2,621,206
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.11/21/2011..	PAY FIXED 5.025	11/17/2006..	UBS.....	0	.0		4,455,351	4,455,351	.0	0	465,556	2,621,206
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.11/29/2011..	PAY FIXED 4.962	11/27/2006..	RBS GREENWICH.....	0	.0		5,002,884	5,002,884	.0	0	540,417	2,627,730
INTEREST RATE SWAP US TREASURY N/B.	250,000,000	.12/04/2011..	PAY FIXED 4.875	11/30/2006..	DEUTSCHE BANK.....	0	.0		5,860,806	5,860,806	.0	0	677,865	2,631,800
INTEREST RATE SWAP COMM MTGE PASS	57,000,000	.12/15/2016..	PAY FIXED 5.034	12/13/2006..	DEUTSCHE BANK.....	0	.0		2,583,778	2,583,778	.0	0	108,904	876,971
INTEREST RATE SWAP JPM CHASE COMM N	48,000,000	.03/28/2017..	PAY FIXED 5.35	03/26/2007..	JP MORGAN.....	0	.0		1,346,264	1,346,264	.0	0	656,267	749,426
INTEREST RATE SWAP LBUBS 07-C2 AJ.....	19,200,000	.04/26/2017..	PAY FIXED 5.355	04/24/2007..	LEHMAN BROTHERS.....	0	.0		771,514	771,514	.0	0	.0	300,989
INTEREST RATE SWAP GECMC 07-C1 AJ.....	48,000,000	.04/30/2017..	PAY FIXED 5.355	04/26/2007..	DEUTSCHE BANK.....	0	.0		1,645,364	1,645,364	.0	0	.0	752,893
INTEREST RATE SWAP CREDIT SUISSE MTC	47,600,000	.05/01/2017..	PAY FIXED 5.356	04/27/2007..	CREDIT SUISSE.....	0	.0		1,582,217	1,582,217	.0	0	.0	746,722
INTEREST RATE SWAP BANK LOAN PARTIC	250,000,000	.06/12/2017..	RECEIVE FIXED	06/08/2007..	RBS GREENWICH.....	0	.0		1,377,688	1,377,688	.0	0	.0	3,944,716
INTEREST RATE SWAP BANK LOAN PARTIC	250,000,000	.06/14/2017..	RECEIVE FIXED	06/12/2007..	MORGAN STANLEY.....	0	.0		2,751,317	2,751,317	.0	0	.0	3,945,801
INTEREST RATE SWAP BANK LOAN PARTIC	100,000,000	.06/14/2017..	RECEIVE FIXED	06/12/2007..	DEUTSCHE BANK.....	0	.0		1,656,666	1,656,666	.0	0	.0	1,578,321
INTEREST RATE SWAP BANK LOAN PARTIC	100,000,000	.06/15/2017..	RECEIVE FIXED	06/13/2007..	DEUTSCHE BANK.....	0	.0		2,073,966	2,073,966	.0	0	.0	1,578,538
INTEREST RATE SWAP JPM CHASE COMME	106,750,000	.07/02/2017..	PAY FIXED 5.36	06/28/2007..	JP MORGAN.....	0	.0		.0	.0	.0	0	.0	1,689,021
CREDIT DEFAULT SWAP SEARS.....	3,000,000	.06/20/2008..	PAY FIXED 2.1..	03/26/2003..	CREDIT SUISSE.....	0	.0		(58,644)	(58,644)	.0	0	(31,850)	14,814
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-1.	10,000,000	.07/25/2045..	PAY FIXED 2.67	01/25/2006..	CREDIT SUISSE.....	0	.0		2,121,913	2,121,913	.0	0	(105,922)	308,609
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-1.	5,000,000	.07/25/2045..	PAY FIXED 2.67	01/26/2006..	BEAR STEARNS.....	0	.0		1,085,078	1,085,078	.0	0	(52,961)	154,305
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-1.	5,000,000	.07/25/2045..	PAY FIXED 2.67	02/03/2006..	CREDIT SUISSE.....	0	.0		1,060,957	1,060,957	.0	0	(52,961)	154,305
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-1.	5,000,000	.07/25/2045..	PAY FIXED 2.67	02/03/2006..	UBS.....	0	.0		1,090,477	1,090,477	.0	0	(52,961)	154,305
