QUARTERLY STATEMENT

OF THE

THE TRAVELERS INSURANCE COMPANY

Of

Hartford

in the state of CT

to the Insurance Department

of the State of

For the Period Ended

June 30, 2005

2005

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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QUARTERLY STATEMENT

As of June 30, 2005

of the Condition and Affairs of the

THE TRAVELERS INSURANCE COMPANY

NAIC Group Code.....0041, 41 (Current Period) (Prior Period) NAIC Company Code..... 87726 Employer's ID Number..... 06-0566090

Organized under the Laws of CONNECTICUT State of Domicile or Port of Entry CONNECTICUT Country of Domicile US

Incorporated/Organized..... June 17, 1863 Commenced Business..... April 1, 1864

Statutory Home Office	One Cityplace….. Hartford ..... CT ..... 06103-3415 *(Street and Number) (City or Town, State and Zip Code)*	
Main Administrative Office	One Cityplace….. Hartford ..... CT ..... 06103-3415 *(Street and Number) (City or Town, State and Zip Code)*	860-308-1000 *(Area Code) (Telephone Number)*
Mail Address	P.O. Box 990027….. Hartford ..... CT ..... 06199-0027 *(Street and Number or P. O. Box) (City or Town, State and Zip Code)*	
Primary Location of Books and Records	One Cityplace….. Hartford ..... CT ..... 06103-3415 *(Street and Number) (City or Town, State and Zip Code)*	860-308-1000 *(Area Code) (Telephone Number)*
Internet Website Address	travelerslife.com	
Statutory Statement Contact	James M. Taylor *(Name)*	860-308-7397 *(Area Code) (Telephone Number) (Extension)*
	James.M.Taylor@citigroup.com *(E-Mail Address)*	860-308-5154 *(Fax Number)*
Policyowner Relations Contact	Anthony Cocolla ….. Hartford ..... CT ..... 06103-3415 *(Street and Number) (City or Town, State and Zip Code)*	860-308-6253 *(Area Code) (Telephone Number) (Extension)*

OFFICERS

Name	Title	Name	Title
1. George Charles Kokulis	Chairman of the Board, President & Chief Executive	2. Ernest James Wright	Secretary
3. Glenn David Lammey	Senior Executive Vice President & Chief Financial	4.	

OTHER

Edward William Cassidy	Executive Vice President	Brendan Michael Lynch	Executive Vice President
David Paul Marks	Executive Vice President and Chief Investment Offi	Kathleen Lynch Preston	Executive Vice President
William Peter Krivoshik	Senior Vice President & Chief Information Officer	Marla Berman Lewitus	Senior Vice President & General Counsel
Winifred Ellen Grimaldi	Senior Vice President		

DIRECTORS OR TRUSTEES

Edward William Cassidy	George Charles Kokulis	William Peter Krivoshik	Glenn David Lammey
Marla Berman Lewitus	Kathleen Lynch Preston		

State of.....
County of.....

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

(Signature)	(Signature)	(Signature)
George Charles Kokulis	Ernest James Wright	Glenn David Lammey
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chairman of the Board, President & Chief Executive	Secretary	Senior Executive Vice President & Chief Financial
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This _____ day of _____

a. Is this an original filing? Yes [X] No [ ]

b. If no: 1. State the amendment number _____

2. Date filed

3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	31,373,411,247		31,373,411,247	32,299,349,828
2. Stocks:				
2.1 Preferred stocks	301,821,369		301,821,369	2,925,938,834
2.2 Common stocks	1,344,473,181		1,344,473,181	3,244,146,907
3. Mortgage loans on real estate:				
3.1 First liens	1,928,004,274		1,928,004,274	1,818,209,933
3.2 Other than first liens	88,060,599		88,060,599	90,374,688
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)			0	
4.2 Properties held for the production of income (less $.....0 encumbrances)	7,442,259		7,442,259	7,652,484
4.3 Properties held for sale (less $.....0 encumbrances)	4,261,383		4,261,383	5,842,505
5. Cash ($.....314,305), cash equivalents ($.....39,524,759) and short-term investments ($.....2,024,699,548)	2,064,538,611		2,064,538,611	2,904,685,077
6. Contract loans (including $.....0 premium notes)	847,732,195		847,732,195	1,052,453,749
7. Other invested assets	1,507,501,991	17,151,287	1,490,350,704	1,583,627,924
8. Receivables for securities	130,532,369		130,532,369	331,550,892
9. Aggregate write-ins for invested assets	65,764,310	0	65,764,310	56,817,441
10. Subtotals, cash and invested assets (Lines 1 to 9)	39,663,543,788	17,151,287	39,646,392,502	46,320,650,260
11. Title Plants less $.....0 charged off (for Title insurers only)			0	
12. Investment income due and accrued	390,253,079		390,253,079	430,623,422
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	(908,683)		(908,683)	(166,418)
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	4,082,061		4,082,061	5,874,721
13.3 Accrued retrospective premiums			0	
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	40,819,420		40,819,420	27,715,359
14.2 Funds held by or deposited with reinsured companies			0	
14.3 Other amounts receivable under reinsurance contracts	3,292,981		3,292,981	4,345,452
15. Amounts receivable relating to uninsured plans			0	
16.1 Current federal and foreign income tax recoverable and interest thereon	1,092,612		1,092,612	
16.2 Net deferred tax asset	541,959,225	482,788,465	59,170,760	
17. Guaranty funds receivable or on deposit	745,779		745,779	904,407
18. Electronic data processing equipment and software	1,741,285	172	1,741,113	1,332,059
19. Furniture and equipment, including health care delivery assets ($.....0)	7,869,864	7,869,864	0	
20. Net adjustment in assets and liabilities due to foreign exchange rates			0	
21. Receivables from parent, subsidiaries and affiliates			0	
22. Health care ($.....0) and other amounts receivable	12,513,143	12,513,143	0	
23. Aggregate write-ins for other than invested assets	286,741,457	(390,964)	287,132,420	458,885,250
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23)	40,953,746,011	519,931,967	40,433,814,043	47,250,164,510
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,435,699,824		20,435,699,824	20,707,878,721
26. TOTALS (Lines 24 and 25)	61,389,445,834	519,931,967	60,869,513,867	67,958,043,231

DETAILS OF WRITE-INS

0901. Derivative instruments	65,764,310		65,764,310	56,817,441
0902.			0	
0903.			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)	65,764,310	0	65,764,310	56,817,441
2301. Undistributed items	279,324,856		279,324,856	317,280,170
2302. Miscellaneous balances	5,043,063		5,043,063	52,738,241
2303. From Accident Department Statement	2,406,888		2,406,888	2,385,212
2398. Summary of remaining write-ins for Line 23 from overflow page	(33,350)	(390,964)	357,613	86,481,626
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	286,741,457	(390,964)	287,132,420	458,885,250

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....18,691,622,196 less $.....0 included in Line 6.3 (including $.....0 Modco Reserve)	18,691,622,196	18,558,144,176
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	328,610,525	316,014,728
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	15,209,102,034	15,683,020,277
4.	Contract claims:		
	4.1 Life	54,506,123	57,714,792
	4.2 Accident and health	17,030,743	19,303,499
5.	Policyholders' dividends $.....0 and coupons $.....0 due and unpaid		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $.....0 Modco)		
	6.2 Dividends not yet apportioned (including $.....0 Modco)		
	6.3 Coupons and similar benefits (including $.....0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....149,834 accident and health premiums	634,135	568,048
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	(12,845)	9,924
	9.2 Provision for experience rating refunds, including $.....0 accident and health experience rating refunds	14,590,000	14,590,000
	9.3 Other amounts payable on reinsurance, including $.....0 assumed and $.....0 ceded		
	9.4 Interest Maintenance Reserve	262,073,939	286,350,082
10.	Commissions to agents due or accrued - life and annuity contracts $.....365,550, accident and health $.....3,267,182 and deposit-type contract funds $.....221,189	3,853,921	4,979,071
11.	Commissions and expense allowances payable on reinsurance assumed	222,318	369,499
12.	General expenses due or accrued	54,466,072	121,549,664
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(236,936,177) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(272,617,201)	(228,548,048)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	27,253,260	66,650,868
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)		25,674,380
15.2	Net deferred tax liability		377,424,397
16.	Unearned investment income	4,756,578	4,931,682
17.	Amounts withheld or retained by company as agent or trustee	228,541,268	344,294,937
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	214,588,859	142,772,458
20.	Net adjustment in assets and liabilities due to foreign exchange rates	5,771,367	7,703,985
21.	Liability for benefits for employees and agents if not included above		12,546,446
22.	Borrowed money $.....0 and interest thereon $.....0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	681,136,773	689,218,128
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates	52,083,945	8,405,385
	24.5 Drafts outstanding	1,231,133	938,508
	24.6 Liability for amounts held under uninsured accident and health plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	86,578,008	892,662,836
	24.9 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	1,229,269,798	2,036,521,110
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	36,895,292,951	39,443,810,830
27.	From Separate Accounts Statement	20,340,575,792	20,628,451,905
28.	Total Liabilities (Line 26 and 27)	57,235,868,743	60,072,262,735
29.	Common capital stock	100,000,000	100,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	1,933,804,726	4,706,063,632
34.	Aggregate write-ins for special surplus funds	184,694,456	340,529,588
35.	Unassigned funds (surplus)	1,415,145,942	2,739,187,276
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....95,124,032 in Separate Accounts Statement)	3,533,645,124	7,785,780,496
38.	Totals of Lines 29, 30 and 37	3,633,645,124	7,885,780,496
39.	Totals of Lines 28 and 38	60,869,513,867	67,958,043,231

DETAILS OF WRITE-INS

2501.	Securities lending	1,162,079,680	1,872,440,105
2502.	Dollar roll investments	25,001,677	
2503.	Retained asset liability	21,275,523	24,213,972
2598.	Summary of remaining write-ins for Line 25 from overflow page	20,912,918	139,867,033
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	1,229,269,798	2,036,521,110
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Surplus as a result of reinsurance	184,694,456	194,429,588
3402.	Parent benefit plan restricted surplus		146,100,000
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	184,694,456	340,529,588

SUMMARY OF OPERATIONS

(Excluding Unrealized Capital Gains and Losses)

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,580,957,424	2,095,664,832	4,895,703,954
2. Considerations for supplementary contracts with life contingencies	237,518	169,161	309,082
3. Net investment income	1,583,740,372	1,321,513,227	2,765,998,597
4. Amortization of Interest Maintenance Reserve (IMR)	13,107,099	15,858,877	32,227,836
5. Separate Accounts net gain from operations excluding unrealized gains or losses	15,697,216	3,341,599	24,420,216
6. Commissions and expense allowances on reinsurance ceded	23,017,870	24,965,994	51,159,078
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	119,632,516	101,895,740	211,234,426
8.2 Charges and fees for deposit-type contracts	(303,960)	(64,138)	(163,091)
8.3 Aggregate write-ins for miscellaneous income	48,145,918	48,217,734	68,882,824
9. Totals (Lines 1 to 8.3)	4,384,231,973	3,611,563,026	8,049,772,923
10. Death benefits	60,441,451	66,706,648	134,141,463
11. Matured endowments (excluding guaranteed annual pure endowments)	1,304,713	1,332,308	2,620,056
12. Annuity benefits	399,221,952	365,501,660	737,802,191
13. Disability benefits and benefits under accident and health contracts	10,543,935	11,401,789	25,301,483
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,600,401,295	1,273,356,679	2,607,862,039
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	389,132,446	314,192,458	575,326,925
18. Payments on supplementary contracts with life contingencies	1,508,288	1,433,737	2,770,205
19. Increase in aggregate reserves for life and accident and health contracts	146,525,784	420,444,879	1,068,555,159
20. Totals (Lines 10 to 19)	2,609,079,863	2,454,370,158	5,154,379,519
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	142,285,942	113,753,911	261,656,784
22. Commissions and expense allowances on reinsurance assumed	6,355,798	(1,846,084)	(1,534,792)
23. General insurance expenses	148,070,758	133,353,807	234,529,542
24. Insurance taxes, licenses and fees, excluding federal income taxes	15,363,256	13,197,944	26,309,428
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	761,587,197	417,673,660	1,182,684,640
27. Aggregate write-ins for deductions	1,550	0	(659,998)
28. Totals (Lines 20 to 27)	3,682,744,364	3,130,503,396	6,857,365,123
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	701,487,609	481,059,629	1,192,407,800
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	701,487,609	481,059,629	1,192,407,800
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	137,453,643	126,822,150	283,928,657
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	564,033,966	354,237,479	908,479,144
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....13,053,270 (excluding taxes of $.....(6,014,101) transferred to the IMR)	46,199,246	31,053,763	66,805,928
35. Net income (Line 33 plus Line 34)	610,233,212	385,291,242	975,285,072
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	7,885,780,496	7,607,399,031	7,607,399,031
37. Net income (Line 35)	610,233,212	385,291,242	975,285,072
38. Change in net unrealized capital gains (losses)	(265,944,216)	(329,817,279)	161,624,070
39. Change in net unrealized foreign exchange capital gain (loss)	1,932,617	(1,319,222)	2,265,394
40. Change in net deferred income tax	(39,506,350)	47,698,914	15,201,611
41. Change in nonadmitted assets and related items	16,030,729	(3,314,927)	(26,639,419)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	8,081,355	(45,642,956)	(87,275,801)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	(2,772,258,906)		
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(9,735,132)	(10,925,694)	29,505,249
52. Dividends to stockholders	(1,537,293,402)	(620,000,000)	(772,750,000)
53. Aggregate write-ins for gains and losses in surplus	(263,675,279)	(2,118,357)	(18,834,712)
54. Net change in capital and surplus (Lines 37 through 53)	(4,252,135,372)	(580,148,279)	278,381,465
55. Capital and surplus as of statement date (Lines 36 + 54)	3,633,645,124	7,027,250,752	7,885,780,496

DETAILS OF WRITE-INS

08.301. Sundry receipts and adjustments	16,772,103	6,501,925	25,473,785
08.302. Management fees, recoveries, etc.	12,858,774	24,479,549	13,044,950
08.303. Contract surrender penalties	8,519,481	8,587,526	15,868,466
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	9,995,560	8,648,734	14,495,623
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	48,145,918	48,217,734	68,882,824
2701. Fines and penalties of regulatory authorities	1,550		2
2702. Change in provision for experience rating refunds			(660,000)
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,550	0	(659,998)
5301. Net capital (gains) credited or losses charged to group contracts	451,966		1,365,856
5302. Change in voluntary investment valuation reserve	362,424	362,424	724,848
5303. Change in surplus in Accident Department Statement	14,430	(1,201)	3,670
5398. Summary of remaining write-ins for Line 53 from overflow page	(264,504,099)	(2,479,580)	(20,929,086)
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(263,675,279)	(2,118,357)	(18,834,712)

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance	2,583,558,437	4,897,311,621
2. Net investment income	1,595,198,219	2,716,094,136
3. Miscellaneous income	163,825,103	311,581,247
4. Total (Lines 1 through 3)	4,342,581,759	7,924,987,003
5. Benefit and loss related payments	2,092,773,564	3,523,783,360
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts	802,557,331	1,213,408,248
7. Commissions, expenses paid and aggregate write-ins for deductions	380,721,133	563,253,104
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) $.....19,140,955 net tax on capital gains (losses)	128,533,524	265,201,271
10. Total (Lines 5 through 9)	3,404,585,552	5,565,645,983
11. Net cash from operations (Line 4 minus Line 10)	937,996,207	2,359,341,019
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	4,943,331,912	11,461,177,192
12.2 Stocks	3,871,603,120	368,188,764
12.3 Mortgage loans	271,040,529	686,792,647
12.4 Real estate	2,088,174	13,514,285
12.5 Other invested assets	250,153,876	387,340,407
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(979,685)	(109,040)
12.7 Miscellaneous proceeds	212,187,336	441,723,174
12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,549,425,261	13,358,627,428
13. Cost of investments acquired (long-term only):		
13.1 Bonds	3,995,501,534	14,748,623,504
13.2 Stocks	93,081,733	540,752,233
13.3 Mortgage loans	377,612,438	800,951,766
13.4 Real estate	326,445	125,000
13.5 Other invested assets	224,973,828	340,480,185
13.6 Miscellaneous applications	805,521,900	47,915,775
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,497,017,878	16,478,848,463
14. Net increase (decrease) in contract loans and premium notes	(204,721,554)	(15,060,391)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	4,257,128,938	(3,105,160,645)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock	(3,640,198,206)	
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(742,717,162)	1,450,365,894
16.5 Dividends to stockholders	701,078,507	772,500,000
16.6 Other cash provided (applied)	(951,277,736)	78,644,236
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(6,035,271,610)	756,510,130
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)	(840,146,466)	10,690,505
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	2,904,685,077	2,893,994,572
19.2 End of period (Line 18 plus Line 19.1)	2,064,538,611	2,904,685,077

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

20.0001		
20.9999 Totals	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	370,877,231	329,979,971	653,048,472
3. Ordinary individual annuities	2,198,604,405	1,734,163,784	3,950,166,377
4. Credit life (group and individual)	(950)	(3,123)	(4,203)
5. Group life insurance			
6. Group annuities	58,276,187	57,965,255	349,074,149
7. A&H - group		520,755	980,594
8. A&H - credit (group and individual)			
9. A&H - other	137,165,367	131,558,353	262,236,569
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,764,922,242	2,254,184,994	5,215,501,958
12. Deposit-type contracts	2,091,462,894	3,455,148,551	7,272,936,551
13. Total	4,856,385,135	5,709,333,545	12,488,438,509

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

Not applicable. See Note 22, "Subsequent Events".