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-1.	5,000,000	.07/25/2045..	PAY FIXED 2.67	02/09/2006..	UBS.....	0	.0		1,090,477	1,090,477	.0	0	(52,961)	154,305
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-1.	5,000,000	.07/25/2045..	PAY FIXED 2.67	02/15/2006..	BEAR STEARNS.....	0	.0		1,085,078	1,085,078	.0	0	(52,961)	154,305
CREDIT DEFAULT SWAP BOMBARDIER.....	10,000,000	.06/20/2011..	PAY FIXED 2.1..	03/28/2006..	RBS GREENWICH.....	0	.0		(602,248)	(602,248)	.0	0	(106,167)	99,691
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-2.	10,000,000	.07/25/2045..	PAY FIXED 2.67	12/20/2006..	UBS.....	0	.0		2,180,953	2,180,953	.0	0	(127,189)	308,609
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-1.	10,000,000	.07/25/2045..	PAY FIXED 2.67	01/31/2007..	LEHMAN BROTHERS.....	0	.0		2,179,042	2,179,042	.0	0	(491,992)	308,609
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-1.	10,000,000	.07/25/2045..	PAY FIXED 2.67	03/02/2007..	UBS.....	0	.0		2,180,953	2,180,953	.0	0	(1,559,559)	308,609
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-1.	10,000,000	.07/25/2045..	PAY FIXED 2.67	03/02/2007..	UBS.....	0	.0		2,180,953	2,180,953	.0	0	(1,359,559)	308,609
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-1.	10,000,000	.07/25/2045..	PAY FIXED 2.67	03/07/2007..	UBS.....	0	.0		2,180,953	2,180,953	.0	0	(1,355,850)	308,609
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-1.	10,000,000	.07/25/2045..	PAY FIXED 2.67	03/16/2007..	UBS.....	0	.0		2,180,953	2,180,953	.0	0	(1,249,175)	308,609
CREDIT DEFAULT SWAP BFCGE 06-1 A3L.....	5,000,000	.01/10/2041..	PAY FIXED 6.25	03/30/2007..	BEAR STEARNS.....	0	.0		823,495	823,495	.0	0	(5,208)	144,819
CREDIT DEFAULT SWAP IVY LANE CDO LTD	5,000,000	.02/05/2046..	PAY FIXED 6.5..	04/27/2007..	WACHOVIA BANK.....	0	.0		190,390	190,390	.0	0	.0	155,383
CREDIT DEFAULT SWAP GLACIER FUNDING	10,000,000	.10/12/2045..	PAY FIXED 6.2..	06/06/2007..	WACHOVIA BANK.....	0	.0		252,310	252,310	.0	0	.0	309,485
CREDIT DEFAULT SWAP DUKE FUNDING LT	5,000,000	.04/09/2046..	PAY FIXED 3.45	06/15/2007..	WACHOVIA BANK.....	0	.0		302,605	302,605	.0	0	.0	155,730
CREDIT DEFAULT SWAP GLACIER FUNDING	10,000,000	.10/12/2045..	PAY FIXED 6.....	06/19/2007..	UBS.....	0	.0		(11,441)	(11,441)	.0	0	.0	309,485
CREDIT DEFAULT SWAP GEMSTONE CDO L	5,000,000	.05/09/2040..	PAY FIXED 4.5..	06/20/2007..	WACHOVIA BANK.....	0	.0		(65,400)	(65,400)	.0	0	.0	143,357
CREDIT DEFAULT SWAP DUKE FUNDING LT	5,000,000	.04/09/2046..	PAY FIXED 6.25	06/29/2007..	RBS GREENWICH.....	0	.0		.0	.0	.0	0	.0	155,730
05999999. Subtotal - Swaps - Hedging Transactions.....						0	.0	XXX	60,594,518	60,594,518	.0	0	(160,842)	63,855,301
Swaps - Other Derivative Transactions														