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

a. The components of the net deferred tax asset/(liability) at June 30 are as follows:

	2005	2004
(1) Total of all deferred tax assets (admitted and nonadmitted)	$915,214,289	$946,437,805
(2) Total of all deferred tax liabilities	(373,255,064)	(1,323,862,202)
(3) Net deferred tax asset / (liability)	541,959,225	(377,424,397)
(4) Total of all deferred tax assets nonadmitted in accordance with SSAP No. 10, Income Taxes	(482,788,465)	-
(5) Net admitted deferred tax asset	59,170,760	-
(6) (Increase) decrease in deferred tax assets nonadmitted	(482,788,465)	-

NOTES TO FINANCIAL STATEMENTS

c. The provisions for incurred taxes on earnings for the quarter ended June 30 are:

The main components of the 2005 deferred tax amounts are as follows:

Deferred tax assets:	2005	2004
Policy, reins. and other reserves	$340,075,934	$315,102,814
Policy acquisition expenses	116,284,759	106,435,175
Capitalized lease	-	38,238,917
Ceding commissions	46,668,237	50,075,533
Investments	262,441,700	255,578,642
Employee benefits	7,527,774	22,279,528
Nonadmitted assets	111,997,275	112,671,935
Other	30,218,610	46,055,261
Total DTAs	$915,214,289	$946,437,805
Nonadmitted deferred tax assets	(482,788,465)	0
Admitted deferred tax assets	$432,425,824	$946,437,805
Deferred tax liabilities:		
Deferred and uncollected premiums	$12,259,717	$15,451,058
Separate Account Adjustments	22,701,794	19,364,019
Investments	251,283,537	234,379,323
Real Estate Depreciation	59,483,096	59,894,387
Reserve Strengthening	13,596,549	14,357,370
Citigroup Preferred Stock	-	974,134,005
Other	13,930,371	6,282,040
Total DTLs	$373,255,064	$1,323,862,202
Net admitted deferred tax asset / (liability)	$59,170,760	$(377,424,397)

The change in net deferred income taxes is comprised of the following:

	2005	2004	Change
Total deferred tax assets	$ 915,214,289	$946,437,805	$(31,223,516)
Total deferred tax liabilities	373,255,064	1,323,862,202	(950,607,138)
Net deferred tax asset (liability)	541,959,225	(377,424,397)	$919,383,622
Tax effect of unrealized gains (losses)	XXX	XXX	(36,651,634)
Subtotal			$882,731,988
Reclass tax effect of Citigroup Preferred Stock			(974,134,005)
Reclass tax effect of benefits & other changes			51,895,667
Change in net deferred income tax			$(39,506,350)

d. Statutory Rate Reconciliation

	2005
Net income after dividends to policyholders but before federal and foreign income taxes	$760,740,125
Statutory Tax Rate	X 35 %
Expected Tax	$266,259,044
Tax effect of:	
S/A DRD and non-taxable investment income	(85,172,981)
Interest maintenance reserve	(8,496,650)
Change in nonadmitted assets	674,659
Statutory unrealized reclass – OIA & forwards	(1,214,088)
Audit reserve release	(2,363,206)
Other	20,326,485
Total statutory income taxes	$190,013,263
Effective tax rate	25%
Federal and foreign income taxes incurred	$150,506,913
Change in net deferred income taxes	39,506,350
Total statutory income taxes	$190,013,263

f. No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change - See Note 22.

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, Shareholders' Dividend Restrictions and Quasi-Reorganizations

Under the Insurance Law of the State of Connecticut, the Company's state of domicile, the Company is permitted, without prior insurance regulatory clearance, to pay a stockholder dividend to its parent, as long as the amount of such dividend, when aggregated with all other dividends in the preceding 12 months, does not exceed the greater of (i) 10% of its surplus to policyholders as of the immediately preceding calendar year, or (ii) its statutory net gain from operations for the immediately preceding calendar year. The Company will be permitted to pay a cash dividend in excess of the greater of such two amounts only if it files notice of its declaration of such a dividend and the amount thereof with the Connecticut Commissioner of Insurance ("Commissioner") and the Commissioner does not disapprove the payment within 30 days after notice or until the Commissioner has approved the dividend, whichever is sooner. In addition, any dividend that exceeds earned surplus (unassigned funds, reduced by 25% of unrealized appreciation in value or revaluation of assets or unrealized profits on investments) as of the last filed annual statutory statement requires insurance regulatory approval. Under Connecticut Insurance Law, the Commissioner has broad discretion in determining whether the financial condition of a stock life insurance company would support the payment of such dividends to its stockholders. The Company is subject to various regulatory restrictions that limit the maximum amount of dividends available to be paid to its parent without prior approval of insurance regulatory authorities.

The maximum amount of the dividend which could be paid by the Company to its parent, CIHC, in 2005, without prior approval of the Department was $908 million. The Department requires prior approval for any dividends for a period of two years following a change in control. As a result of the acquisition of the Company by MetLife, under Connecticut Law, all dividend payments by the Company through June 30, 2007 require prior approval of the Commissioner.

Note 14 - Contingencies

At June 30, 2005, the Company had commitments to fund investments of $557,968,266.

Note 15 - Leases

No significant change.

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

C. WASH SALES

1. Wash Sales Statement of Objectives

   The Company does not engage in the practice of wash sales, however in isolated cases in the course of the Company's asset management activities, a security may be sold and repurchased within thirty days of the sale when an opportunity to significantly enhance the Company's total return on the investment is present.

2. During the quarter ended June 30, 2005, the Company had no wash sales for securities with a NAIC designation 3 or below.

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.

NOTES TO FINANCIAL STATEMENTS

Note 21 - Other Items

C. OTHER DISCLOSURES

As described in Note 12.d.1. of the December 31, 2004 Annual Statement, the Company participates in Citigroup Inc. (parent) sponsored benefit plans. In accordance with an expense allocation agreement, the Company's parent may allocate a portion of the benefit plans' expenses to the reporting entity. In conjunction with the 2002 Travelers Property Casualty (TPC) spin-off from Citigroup, the Company entered into a Contribution, Assignment and Assumption Agreement (the agreement) with TPC. Under the terms of the agreement, TPC contributed approximately $190 million to the Company to cover any future expenses the Company's parent may allocate. The agreement did not create any future obligations or liability to the parent, as the parent still remains liable as the plan sponsor.

The Company has designated the amount received under the agreement as a component of special surplus funds. This amount is to be used to cover any future allocations related to the agreement that the plan sponsor may make to the reporting entity. As part of the restructuring transactions prior to the sale to MetLife, the Company paid the balance to Citigroup on June 30, 2005. The amount of special surplus is $0 and $146.1 million as of June 30, 2005 and December 31, 2004, respectively.

The Company is a member of the Federal Home Loan Bank of Boston (the Bank), and in this capacity has entered into a funding agreement (the agreement) with the Bank where a blanket-lien has been granted to collateralize the Bank's deposits. The Company maintains control of these assets, and may use, commingle, encumber or dispose of any portion of the collateral as long as there is no event of default and the remaining qualified collateral is sufficient to satisfy the collateral maintenance level. The agreement further states that upon any event of default, the Bank's recovery is limited to the amount of the member's outstanding funding agreement. The amount of the Company's liability for funding agreements with the Bank as of June 30, 2005 is $1.1 billion. The Company holds $69.7 million of common stock of the Bank.

The Company has provided a guarantee on behalf of Citicorp International Life Insurance Company, Ltd. (CILIC), an affiliate. The Company has guaranteed to pay claims up to $1 billion of life insurance coverage for CILIC. This guarantee takes effect if CILIC cannot pay claims because of insolvency, liquidation or rehabilitation. The agreement was terminated as of December 31, 2004, but does not affect policies previously guaranteed. Life insurance coverage in force under this guarantee at June 30, 2005 is $466 million. The Company does not hold any collateral related to this guarantee.