SCHEDULE DB - PART C - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
CREDIT DEFAULT SWAP BOMBARDIER.....	10,000,000	.06/20/2011..	RECEIVE FIXED	03/28/2006...	RBS GREENWICH.....	0	0		811,004	811,004	0	0	169,361	99,691
CREDIT DEFAULT SWAP ABX.HE.BBB-.06-2.....	20,000,000	.05/25/2046..	RECEIVE FIXED	01/25/2007...	LEHMAN BROTHERS.....	0	0		(7,784,945)	(7,784,945)	0	0	1,857,526	623,929
CREDIT DEFAULT SWAP TABX.HE.07-1.06-2.....	10,000,000	.05/25/2046..	RECEIVE FIXED	02/14/2007...	UBS.....	0	0		(3,085,000)	(3,085,000)	0	0	270,000	311,965
CREDIT DEFAULT SWAP TABX.HE.07-1.06-2.....	10,000,000	.05/25/2046..	RECEIVE FIXED	02/16/2007...	UBS.....	0	0		(3,085,000)	(3,085,000)	0	0	369,600	311,965
CREDIT DEFAULT SWAP UPC HOLDINGS BV.....	3,000,000	.06/20/2012..	RECEIVE FIXED	03/21/2007...	CREDIT SUISSE.....	0	0		43,086	43,086	0	0	36,356	33,467
CREDIT DEFAULT SWAP UPC HOLDINGS BV.....	5,000,000	.06/20/2012..	RECEIVE FIXED	03/22/2007...	JP MORGAN.....	0	0		(26,158)	(26,158)	0	0	54,926	55,779
CREDIT DEFAULT SWAP CENTEX CORP.....	5,000,000	.06/20/2017..	RECEIVE FIXED	04/17/2007...	DEUTSCHE BANK.....	0	0		79,067	79,067	0	0	16,363	78,981
CREDIT DEFAULT SWAP AMKOR TECHNOLOGIES.....	5,000,000	.06/20/2012..	RECEIVE FIXED	04/20/2007...	CITIGROUP.....	0	0		(115,961)	(115,961)	0	0	29,583	55,779
CREDIT DEFAULT SWAP CENTEX CORP.....	5,000,000	.06/20/2017..	RECEIVE FIXED	04/26/2007...	CREDIT SUISSE.....	0	0		60,241	60,241	0	0	14,250	78,981
CREDIT DOLE FOOD COMPANY.....	3,000,000	.09/20/2012..	RECEIVE FIXED	06/21/2007...	LEHMAN BROTHERS.....	0	0		(82,158)	(82,158)	0	0	0	34,304
CREDIT DOLE FOOD COMPANY.....	3,000,000	.09/20/2012..	RECEIVE FIXED	06/26/2007...	LEHMAN BROTHERS.....	0	0		(32,877)	(32,877)	0	0	0	34,304
07999999. Subtotal - Swaps - Other Derivative Transactions.....						0	0	XXX	(13,218,700)	(13,218,700)	0	0	2,817,964	1,719,145
08999999. Subtotal - Swaps.....						0	0	XXX	47,375,817	47,375,817	0	0	2,657,122	65,574,446
Forwards - Hedging Transactions														
SHORT EUR vs USD.....	27,695,200	.07/31/2007..	1.3315	06/16/2007...	JP MORGAN.....	0	0		(498,867)	(498,867)	0	0	0	40,356
SHORT EUR vs USD.....	8,093,700	.09/28/2007..	1.34895	06/27/2007...	JP MORGAN.....	0	0		(54,660)	(54,660)	0	0	0	20,095
09999999. Subtotal - Forwards - Hedging Transactions.....						0	0	XXX	(553,527)	(553,527)	0	0	0	60,451
12999999. Subtotal - Forwards.....						0	0	XXX	(553,527)	(553,527)	0	0	0	60,451
25999999. Subtotal - Hedging Transactions.....						0	0	XXX	60,040,991	60,040,991	0	0	(160,842)	63,915,752
27999999. Subtotal - Other Derivative Transactions.....						0	0	XXX	(13,218,700)	(13,218,700)	0	0	2,817,964	1,719,145
99999999. Total.....						0	0	XXX	46,822,290	46,822,290	0	0	2,657,122	65,634,897

SCHEDULE DB - PART D - SECTION 1

Showing All Futures Contracts and Insurance Futures Contracts at Current Statement Date

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	10	11	12	Potential Exposure
									Recognized	Used to Adjust Basis of Hedged Item	Deferred	

NONE

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
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	*
					First Month	Second Month	Third Month	
Open Depositories								
Citibank London.....	London, UK.....	0.000	0	0	1,352,997	1,332,900	1,289,034	XXX
CIBC Mellon.....	Toronto, Ontario.....	0.000	0	0	(146)	75,599	152,857	XXX
Bank Of America CT.....	Hartford, CT 06151.....	0.000	0	0	(129,250)	38,306	333,537	XXX
Neighborhood National Bank CD.....	San Diego, CA 92113.....	4.500	1,103	0	100,000	100,000	100,000	XXX
JPMorgan Chase.....	New York, NY 10081.....	0.000	0	0	(28,034,574)	(7,241,326)	12,815,750	XXX
Mellon Bank.....	Pittsburgh, PA 19101.....	0.000	0	0	5,247,394	3,908,441	586,182	XXX
Royal Bank of Canada.....	Toronto, Ontario, Canada M5J 2.....	0.000	0	0	15,583,574	20,548,361	26,945,591	XXX
US Bank/First Star.....	Portland, OR 97208.....	0.000	0	0	4,927,073	(2,784,732)	1,647,638	XXX
Wachovia Bank.....	Atlanta, GA 30383.....	0.000	0	0	1,064,222	2,198,811	1,819,150	XXX
Wells Fargo.....	Los Angeles, CA 90017.....	0.000	0	0	2,712,346	3,779,632	0	XXX
0199998. Deposits in.....5 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX....	XXX....	0	0	114,123	115,333	145,567	XXX
0199999. Total Open Depositories.....	XXX....	XXX....	1,103	0	2,937,759	22,071,326	45,835,306	XXX
0399999. Total Cash on Deposit.....	XXX....	XXX....	1,103	0	2,937,759	22,071,326	45,835,306	XXX
0599999. Total Cash.....	XXX....	XXX....	1,103	0	2,937,759	22,071,326	45,835,306	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Gross Investment Income
AIG FUNDING INC.....		06/29/2007	0.000	07/09/2007	1,818,859	0	535
ABBOTT LABORATORIES.....		06/18/2007	0.000	07/02/2007	2,691,608	0	5,094
ALCOA INC.....		06/26/2007	0.000	08/09/2007	998,224	0	592
AMERICAN GENERAL FIN CRP.....		06/26/2007	0.000	07/06/2007	6,395,342	0	27,027
AMERICAN HONDA FINANCE.....		06/20/2007	0.000	08/02/2007	37,189,304	0	59,708
ANHEUSER BUSCH COMPANIES.....		06/27/2007	0.000	08/01/2007	32,453,744	0	18,872
CIT GROUP INC.....		06/21/2007	0.000	08/03/2007	1,741,530	0	2,567
CALPINE CORP.....		06/26/2007	9.350	07/15/2007	10,186,772	192,922	(174,728)
COCA-COLA CO.....		06/18/2007	0.000	07/06/2007	33,304,836	0	62,825
DRESDNER US FINANCE INC.....		06/29/2007	0.000	07/02/2007	20,126,020	0	5,960
DUPONT EI DE NEMOURS CO.....		06/20/2007	0.000	07/19/2007	2,892,431	0	4,626
DUPONT EI DE NEMOURS CO.....		06/21/2007	0.000	07/30/2007	10,316,436	0	15,403
HITACHI AMERICA CAPITAL.....		06/27/2007	0.000	07/26/2007	17,733,744	0	10,601
IBM CORP.....		06/18/2007	0.000	07/02/2007	1,055,847	0	1,994
IBM CORP.....		06/18/2007	0.000	07/03/2007	3,998,836	0	7,569
KIMBERLY-CLARK WORLDWIDE.....		06/20/2007	0.000	07/30/2007	15,534,653	0	24,787
MEDTRONIC INC.....		06/21/2007	0.000	07/23/2007	19,935,956	0	29,111
METLIFE FUNDING INC.....		06/20/2007	0.000	08/21/2007	24,921,615	0	40,201
MINNESOTA MINING & MANUF.....		06/25/2007	0.000	07/02/2007	8,078,824	0	7,057
MINNESOTA MINING & MANUF.....		06/28/2007	0.000	07/06/2007	36,558,171	0	16,097
NATIONAL RURAL UTILITIES.....		06/21/2007	0.000	07/20/2007	17,369,667	0	26,017
NESTLE CAPITAL CORP.....		06/08/2007	0.000	08/06/2007	52,724,135	0	176,247
NEW YORK LIFE CAP CORP.....		06/20/2007	0.000	07/13/2007	9,251,750	0	14,896
HARVARD UNIVERSITY.....		06/29/2007	0.000	07/05/2007	32,498,959	0	9,521
TORONTO DOMINION HDG USA.....		06/20/2007	0.000	07/20/2007	15,812,191	0	25,363
UBS FINANCE DELAWARE LLC.....		06/29/2007	0.000	07/11/2007	12,018,117	0	3,675
TREASURY BILL.....		06/27/2007	0.000	07/05/2007	17,993,000	0	7,000
TREASURY BILL.....		06/18/2007	0.000	07/12/2007	422,440	0	661
TREASURY BILL.....		06/27/2007	0.000	08/23/2007	149,023,549	0	61,403
WAL-MART STORES INC.....		06/26/2007	0.000	07/24/2007	5,831,524	0	4,694
0199999. Total Cash Equivalents.....					600,878,084	192,922	495,375

E09



SUPPLEMENT "A" TO SCHEDULE T

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

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Physicians - Including Surgeons and Osteopaths