Variable Annuities with Guaranteed Benefits (in millions)

Type		Total Account Value		Gross Reserve		Net Reserve	
		June 30, 2005	December 31, 2004	June 30, 2005	December 31, 2004	June 30, 2005	December 31, 2004
GMAB							
8 year	90% of premium	$ 2.9	$ 3.0	$ 0.2	$ 0.2	$ 0.2	$ 0.2
8 year	100% of premium	288.2	302.8	54.3	44.5	45.3	37.5
8 year	115% of premium	0.2	0.2	-	-	-	-
10 year	100% of premium	118.8	95.2	1.9	1.1	1.9	1.1
GMWB		1,637.5	1,174.3	6.4	3.3	6.4	3.3
GMDB		16,740.3	16,539.4	28.7	26.8	7.07	5.0

NOTES TO FINANCIAL STATEMENTS

Note 22 - Events Subsequent

On January 31, 2005, Citigroup announced its intention to sell its Life Insurance and Annuities businesses to MetLife. Prior to the sale, certain restructuring transactions were required pursuant to the Acquisition Agreement (the Agreement). The sale closed on July 1, 2005. The following transactions occurred on June 30, 2005:

1. All TIC's membership in Keeper Holdings LLC, which holds an interest in CitiStreet LLC;
2. All TIC's shares of Citigroup Series YYY and YY preferred stock, and all dividends with respect thereto;
3. All TIC's shares of American Financial Life Insurance Company stock, and all earnings with respect thereto;
4. All TIC's shares of Primerica Life Insurance Company stock, and all earnings with respect thereto;
5. All TIC's obligations in the amount of $105 million and the related deferred tax assets of $37 million and cash in the amount of $68 million associated with the Connecticut River Plaza lease;
6. All owned intellectual property and all trademarks used in connection with products offered only by or through the Company. This includes, but is not limited to, the "umbrella" trademark and umbrella design trademark, and any trademarks which include the terms "citi," "Citi," the arc design and the blue wave design;
7. All TIC's net obligations in the amount of $443 million related to non-qualified employee benefit plans (including retiree welfare, pension, long-term disability, workers compensation and deferred compensation obligations) and associated assets consisting of $191 million in cash, and other assets, including a deferred tax asset totaling $252 million; and
8. All TIC's rights in respect to the future earnings or adverse development related to long-term care accounts.

The State of Connecticut Insurance Department (the Department) approved the extraordinary dividend of all the Company's ownership interests and obligations as included in items 1 through 6, and 8 as set forth above. Restructuring transaction item number 7, as set forth above, was accounted for as an asset liability transfer, and did not require approval from the Department.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

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 significant change.

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

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 implement any significant accounting policy changes that would require disclosure in the Notes to the Financial Statements? Yes [ ] No [X]

1.2 If yes, explain:.....

2.1 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 [X] No [ ]

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

3.1 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]

3.2 If yes, date of change: .....
If not previously filed, furnish herewith a certified copy of the instrument as amended.

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

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

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

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

7.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2004.....

7.2 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. 12/31/1999.....

7.3 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). 07/12/2001.....

7.4 By what department or departments?

Connecticut.

8.1 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? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) Yes [ ] No [X]

8.2 If yes, give full information:

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

9.2 If response to 9.1 is yes, please identify the name of the bank holding company.

Citigroup Inc.

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

9.4 If the response to 9.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
399 Venture Partners, Inc.	New York, NY	NO	YES	NO	NO	NO
44-26 Hunter Street Realty Corporati	New York, NY	NO	YES	NO	NO	NO
Adam Capital Trust I	Wilmington, DE	NO	YES	NO	NO	NO
Adam Capital Trust II	Wilmington, DE	NO	YES	NO	NO	NO
Adam Capital Trust III	Wilmington, DE	NO	YES	NO	NO	NO
Adam Statutory Trust I	Hartford, CT	NO	YES	NO	NO	NO
Adam Statutory Trust II	Hartford, CT	NO	YES	NO	NO	NO
Adam Statutory Trust III	Hartford, CT	NO	YES	NO	NO	NO
Adam Statutory Trust IV	Hartford, CT	NO	YES	NO	NO	NO
Adam Statutory Trust V	Hartford, CT	NO	YES	NO	NO	NO
Advance/Virginia Portfolio I LLC	Bedminster, NJ	NO	NO	NO	NO	YES

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

AEL Leasing Co., Inc.	Reading, PA	NO	YES	NO	NO	NO
AMAD Holdings Inc.	New Castle, DE	YES	NO	NO	NO	NO
Arcadia Receivables Capital Corp.	Irving, TX	YES	NO	NO	NO	NO
Arcadia Receivables Finance Corp.	Irving, TX	YES	NO	NO	NO	NO
Arcadia Receivables Finance Corp. V	Irving, TX	YES	NO	NO	NO	NO
Arcadia Receivables Financing Corp	Irving, TX	YES	NO	NO	NO	NO
Asia Mortgage Finance	New York, NY	YES	NO	NO	NO	NO
Associated Madison Companies, Inc	New York, NY	YES	NO	NO	NO	NO
Associates Asset Backed Securities (	Irving, TX	YES	NO	NO	NO	NO
Associates Auto Club Services Interr	Irving, TX	YES	NO	NO	NO	NO
Associates Auto Club Services, Inc.	Irving, TX	NO	YES	NO	NO	NO
Associates Capital Bank, Inc.	Salt Lake City, UT	NO	NO	NO	YES	NO
Associates Capital Investments, L.L.(	Irving, TX	NO	YES	NO	NO	NO
Associates Capital Services Corpora	Irving, TX	NO	YES	NO	NO	NO
Associates Corporation of North Ame	Irving, TX	YES	NO	NO	NO	NO
Associates Credit Services, Inc.	Irving, TX	YES	NO	NO	NO	NO
Associates First Capital Corporation	Irving, TX	YES	NO	NO	NO	NO
Associates First Capital Mortgage Co	Irving, TX	YES	NO	NO	NO	NO
Associates Home Equity Receivables	Irving, TX	NO	NO	YES	NO	NO
Associates Housing Finance, LLC	Irving, TX	YES	NO	NO	NO	NO
Associates Information Services, Inc.	Irving, TX	YES	NO	NO	NO	NO
Associates International Holdings Co	Irving, TX	YES	NO	NO	NO	NO
Associates International Services, LL	New York, NY	NO	YES	NO	NO	NO
Associates Mexico Holdings, LLC	New York, NY	YES	NO	NO	NO	NO
Associates Real Estate Financial Ser	Irving, TX	YES	NO	NO	NO	NO
Associates Venture Capital, LLC	Irving, TX	YES	NO	NO	NO	NO
Associates/Trans-National Leasing, I	Irving, TX	NO	YES	NO	NO	NO
AST StockPlan, Inc.	New York, NY	YES	NO	NO	NO	NO
Ball (Nominee) & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Banamex USA Bancorp	Century City, CA	YES	NO	NO	NO	NO
Bankers Leasing Corporation	Harrison, NY	NO	NO	NO	YES	NO
Barnes & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Benco & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
BLC Corporation	Harrison, NY	NO	NO	NO	YES	NO
Borden & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Brazos Valley Community Developm	Byran, TX	NO	YES	NO	NO	NO
C.A.R.D. Realty Corp.	Uniondale, NY	NO	YES	NO	NO	NO
CAI RE Mezzanine Advisor III, LLC	New York, NY	NO	NO	NO	NO	YES
Cal Fed Holdings, Inc.	San Francisco, CA	NO	NO	YES	NO	NO
California Commerce Bank	Century City, CA	NO	NO	NO	YES	NO
CBC International Real Estate LP LL	New York, NY	YES	NO	NO	NO	NO
CBL Capital Corporation	Harrison, NY	NO	NO	NO	YES	NO
CC Consumer Services of Alabama,	Baltimore, MD	YES	NO	NO	NO	NO
CC Finance System Incorporated	Baltimore, MD	YES	NO	NO	NO	NO
CC Home Lenders Financial, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CC Home Lenders, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CC Retail Services, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CCC Fairways, Inc.	New York, NY	YES	NO	NO	NO	NO
CDC Holdings Inc.	Sioux Falls, SD	NO	YES	NO	NO	NO
CEFOF GP I Corp.	New York, NY	YES	NO	NO	NO	NO
CELFOF GP Corp.	New York, NY	YES	NO	NO	NO	NO
Centaur Investment Corporation	New Castle, DE	YES	NO	NO	NO	NO
CGI Private Equity LP LLC	New York, NY	YES	NO	NO	NO	NO
CIGPF I CORP.	New York, NY	YES	NO	NO	NO	NO
Citi Argentina (ABF) Trust	New York, NY	YES	NO	NO	NO	NO
Citi Fund Management Inc.	New York, NY	NO	NO	NO	NO	YES
Citi Omni-S Finance LLC	Sioux Falls, SD	NO	YES	NO	NO	NO
Citibank (Nevada), National Associat	Las Vegas, NV	NO	YES	NO	NO	NO
Citibank (South Dakota), National As	Sioux Falls, SD	NO	YES	NO	NO	NO
Citibank (West) Bancorp Inc.	San Francisco, CA	YES	NO	NO	NO	NO
Citibank (West) Holdings Inc.	San Francisco, CA	YES	NO	NO	NO	NO
Citibank (West), FSB	San Francisco, CA	NO	NO	YES	NO	NO
Citibank Delaware	New Castle, DE	NO	NO	NO	YES	NO
Citibank International	Miami, FL	YES	NO	NO	NO	NO
Citibank Overseas Investment Corpo	New Castle, DE	YES	NO	NO	NO	NO
Citibank Strategic Technology Inc.	New York, NY	NO	YES	NO	NO	NO
Citibank Texas, National Association	Dallas, TX	NO	YES	NO	NO	NO
Citibank USA, National Association	Sioux Falls, SD	NO	YES	NO	NO	NO
Citibank, Federal Savings Bank	Reston, VA	NO	NO	YES	NO	NO
Citibank, N.A.	New York, NY	NO	YES	NO	NO	NO
CitiCapital Commercial Corporation	Irving, TX	NO	YES	NO	NO	NO
CitiCapital Commercial Corporation (	Irving, TX	NO	YES	NO	NO	NO
CitiCapital Commercial Corporation (	Irving, TX	NO	YES	NO	NO	NO