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
		Direct Premiums Written	Direct Premiums Earned	3	4	Direct Losses Incurred	6	7	Direct Losses Incurred But Not Reported
States, Etc.				Amount	Number of Claims		Amount Reported	Number of Claims	
1.	Alabama.....AL	0	(4,282)	3,304,931	2	3,643,836	6	2	855,607
2.	Alaska.....AK	0	(4,338)	5,308	2	(16,015)	539,831	6	863,044
3.	Arizona.....AZ	12,967	(4,974)	766,934	6	1,436,335	1,031,015	5	4,093,167
4.	Arkansas.....AR	70,250	244,628	3,000	1	3,245,245	1,344,728	2	8,911,063
5.	California.....CA	0	8,556	467,244	42	3,318,839	12,927,647	12	6,195,300
6.	Colorado.....CO	18,060,767	8,897,428	0	0	(13,164)	98,543	3	14,601,134
7.	Connecticut.....CT	13,352,623	6,567,252	7,761,135	32	6,371,853	8,480,831	7	13,636,166
8.	Delaware.....DE	(23,167)	1,400,969	5,160	1	820,296	450,036	19	2,430,365
9.	District of Columbia.....DC	0	253,103	2,886	1	39,643	300,193	1	512,403
10.	Florida.....FL	10,418,226	11,098,025	(610,788)	9	5,701,026	1,503,840	17	20,539,824
11.	Georgia.....GA	0	4,087	203,660	6	655,334	3,415,747	4	3,314,732
12.	Hawaii.....HI	0	(6,308)	14,800	2	728,275	670,555	1	1,549,132
13.	Idaho.....ID	4,274,196	3,721,814	1,927,119	6	4,328,128	8,032,450	93	9,569,969
14.	Illinois.....IL	68,048	(1,730,908)	420,490	26	9,021,899	10,073,605	29	14,899,100
15.	Indiana.....IN	135,056	514,759	638,002	5	917,943	1,780,815	15	1,805,671
16.	Iowa.....IA	0	9,587	48,003	2	113,745	1,758,345	2	445,441
17.	Kansas.....KS	1,060,158	545,261	903,918	13	2,417,763	4,005,855	25	3,448,483
18.	Kentucky.....KY	0	1,789	0	0	128,956	351,105	1	350,422
19.	Louisiana.....LA	157,704	121,317	6,000	5	(385,159)	4,167,115	77	4,225,659
20.	Maine.....ME	0	(3,637)	0	0	253,497	0	0	630,258
21.	Maryland.....MD	0	(2,426)	30,250	3	397,883	238,344	1	1,813,997
22.	Massachusetts.....MA	0	0	0	0	(139,097)	6	2	116,070
23.	Michigan.....MI	0	2,508	62,148	6	667,941	1,134,896	3	2,154,335
24.	Minnesota.....MN	0	755,757	0	0	202,757	661,792	4	3,208,520
25.	Mississippi.....MS	0	(4,895)	0	0	411,576	50,000	1	977,871
26.	Missouri.....MO	72,716	239,623	286,139	14	904,709	2,885,396	29	2,963,566
27.	Montana.....MT	0	0	0	0	65,652	9,383	1	101,890
28.	Nebraska.....NE	17,044	16,211	0	0	152,376	550,000	3	424,928
29.	Nevada.....NV	0	(7,151)	508,681	2	(276,056)	281,449	3	1,614,547
30.	New Hampshire.....NH	0	(899)	3,000	1	83,499	44,331	1	512,403
31.	New Jersey.....NJ	0	249	55,000	3	442,253	153,560	2	1,350,175
32.	New Mexico.....NM	0	0	0	0	9,053	0	0	121,867
33.	New York.....NY	0	(13,922)	276,737	6	1,533,198	1,347,072	6	6,437,592
34.	North Carolina.....NC	0	2,338	42,162	8	1,219,708	2,251,961	3	3,770,867
35.	North Dakota.....ND	0	(3,608)	47,907	5	377,979	762,365	1	549,676
36.	Ohio.....OH	82,148	85,878	2,016,436	9	2,108,475	2,886,091	6	6,218,125
37.	Oklahoma.....OK	219,363	1,911,508	(21,407)	3	808,590	1,805,685	1	3,982,207
38.	Oregon.....OR	13,634,445	17,181,605	11,550,136	84	9,265,153	32,966,685	242	29,647,210
39.	Pennsylvania.....PA	287,235	206,631	1,400,000	3	153,103	413,760	15	7,206,296
40.	Rhode Island.....RI	0	(3,874)	0	0	375,121	0	0	647,673
41.	South Carolina.....SC	0	10,822	0	0	(2,959,079)	0	0	1,372,930
42.	South Dakota.....SD	0	(2,886)	6,540	1	169,583	126,002	1	536,494
43.	Tennessee.....TN	0	(2,826)	0	0	(8,319)	392,510	3	1,380,367
44.	Texas.....TX	2,955	(4,822)	125,011	14	1,067,922	3,756,153	3	2,736,823
45.	Utah.....UT	0	(3,289)	27,052	3	755,368	2,127,200	6	1,529,232
46.	Vermont.....VT	8,800	58,431	0	0	(11,765)	0	0	611,776
47.	Virginia.....VA	0	(6,411)	9,091	5	622,274	315,274	4	1,329,008
48.	Washington.....WA	0	4,742	171,666	24	1,946,300	8,089,024	2	3,770,920
49.	West Virginia.....WV	0	25,743	531,895	60	2,061,660	10,811,596	1	3,932,345
50.	Wisconsin.....WI	149,466	1,669,870	(191,999)	7	3,873,181	2,617,268	14	6,582,044
51.	Wyoming.....WY	0	0	0	0	4,099	0	0	100,601
52.	American Samoa.....AS	0	0	0	0	0	0	0	0
53.	Guam.....GU	0	0	0	0	0	0	0	0
54.	Puerto Rico.....PR	1,564,820	835,456	0	0	837,589	15,002	4	7,655,975
55.	US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57.	Canada.....CN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59.	Totals.....	63,625,820	54,584,491	32,804,247	422	69,850,961	137,625,067	683	218,235,270

DETAILS OF WRITE-INS

5801.	.....	.....0	0	0	0	0	0	0
5802.	.....	.....0	0	0	0	0	0	0
5803.	.....	.....0	0	0	0	0	0	0
5898.	Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Hospitals		ALLOCATED BY STATES AND TERRITORIES						
		1	2	Direct Losses Paid		5	Direct Losses Unpaid	
				3	4		6	8
States, Etc.		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Direct Losses Incurred But Not Reported
1.	Alabama.....AL	0	0	0	0	623,052	450,006	5
2.	Alaska.....AK	0	0	0	0	90,817	0	0
3.	Arizona.....AZ	1,478,875	1,977,438	0	0	381,647	258,763	13
4.	Arkansas.....AR	4,457,029	4,729,565	1,040,705	23	5,784,763	14,121,274	101
5.	California.....CA	0	0	0	0	667,069	0	0
6.	Colorado.....CO	154,237	575,311	250,332	4	(1,093,083)	1,001,507	14
7.	Connecticut.....CT	0	788,342	2,500,000	2	1,000,819	525,004	7
8.	Delaware.....DE	0	0	0	0	492,162	15,004	5
9.	District of Columbia.....DC	0	0	0	0	(128,345)	0	0
10.	Florida.....FL	0	1,434,171	2,570,000	3	6,897,222	10,325,854	29
11.	Georgia.....GA	0	281,951	22,500	1	(397,054)	601,339	16
12.	Hawaii.....HI	0	0	0	0	199,308	0	0
13.	Idaho.....ID	0	0	0	0	561,715	0	0
14.	Illinois.....IL	(9,444,485)	(8,478,914)	2,051,202	6	7,601,654	5,580,033	38
15.	Indiana.....IN	583,883	410,823	0	0	593,983	92,554	9
16.	Iowa.....IA	0	0	0	0	18,235	0	0
17.	Kansas.....KS	114,089	55,950	67,396	3	418,887	108,877	2
18.	Kentucky.....KY	0	0	0	0	64,647	25,001	2
19.	Louisiana.....LA	71,963	35,686	(6,741)	4	321,541	482,832	19
20.	Maine.....ME	0	12,043	0	0	26,870	400,002	3
21.	Maryland.....MD	0	105,281	0	0	15,986	2	2
22.	Massachusetts.....MA	0	0	0	0	(134,303)	1	1
23.	Michigan.....MI	(3,641)	(3,641)	0	0	191,397	2	2
24.	Minnesota.....MN	2,680,744	1,557,387	0	0	(235,989)	3	3
25.	Mississippi.....MS	0	0	6,768	2	132,165	782,638	3
26.	Missouri.....MO	(1,358,032)	(960,625)	2,000	3	660,953	542,023	4
27.	Montana.....MT	0	0	0	0	40,849	1	1
28.	Nebraska.....NE	0	84,834	0	0	(223,032)	200,002	4
29.	Nevada.....NV	0	0	0	0	55,120	0	0
30.	New Hampshire.....NH	0	0	0	0	7,017	45,654	4
31.	New Jersey.....NJ	0	0	0	0	191,019	6	6
32.	New Mexico.....NM	0	0	0	0	(9,404)	0	0
33.	New York.....NY	1,373,673	829,093	221,986	10	1,018,961	3,330,049	60
34.	North Carolina.....NC	522	739,323	69,803	5	438,772	573,594	13
35.	North Dakota.....ND	0	0	0	0	(50,787)	0	0
36.	Ohio.....OH	(2,658,639)	(3,425,216)	100,000	1	259,757	1,982,162	14
37.	Oklahoma.....OK	70,424	1,770,637	108,000	5	1,524,996	1,831,026	39
38.	Oregon.....OR	(2,299,556)	(1,375,179)	0	0	3,751,830	1	1
39.	Pennsylvania.....PA	1,367,670	351,259	185,913	3	(2,134,253)	3,452,867	31
40.	Rhode Island.....RI	0	0	0	0	(127,029)	3	3
41.	South Carolina.....SC	0	929,794	112,636	4	(4,219,900)	697,518	19
42.	South Dakota.....SD	0	2,051	0	0	59,649	0	0
43.	Tennessee.....TN	24,700	483,247	143,237	5	(294,389)	511,019	23
44.	Texas.....TX	180,621	19,343	0	0	552,954	5	5
45.	Utah.....UT	0	0	0	0	247,367	75,000	1
46.	Vermont.....VT	(6,709,358)	(6,709,358)	0	0	(91,797)	151,229	8
47.	Virginia.....VA	(142,500)	(127,428)	(100,000)	1	365,242	1,000,003	4
48.	Washington.....WA	0	0	0	0	717,501	1	1
49.	West Virginia.....WV	0	0	0	0	403,151	0	0
50.	Wisconsin.....WI	161,500	2,359,620	540,928	17	4,123,868	838,950	75
51.	Wyoming.....WY	0	0	0	0	(9,404)	0	0
52.	American Samoa.....AS	0	0	0	0	0	0	0
53.	Guam.....GU	0	0	0	0	0	0	0
54.	Puerto Rico.....PR	1,441,630	3,344,621	1,879,061	39	865,284	9,432,712	202
55.	US Virgin Islands.....VI	0	0	0	0	0	0	0
56.	Northern Mariana Islands.....MP	0	0	0	0	0	0	0
57.	Canada.....CN	0	0	0	0	0	0	0
58.	Aggregate Other Alien.....OT	0	0	0	0	0	0	0
59.	Totals.....	(8,454,651)	1,797,409	11,765,726	141	32,219,460	59,434,521	792
DETAILS OF WRITE-INS								
5801.	.....	.....0	0	0	0	0	0	0
5802.	.....	.....0	0	0	0	0	0	0
5803.	.....	.....0	0	0	0	0	0	0
5898.	Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Other Health Care Professionals, Including Dentists