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

CitiCapital Commercial Leasing Corp	Irving, TX	NO	YES	NO	NO	NO
CitiCapital Small Business Finance, I	Irving, TX	NO	YES	NO	NO	NO
CitiCapital Technology Finance, Inc.	Reading, PA	NO	YES	NO	NO	NO
Citicorp	New York, NY	YES	NO	NO	NO	NO
Citicorp (Mexico) Holdings LLC	New York, NY	YES	NO	NO	NO	NO
Citicorp Aircraft Management, Inc.	New Castle, DE	NO	NO	NO	YES	NO
Citicorp Bankers Leasing Corporatio	Harrison, NY	NO	NO	NO	YES	NO
Citicorp Bankers Leasing Finance Co	Harrison, NY	NO	NO	NO	YES	NO
Citicorp Banking Corporation	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Capital Investors Europe Lim	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Capital Investors, Limited	New York, NY	YES	NO	NO	NO	NO
Citicorp Card Services, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Community Development, In	New York, NY	YES	NO	NO	NO	NO
Citicorp Credit Services, Inc.	Long Island City, NY	NO	YES	NO	NO	NO
Citicorp Credit Services, Inc. (Delawa	Wilmington, DE	NO	NO	NO	YES	NO
Citicorp Credit Services, Inc. (USA)	Kansas City, MO	NO	YES	NO	NO	NO
Citicorp Data Systems Incorporated	San Antonio, TX	YES	NO	NO	NO	NO
Citicorp Delaware Equity, Inc.	New Castle, DE	NO	NO	NO	YES	NO
Citicorp Delaware Services, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Del-Lease, Inc.	New Castle, DE	NO	NO	NO	YES	NO
Citicorp Development Center, Inc.	Los Angeles, CA	NO	YES	NO	NO	NO
Citicorp Diners Club Inc.	Chicago, IL	NO	YES	NO	NO	NO
Citicorp Electronic Commerce, Inc.	New York, NY	NO	YES	NO	NO	NO
Citicorp Funding, Inc.	New York, NY	YES	NO	NO	NO	NO
Citicorp Global Holdings, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Global Lease, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Home Equity, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
Citicorp Home Mortgage Services, In	Baltimore, MD	YES	NO	NO	NO	NO
Citicorp Information Technology, Inc.	Parsippany, NJ	YES	NO	NO	NO	NO
Citicorp Interim Services, Inc.	New York, NY	NO	YES	NO	NO	NO
Citicorp International Finance Corpor	New Castle, DE	YES	NO	NO	NO	NO
Citicorp International Trading Compa	New York, NY	YES	NO	NO	NO	NO
Citicorp Investment Services	Long Island City, NY	NO	NO	NO	NO	YES
Citicorp Investor Lease, Inc.	New Castle, DE	NO	YES	NO	NO	NO
Citicorp Leasing International, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Leasing, Inc.	Harrison, NY	NO	YES	NO	NO	NO
Citicorp Lescaman, Inc.	New York, NY	YES	NO	NO	NO	NO
Citicorp Mezzanine Partners III, L.P.	New York, NY	YES	NO	NO	NO	NO
Citicorp Mezzanine Partners, L.P.	New York, NY	YES	NO	NO	NO	NO
Citicorp Mortgage Securities, Inc.	New York, NY	NO	NO	YES	NO	NO
Citicorp Multilease (SEF), Inc.	New Castle, DE	NO	YES	NO	NO	NO
Citicorp National Services, Inc.	St. Louis, MO	YES	NO	NO	NO	NO
Citicorp Nevada Credit, Inc.	Harrison, NY	NO	NO	NO	YES	NO
Citicorp Nevada Leasing, Inc.	Harrison, NY	NO	NO	NO	YES	NO
Citicorp North America, Inc.	New York, NY	YES	NO	NO	NO	NO
Citicorp Payment Services, Inc.	Long Island City, NY	NO	YES	NO	NO	NO
Citicorp Railmark, Inc.	New Castle, DE	NO	NO	NO	YES	NO
Citicorp Real Estate, Inc.	New York, NY	NO	YES	NO	NO	NO
Citicorp Securities Services, Inc.	New York, NY	NO	NO	NO	NO	YES
Citicorp Services Inc.	Chicago, IL	YES	NO	NO	NO	NO
Citicorp Sierra Lease, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Strategic Technology Corpor	New York, NY	YES	NO	NO	NO	NO
Citicorp Subsahara Investments, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Citicorp Technology Holdings Inc.	Wilmington, DE	YES	NO	NO	NO	NO
Citicorp Translease, Inc.	New York, NY	YES	NO	NO	NO	NO
Citicorp Trust Bank, fsb	Newark, DE	NO	NO	YES	NO	NO
Citicorp Trust South Dakota	Sioux Falls, SD	NO	YES	NO	NO	NO
Citicorp Trust, N.A. (Florida)	Palm Beach, FL	NO	YES	NO	NO	NO
Citicorp Trust, National Association	Los Angeles, CA	NO	YES	NO	NO	NO
Citicorp USA, Inc.	New York, NY	NO	YES	NO	NO	NO
Citicorp Vendor Finance, Inc.	Mahwah, NJ	NO	YES	NO	NO	NO
Citicorp Venture Capital Ltd.	New York, NY	NO	YES	NO	NO	NO
CitiDel, Inc.	New York, NY	YES	NO	NO	NO	NO
CitiFinancial Alabama, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Auto Corporation	Irving, TX	YES	NO	NO	NO	NO
CitiFinancial Auto Credit, Inc.	Dallas, TX	NO	NO	YES	NO	NO
CitiFinancial Auto, Ltd.	Irving, TX	YES	NO	NO	NO	NO
CitiFinancial Company	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Consumer Services, Inc	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Corporation <CO>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Corporation, LLC	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Credit Company	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Delaware LLC	Baltimore, MD	YES	NO	NO	NO	NO

GENERAL INTERROGATORIES

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PART 1 - COMMON INTERROGATORIES

CitiFinancial Management Corporatio	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Mortgage Company (FL	Irving, TX	YES	NO	NO	NO	NO
CitiFinancial Mortgage Company, Inc	Irving, TX	NO	NO	YES	NO	NO
CitiFinancial Mortgage Company, LL	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Mortgage Securities Inc	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial of Virginia, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial of West Virginia, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services of Mississippi,	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <CA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <DE>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <GA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <KY>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <MA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <MN>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <MO>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <OH>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <OK>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <PA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <UT>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial Services, Inc. <VA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <HI>	Honolulu, HI	YES	NO	NO	NO	NO
CitiFinancial, Inc. <IA>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <KY>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <MD>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <NY>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <OH>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <SC>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <TN>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <TX>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. <WV>	Baltimore, MD	YES	NO	NO	NO	NO
CitiFinancial, Inc. NC	Baltimore, MD	YES	NO	NO	NO	NO
Citigroup Alternative Investments Eu	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments Ge	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments GP	New York, NY	NO	NO	NO	NO	YES
Citigroup Alternative Investments Lim	New York, NY	YES	NO	NO	NO	NO
Citigroup Alternative Investments LL	New York, NY	NO	NO	NO	NO	YES
Citigroup Alternative Investments Op	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments Op	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments Op	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments Op	Hartford, CT	NO	NO	NO	NO	YES
Citigroup Alternative Investments Pri	New York, NY	YES	NO	NO	NO	NO
Citigroup Alternative Investments Re	New York, NY	YES	NO	NO	NO	NO
Citigroup Asia Pacific Holding Corpo	New Castle, DE	YES	NO	NO	NO	NO
Citigroup CCDE Investment Fund LL	Chicago, IL	NO	YES	NO	NO	NO
Citigroup Delaware Finance Limited	Wilmington, DE	YES	NO	NO	NO	NO
Citigroup Derivatives Markets Inc.	New York, NY	NO	NO	NO	NO	YES
Citigroup Diversified Futures Fund L	New York, NY	NO	NO	NO	NO	YES
Citigroup Employee Fund of Funds (	New York, NY	YES	NO	NO	NO	NO
Citigroup Employee Fund of Funds (	New York, NY	YES	NO	NO	NO	NO
Citigroup Employee Fund of Funds (	New York, NY	YES	NO	NO	NO	NO
Citigroup Employee Fund of Funds (	New York, NY	YES	NO	NO	NO	NO
Citigroup Employee Fund of Funds (	New York, NY	YES	NO	NO	NO	NO
Citigroup Employee Fund of Funds I,	New York, NY	YES	NO	NO	NO	NO
Citigroup Financial Products Inc.	New York, NY	YES	NO	NO	NO	NO
Citigroup FOF LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Forex Inc.	New York, NY	YES	NO	NO	NO	NO
Citigroup Funding Inc.	New York, NY	YES	NO	NO	NO	NO
Citigroup Geneva Capital Strategies	Irvine, CA	NO	NO	NO	NO	YES
Citigroup Global Investments Real E	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets (Loan Note	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Asia Pacific	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Commercia	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Finance LL	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Financial P	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Holdings In	New York, NY	YES	NO	NO	NO	NO
Citigroup Global Markets Inc.	New York, NY	NO	NO	NO	NO	YES
Citigroup Global Markets Realty Corp	New York, NY	YES	NO	NO	NO	NO
Citigroup Holdings Company	Wilmington, DE	YES	NO	NO	NO	NO
Citigroup Index LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Institutional Trust Company	New York, NY	YES	NO	NO	NO	NO
Citigroup Insurance Holding Corpora	New York, NY	YES	NO	NO	NO	NO
Citigroup Investment Holdings Inc.	New Castle, DE	YES	NO	NO	NO	NO