ALLOCATED BY STATES AND TERRITORIES

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
		Direct Premiums Written	Direct Premiums Earned	3	4	Direct Losses Incurred	6	7	Direct Losses Incurred But Not Reported
States, Etc.				Amount	Number of Claims		Amount Reported	Number of Claims	
1.	Alabama.....AL	234,193	354,848	172,020	6	126,503	710,145	20	101,321
2.	Alaska.....AK	262,627	271,712	122,640	2	45,994	50,010	14	104,122
3.	Arizona.....AZ	1,770,087	1,958,622	1,190,119	6	1,408,929	943,964	76	445,986
4.	Arkansas.....AR	290,754	166,956	0	0	(20,169)	1	1	923,583
5.	California.....CA	518,657	517,223	62,303	3	877,243	454,188	36	1,720,320
6.	Colorado.....CO	366,383	287,014	62,960	3	(226,944)	158,958	24	1,344,645
7.	Connecticut.....CT	147,407	160,337	72,852	4	567,778	334,343	10	2,405,467
8.	Delaware.....DE	13,317	13,325	0	0	19,822	0	0	247,814
9.	District of Columbia.....DC	274,068	287,326	0	0	137,298	150,006	10	59,517
10.	Florida.....FL	2,244,703	2,292,364	475,500	11	1,196,916	2,033,747	116	2,578,918
11.	Georgia.....GA	879,276	1,018,667	153,351	11	558,411	1,017,604	79	812,911
12.	Hawaii.....HI	179,966	237,341	158,012	6	890,987	2,252,882	13	226,528
13.	Idaho.....ID	548,236	546,774	2,005,575	4	1,107,085	203,139	25	1,000,164
14.	Illinois.....IL	438,504	(361,744)	413,086	7	705,320	1,095,214	36	2,052,912
15.	Indiana.....IN	65,755	98,733	0	0	22,906	65,030	4	198,449
16.	Iowa.....IA	260,704	298,548	169,736	6	413,231	366,517	13	305,519
17.	Kansas.....KS	241,905	243,272	1,007,627	4	799,428	555,927	12	384,611
18.	Kentucky.....KY	138,439	107,242	127,500	3	348,557	591,632	13	114,225
19.	Louisiana.....LA	354,022	283,350	0	0	653,503	671,134	31	1,305,058
20.	Maine.....ME	300,211	341,192	8,000	1	32,362	117,520	23	64,389
21.	Maryland.....MD	1,205,871	1,305,714	444,414	5	228,971	694,455	59	271,759
22.	Massachusetts.....MA	41,776	49,752	8,499	3	10,043	173,007	4	44,814
23.	Michigan.....MI	1,290,227	1,263,563	368,367	20	266,701	2,225,342	44	706,906
24.	Minnesota.....MN	467,248	477,641	41,854	6	(183,408)	115,713	42	346,207
25.	Mississippi.....MS	230,234	267,561	21,000	1	(4,617)	68,758	12	130,023
26.	Missouri.....MO	100,582	116,469	5,112	3	138,299	533,771	10	430,278
27.	Montana.....MT	38,360	43,347	0	0	(75,825)	60,001	2	8,211
28.	Nebraska.....NE	205,757	52,604	0	0	(7,210)	21,828	3	42,540