GENERAL INTERROGATORIES

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PART 1 - COMMON INTERROGATORIES

Citigroup Investments Inc.	New York, NY	YES	NO	NO	NO	NO
Citigroup Irish Investor LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Payco I LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Payco II LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Payco III LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Payco LLC	New York, NY	YES	NO	NO	NO	NO
Citigroup Property Investors Global F	New York, NY	YES	NO	NO	NO	NO
Citigroup Property Investors US Real	New York, NY	YES	NO	NO	NO	NO
Citigroup Risk Brokers Holding Comp	New York, NY	YES	NO	NO	NO	NO
Citigroup Technology, Inc.	Weehawken, NJ	YES	NO	NO	NO	NO
Citigroup Vehicle Securities Inc.	New York, NY	YES	NO	NO	NO	NO
Citigroup Venture Capital GP Holding	New York, NY	YES	NO	NO	NO	NO
Citigroup Venture Capital Internation	New York, NY	NO	YES	NO	NO	NO
Citigroup Venture Capital Internation	New Castle, DE	YES	NO	NO	NO	NO
Citigroup Venture Capital Internation	New Castle, DE	YES	NO	NO	NO	NO
Citigroup Venture Capital Manager H	New York, NY	YES	NO	NO	NO	NO
Citigroup Washington, Inc.	Washington, DC	YES	NO	NO	NO	NO
CitiHousing, Inc.	Sioux Falls, SD	NO	YES	NO	NO	NO
CitiInsurance International Holdings I	Hartford, CT	YES	NO	NO	NO	NO
CitiMae, Inc.	New York, NY	NO	YES	NO	NO	NO
CitiMortgage Asset Management, Inc	Garden City, NY	NO	YES	NO	NO	NO
CitiMortgage, Inc.	O'Fallon, MO	NO	NO	YES	NO	NO
Citishare Corporation	Long Island City, NY	YES	NO	NO	NO	NO
CitiStreet Advisors LLC	East Brunswick, NJ	NO	NO	NO	NO	YES
CitiStreet Equities LLC	East Brunswick, NJ	NO	NO	NO	NO	YES
CitiStreet Financial Services LLC	East Brunswick, NJ	NO	NO	NO	NO	YES
CitiStreet Funds Management LLC	East Brunswick, NJ	NO	NO	NO	NO	YES
CitiStreet International, LLC	Quincy, MA	YES	NO	NO	NO	NO
CitiStreet LLC	Quincy, MA	YES	NO	NO	NO	NO
CitiStreet Mortgage Services, Inc.	East Brunswick, NJ	YES	NO	NO	NO	NO
CitiStreet Retirement Services LLC	East Brunswick, NJ	YES	NO	NO	NO	NO
Cititrust (New Jersey) Limited	Short Hills, NJ	NO	YES	NO	NO	NO
CMI of Delaware, Inc.	New York, NY	YES	NO	NO	NO	NO
Co-Investment LLC VII (Intcomex)	Wilmington, DE	YES	NO	NO	NO	NO
Commercial Credit International, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
Commonwealth Control, Inc.	Harrison, NY	NO	NO	NO	YES	NO
Commonwealth Plan, Inc., The	Harrison, NY	NO	NO	NO	YES	NO
Commonwealth System, Inc., The	Harrison, NY	NO	NO	NO	YES	NO
Communico	Century City, CA	NO	NO	NO	YES	NO
Copelco Equipment Leasing Corpora	Wilmington, DE	NO	YES	NO	NO	NO
Copelco Management Services, Inc.	Mt. Laurel, NJ	NO	YES	NO	NO	NO
Copelco Manager, Inc.	Mt. Laurel, NJ	NO	YES	NO	NO	NO
Corporate Housing Initiatives Fund L	New York, NY	YES	NO	NO	NO	NO
Court Square Capital Limited	New York, NY	YES	NO	NO	NO	NO
CPI Fund Investments LLC	New York, NY	YES	NO	NO	NO	NO
CT Mezzanine Fund III Manager LLC	New York, NY	NO	NO	NO	NO	YES
CT Mezzanine Partners II, L.P.	New York, NY	NO	NO	NO	NO	YES
CT MP II LLC	New York, NY	NO	NO	NO	NO	YES
Custom Capital Partners (Internation	New York, NY	NO	NO	NO	NO	YES
Custom Capital Partners, LLC	New York, NY	NO	NO	NO	NO	YES
CVC Capital Funding, Inc.	New York, NY	YES	NO	NO	NO	NO
CVC Management LLC	New York, NY	YES	NO	NO	NO	NO
CVC Partners, LLC	New York, NY	YES	NO	NO	NO	NO
DCE Investments, Inc.	New Castle, DE	YES	NO	NO	NO	NO
Delphi I Asset Holding LLC	New York, NY	YES	NO	NO	NO	NO
Delphi Servicing Holding Limited	London, UK	YES	NO	NO	NO	NO
Diners Club International Ltd.	Chicago, IL	NO	YES	NO	NO	NO
Drake & Co., LLC	New York, NY	NO	YES	NO	NO	NO
EAB Community Development Corp.	Uniondale, NY	NO	YES	NO	NO	NO
ESO GP L.L.C.	New York, NY	YES	NO	NO	NO	NO
Eternet Inc.	San Jose, CA	YES	NO	NO	NO	NO
European GREIO/TIC Real Estate In	Hartford, CT	NO	NO	NO	NO	YES
EXCT Holdings, Inc.	Honolulu, HI	NO	YES	NO	NO	NO
EXCT Limited Partnership	Honolulu, HI	NO	YES	NO	NO	NO
EXCT LLC	Honolulu, HI	NO	YES	NO	NO	NO
FAB Financial, LP	Bryan, TX	NO	YES	NO	NO	NO
FAB Holdings GP, LLC	Bryan, TX	NO	YES	NO	NO	NO
FAB Holdings LP, LLC	Wilmington, DE	NO	YES	NO	NO	NO
Financial Leasing Corporation	Harrison, NY	NO	NO	NO	YES	NO
First Century Management Company	New York, NY	YES	NO	NO	NO	NO
First Collateral Services, Inc.	Concord, CA	NO	NO	YES	NO	NO
First Estate Corporation	San Francisco, CA	NO	NO	YES	NO	NO
First Family Financial Services, Inc. s	Baltimore, MD	YES	NO	NO	NO	NO

GENERAL INTERROGATORIES

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PART 1 - COMMON INTERROGATORIES

First Paddle Creek, Inc.	Chicago, IL	NO	NO	YES	NO	NO
First Savings Corporation	Chicago, IL	NO	NO	YES	NO	NO
Five Star Service Corporation	San Francisco, CA	NO	NO	YES	NO	NO
Fleetmark, Inc.	Irving, TX	NO	YES	NO	NO	NO
FNB Real Estate Corp.	San Francisco, CA	NO	NO	YES	NO	NO
Foremost Investment Corporation	New Castle, DE	YES	NO	NO	NO	NO
Forum Accounting Services, Limited	Portland, ME	NO	YES	NO	NO	NO
Forum Administrative Services, Limit	Portland, ME	NO	YES	NO	NO	NO
Forum Financial Group, Limited Liab	Portland, ME	NO	YES	NO	NO	NO
Forum Shareholder Services, Limited	Portland, ME	NO	YES	NO	NO	NO
Franciscan Financial Corporation	San Francisco, CA	NO	NO	YES	NO	NO
Fruehauf Finance Company	Irving, TX	NO	YES	NO	NO	NO
FS Asia Holdings LLC	New York, NY	YES	NO	NO	NO	NO
FS Securities Holdings Inc.	New York, NY	YES	NO	NO	NO	NO
Geneva Capital Markets, LLC	New York, NY	YES	NO	NO	NO	NO
Geneva II LLC	New York, NY	YES	NO	NO	NO	NO
Gerlach (Nominee) & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
GLENFED Development Corp.	San Francisco, CA	NO	NO	YES	NO	NO
Great Dane Finance Company	Irving, TX	NO	YES	NO	NO	NO
GREIO Al-Soor Realty L.P.	New York, NY	NO	NO	NO	NO	YES
GREIO Islamic GP LLC	Hartford, CT	NO	NO	NO	NO	YES
Hank & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Holding BUSA II, S. de R.L. de C.V.	Mexico City, MX	YES	NO	NO	NO	NO
Holding BUSA, S. de R.L. de C.V.	Mexico City, MX	YES	NO	NO	NO	NO
Home MAC Government Financial C	New York, NY	YES	NO	NO	NO	NO
Home MAC Mortgage Securities Cor	New York, NY	YES	NO	NO	NO	NO
Housing Securities, Inc.	New York, NY	YES	NO	NO	NO	NO
Hurley & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Huwest Company, L.L.C.	New York, NY	YES	NO	NO	NO	NO
i-flex America Inc.	New York, NY	YES	NO	NO	NO	NO
i-flex Solutions Inc.	New York, NY	YES	NO	NO	NO	NO
International Equity Investments, Inc.	New Castle, DE	NO	YES	NO	NO	NO
Island Abodes Corp.	Uniondale, NY	NO	YES	NO	NO	NO
Joliet Generation II, LLC	Irving, TX	NO	YES	NO	NO	NO
Keeper Holdings LLC	New York, NY	YES	NO	NO	NO	NO
King (Nominee) & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Kordula & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Lava Trading Inc.	New York, NY	YES	NO	NO	NO	NO
Liquidation Properties Holding Comp	New York, NY	YES	NO	NO	NO	NO
Liquidation Properties Inc.	New York, NY	YES	NO	NO	NO	NO
Loan Participation Holding Corporati	New York, NY	YES	NO	NO	NO	NO
LT Investment I, LLC	New York, NY	YES	NO	NO	NO	NO
LT Investment II, LLC	New York, NY	YES	NO	NO	NO	NO
MC2 Technologies, Inc.	Westport, CT	YES	NO	NO	NO	NO
Mid-America Insurance Services, Inc	Fort Worth, TX	YES	NO	NO	NO	NO
Milton Power Corp.	New York, NY	NO	YES	NO	NO	NO
Mortgage Capital Funding Inc.	New York, NY	YES	NO	NO	NO	NO
MRC Holdings, Inc.	New York, NY	YES	NO	NO	NO	NO
National Equipment Rental Program,	Charlotte, NC	NO	YES	NO	NO	NO
NETB Holdings LLC	New York, NY	YES	NO	NO	NO	NO
Nextco Inc.	New York, NY	YES	NO	NO	NO	NO
Nimer & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Nippon Real Estate Investment	New York, NY	YES	NO	NO	NO	NO
Nostro Investment Corporation	New Castle, DE	YES	NO	NO	NO	NO
NSPL, Inc.	New York, NY	YES	NO	NO	NO	NO
One Hunter Street - PGI LLC	New York, NY	NO	YES	NO	NO	NO
Pacific Plan, Inc., The	Harrison, NY	NO	NO	NO	YES	NO
Park Tower Holdings, Inc.	Baltimore, MD	YES	NO	NO	NO	NO
PayMyBills.com, Inc.	Pasadena, CA	YES	NO	NO	NO	NO
Paytru$t Inc.	Princeton, NJ	YES	NO	NO	NO	NO
PB-SB Investments, Inc	New York, NY	YES	NO	NO	NO	NO
PB-SB Ventures, Inc	New York, NY	YES	NO	NO	NO	NO
Peny & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Perennially Green, Inc.	New York, NY	NO	YES	NO	NO	NO
PFS Distributors, Inc.	Duluth, GA	NO	NO	NO	NO	YES
PFS Investments Inc.	Duluth, GA	NO	NO	NO	NO	YES
PFS T.A., Inc.	Duluth, GA	YES	NO	NO	NO	NO
Phibro Energy Clearing, Inc.	Westport, CT	YES	NO	NO	NO	NO
Phibro Energy Production, Inc.	Westport, CT	YES	NO	NO	NO	NO
Phibro Inc.	Westport, CT	YES	NO	NO	NO	NO
Phibro Resources Corp.	New York, NY	YES	NO	NO	NO	NO
Plaza Holdings LLC	New York, NY	YES	NO	NO	NO	NO
POP Trophy I Inc.	New York, NY	YES	NO	NO	NO	NO

GENERAL INTERROGATORIES

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PART 1 - COMMON INTERROGATORIES

POP Trophy Inc.	New York, NY	YES	NO	NO	NO	NO
Powerton Generation II, LLC	Irving, TX	NO	YES	NO	NO	NO
Premium Lease & Finance, LLC	Irving, TX	NO	YES	NO	NO	NO
Primerica Client Services, Inc. <USA	Duluth, GA	YES	NO	NO	NO	NO
Primerica Convention Services, Inc.	Duluth, GA	YES	NO	NO	NO	NO
Primerica Finance Corporation	Duluth, GA	YES	NO	NO	NO	NO
Primerica Financial Services Home N	Duluth, GA	YES	NO	NO	NO	NO
Primerica Financial Services Home N	Duluth, GA	YES	NO	NO	NO	NO
Primerica Financial Services Home N	Duluth, GA	YES	NO	NO	NO	NO
Primerica Services, Inc.	Duluth, GA	YES	NO	NO	NO	NO
Primerica Shareholder Services	Duluth, GA	NO	NO	NO	NO	YES
Redlands Financial Services, Inc.	San Francisco, CA	NO	NO	YES	NO	NO
Reseller Finance Corporation	West Chester, PA	NO	YES	NO	NO	NO
R-H Capital, Inc.	Atlanta, GA	YES	NO	NO	NO	NO
R-H Venture Capital, LLC	Atlanta, GA	YES	NO	NO	NO	NO
R-H/Travelers, L.P.	Atlanta, GA	NO	NO	NO	NO	YES
Robinson-Humphrey Netlanta(sm) Fu	Atlanta, GA	YES	NO	NO	NO	NO
RPWire LLC	New York , NY	YES	NO	NO	NO	NO
Salomon Brothers All Cap Value Fun	New York, NY	NO	NO	NO	NO	YES
Salomon Brothers Asset Managemer	New York, NY	NO	NO	NO	NO	YES
Salomon Brothers Housing Investme	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers International Oper	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers International Oper	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Investments LLC	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Large Cap Core E	New York, NY	NO	NO	NO	NO	YES
Salomon Brothers Mortgage Securiti	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Pacific Holding Co	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Real Estate Devel	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Russia Holding Co	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Tosca Inc.	New York, NY	YES	NO	NO	NO	NO
Salomon Brothers Variable Large Ca	New York, NY	NO	NO	NO	NO	YES
Salomon Reinvestment Company, In	New York, NY	NO	NO	NO	NO	YES
Salomon Smith Barney Global Divers	New York, NY	NO	NO	NO	NO	YES
Salomon Smith Barney/Travelers Re	New York, NY	NO	NO	NO	NO	YES
Salomon Smith Barney/Travelers RE	New York, NY	NO	NO	NO	NO	YES
Salomon Swapco Inc.	New York, NY	YES	NO	NO	NO	NO
Salsco, Inc.	Bryan, TX	NO	YES	NO	NO	NO
San Francisco Auxiliary Corporation	San Francisco, CA	NO	NO	YES	NO	NO
Saturn Ventures, LLC	New York, NY	YES	NO	NO	NO	NO
SB Cayman Holdings I Inc.	New York, NY	YES	NO	NO	NO	NO
SB Cayman Holdings II Inc.	New York, NY	YES	NO	NO	NO	NO
SB Cayman Holdings III Inc.	New York, NY	YES	NO	NO	NO	NO
SB Cayman Holdings IV Inc.	New York, NY	YES	NO	NO	NO	NO
SB Funding Corp.	New York, NY	YES	NO	NO	NO	NO
SB Motel Corp.	New York, NY	YES	NO	NO	NO	NO
SB Plano Corporation	Bryan, TX	NO	YES	NO	NO	NO
SBAM G.P. Inc.	New York, NY	NO	NO	NO	NO	YES
SBJV, LLC	New York, NY	YES	NO	NO	NO	NO
SBRFC, LLC	New York, NY	YES	NO	NO	NO	NO
Scanports Shipping, Inc.	Westport, CT	YES	NO	NO	NO	NO
Schroder Wertheim & Co. Inc. 1996 I	New York, NY	YES	NO	NO	NO	NO
Schroder Wertheim Holdings I Inc.	New York, NY	YES	NO	NO	NO	NO
Seven World Holdings LLC	New York, NY	YES	NO	NO	NO	NO
Seven World Technologies, Inc	New York, NY	YES	NO	NO	NO	NO
SFJV 2004-1, LLC	Tampa, FL	YES	NO	NO	NO	NO
SFJV 2004-B, LLC	Tampa, FL	YES	NO	NO	NO	NO
SFJV-2002-1, LLC	New York, NY	YES	NO	NO	NO	NO
Smith Barney Corporate Trust Comp	Wilmington, DE	YES	NO	NO	NO	NO
Smith Barney Fund Management LL	New York, NY	NO	NO	NO	NO	YES
Smith Barney Realty, Inc.	New York, NY	YES	NO	NO	NO	NO
Smith Barney Risk Investors, Inc.	New York, NY	YES	NO	NO	NO	NO
Smith Barney Venture Corp.	New York, NY	YES	NO	NO	NO	NO
SOMSC Services, Inc.	Farmington Hills, MI	NO	NO	YES	NO	NO
Southwest Service Agreements, Inc.	Fort Worth, TX	YES	NO	NO	NO	NO
SSB BB Inc.	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners (Cayman) I, LP	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners (DE-UK) I, LP	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners (Master Fund)	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners (UK) I, LP	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners (US-UK) I, LP	New York, NY	YES	NO	NO	NO	NO
SSB Capital Partners I, LP	New York, NY	YES	NO	NO	NO	NO
SSB Greenwich Street Partners LLC	New York, NY	NO	NO	NO	NO	YES
SSB Keeper Holdings LLC	New York, NY	YES	NO	NO	NO	NO