29.	Nevada.....NV	569,068	577,985	0	0	(526,277)	463,020	22	171,062
30.	New Hampshire.....NH	421,100	563,716	80,905	4	459,843	639,484	36	59,517
31.	New Jersey.....NJ	875,411	853,571	114,279	6	180,751	1,657,616	37	335,732
32.	New Mexico.....NM	139,468	108,716	1,500	1	7,722	78,668	5	59,997
33.	New York.....NY	1,702,307	2,068,487	598,179	10	(299,861)	2,841,189	115	998,811
34.	North Carolina.....NC	217,139	237,568	146,000	3	79,553	372,534	22	406,301
35.	North Dakota.....ND	97,416	28,355	0	0	12,213	4	2	70,566
36.	Ohio.....OH	374,274	458,405	14,499	4	(195,355)	2,580,055	26	968,814
37.	Oklahoma.....OK	84,341	92,493	5,801	2	152,727	115,013	13	652,515
38.	Oregon.....OR	268,268	320,780	15,000	1	2,399,817	600,021	12	6,995,136
39.	Pennsylvania.....PA	1,131,168	1,194,093	63,915	4	(47,986)	2,220,910	57	831,006
40.	Rhode Island.....RI	172,237	177,745	16,860	2	(17,466)	266,564	12	66,074
41.	South Carolina.....SC	37,919	33,470	1,200	1	(333,774)	70,773	1	149,767
42.	South Dakota.....SD	141,403	162,547	14,123	3	(23,997)	507,769	19	53,751
43.	Tennessee.....TN	248,935	266,884	37,204	3	99,569	535,794	21	155,307
44.	Texas.....TX	255,447	292,529	84,546	3	(206,651)	206,704	10	532,029
45.	Utah.....UT	111,366	130,523	0	0	(31,902)	325,505	11	183,388
46.	Vermont.....VT	17,395	25,603	14,210	3	(36,483)	74,164	4	52,737
47.	Virginia.....VA	601,642	668,939	350	2	(77,939)	280,657	60	615,603
48.	Washington.....WA	1,437,300	893,842	11,982	2	814,066	1,273,048	31	979,648
49.	West Virginia.....WV	332,915	388,781	88	1	622,597	799,232	27	1,486,746
50.	Wisconsin.....WI	990,640	1,106,136	111,319	10	859,002	735,306	94	734,248
51.	Wyoming.....WY	100,591	120,101	222,500	2	211,495	15	7	8,905
52.	American Samoa.....AS	0	0	0	0	0	0	0	0
53.	Guam.....GU	0	0	0	0	0	0	0	0
54.	Puerto Rico.....PR	250,571	260,803	146,000	2	159,141	605,512	49	798,758
55.	US Virgin Islands.....VI	15,590	16,335	0	0	0	25,001	3	0
56.	Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57.	Canada.....CN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59.	Totals.....	23,703,180	23,748,160	8,790,987	184	14,298,919	32,939,394	1,428	35,743,615

DETAILS OF WRITE-INS

5801.	.....	0	0	0	0	0	0	0
5802.	.....	0	0	0	0	0	0	0
5803.	.....	0	0	0	0	0	0	0
5898.	Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0

Supplement A to Sch. T
NONE

Supplement A to Sch. T
NONE

Overflow Page
NONE