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

SSB Private Management LLC	New York, NY	NO	NO	NO	NO	YES
SSB Vehicle Securities Inc.	New York, NY	YES	NO	NO	NO	NO
SSBCP GP I Corp.	New York, NY	YES	NO	NO	NO	NO
SSBPIF GP Corp.	New York, NY	YES	NO	NO	NO	NO
Stately & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Storms & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Stuart & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Student Loan Corporation, The	Pittsford, NY	NO	YES	NO	NO	NO
SuperSolutions Corporation	Eden Prairie, MN	YES	NO	NO	NO	NO
Sweeney & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Sweet River Fund Delaware LLC	Wilmington, DE	NO	YES	NO	NO	NO
TCEP Participation Corp.	New York, NY	YES	NO	NO	NO	NO
TCP Corp.	New York, NY	YES	NO	NO	NO	NO
The Associates Payroll Managemen	Irving, TX	YES	NO	NO	NO	NO
The Geneva Companies, LLC	New York, NY	YES	NO	NO	NO	NO
The Geneva Group, LLC	New York, NY	YES	NO	NO	NO	NO
The Travelers Investment Managem	Hartford, CT	NO	NO	NO	NO	YES
The Yield Book Inc.	New York, NY	YES	NO	NO	NO	NO
TheDebtCenter, L.L.C.	New York, NY	YES	NO	NO	NO	NO
Tishman Speyer/Citigroup Alternativ	New York, NY	NO	NO	NO	NO	YES
Tishman Speyer/Citigroup Alternativ	New York, NY	NO	NO	NO	NO	YES
TL&A Insurance Distribution LLC	Hartford, CT	NO	NO	NO	NO	YES
Tower Square Securities, Inc.	Hartford, CT	NO	NO	NO	NO	YES
TranSouth Financial Corporation of I	Irving, TX	YES	NO	NO	NO	NO
Travelers Asset Management Interna	Hartford, CT	NO	NO	NO	NO	YES
Travelers Auto Leasing Corporation	Hartford, CT	YES	NO	NO	NO	NO
Travelers Distribution LLC	Hartford, CT	NO	NO	NO	NO	YES
Travelers Group International LLC	New York, NY	YES	NO	NO	NO	NO
Travelers Investment Advisers, Inc.	New York, NY	NO	NO	NO	NO	YES
Tribeca Global Management LLC	New York, NY	NO	NO	NO	NO	YES
Trumbull Street Investments LLC	Hartford, CT	YES	NO	NO	NO	NO
TRV Employees Investments, Inc.	New York, NY	YES	NO	NO	NO	NO
TRV/RCM Corp.	New York, NY	YES	NO	NO	NO	NO
TST International Fund V CV, GP, L	New York, NY	NO	NO	NO	NO	YES
TST International Fund V, GP, LLC	New York, NY	NO	NO	NO	NO	YES
Twelve Polo Realty, Inc.	Uniondale, NY	NO	YES	NO	NO	NO
Unified Mortgage, LLC	San Francisco, CA	NO	NO	YES	NO	NO
United States Auto Club, Motoring D	Irving, TX	NO	YES	NO	NO	NO
Universal Bancorp Services, Inc.	Jacksonville, FL	NO	YES	NO	NO	NO
Universal Card Services LLC	Jacksonville, FL	NO	YES	NO	NO	NO
Universal Financial Corp.	Salt Lake City, UT	NO	NO	NO	YES	NO
VE Apartments LLC	New York, NY	YES	NO	NO	NO	NO
Verdugo Trustee Service Corporatio	Frederick, MD	NO	NO	YES	NO	NO
Verochris Corporation	Baltimore, MD	YES	NO	NO	NO	NO
VT Finance, Inc.	Irving, TX	NO	YES	NO	NO	NO
Warrington GP LLC	New York, NY	YES	NO	NO	NO	NO
Warrington LP LLC	New York, NY	YES	NO	NO	NO	NO
Wasco Funding Corp.	New York, NY	NO	YES	NO	NO	NO
Watchguard Registration Services, I	Irving, TX	NO	YES	NO	NO	NO
Weber & Co., L.L.C.	New York, NY	NO	YES	NO	NO	NO
Wertheim Energy Corporation	New York, NY	YES	NO	NO	NO	NO
West Florida Investments, Inc.	Chicago, IL	NO	NO	YES	NO	NO
West Suburban Investments, Inc.	Chicago, IL	NO	NO	YES	NO	NO
West Suburban Investments, Inc. of	Chicago, IL	NO	NO	YES	NO	NO
West Suburban Investments, Inc. of	Chicago, IL	NO	NO	YES	NO	NO
Winter Capital Consulting LLC	New York, NY	NO	NO	NO	NO	YES
World Equity Partners, L.P.	New York, NY	YES	NO	NO	NO	NO
World Subordinated Debt Partners, L	New York, NY	YES	NO	NO	NO	NO
Yonder Investment Corporation	New Castle, DE	YES	NO	NO	NO	NO

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, explain:..... _____

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

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: $.....217,987,466

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

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

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

15.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Statement Value
15.21 Bonds	$ 1,996,939	$ 1,997,950
15.22 Preferred Stock	$ 2,821,000,000	
15.23 Common Stock	$ 3,089,592,171	$ 1,179,196,392
15.24 Short-Term Investments		
15.25 Mortgages, Loans or Real Estate		
15.26 All Other	$ 783,552,707	$ 689,969,209
15.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26)	$ 6,696,141,817	$ 1,871,163,551
15.28 Total Investment in Parent included in Lines 15.21 to 15.26 above	$ 2,821,000,000	

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

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

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 [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	4 Chase Metrotech Center 18th Fl. Brooklyn, NY 11245
Citibank, N.A.	388 Greenwich St., 24th Floor, New York, NY 10013

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup Global Primebroker	390 Greenwich St. 5th. Fl.,	Primebroker Agreement, Collateral for short sells
	New York, NY 10013	
Citigroup Global Markets	1 S. Wacker Dr., Chicago, IL 60606	Futures Account Agreement, Collateral for futures contracts

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 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 Central Registration Depository	2 Name(s)	3 Address
N/A		

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

18.2 If no, list exceptions: As of 06/30/2005, there were 53 securities out of compliance. Of the 53, 39 reflect a Z designation and 14 are unregistered common stocks. Eighteen have been filed with the SVO but were not rated. Thirty three need to be filed (1Q04=1, 3Q04=2, 4Q04=6, 1Q05=3, 2Q05=21). There were 3 debt issues where we converted their ratings to match the way we are accounting and reporting these issues on the quarterly statement.

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$ 1,059,548,472
1.12	Residential mortgages	$
1.13	Commercial mortgages	$ 907,124,974
1.14	Total mortgages in good standing	$ 1,966,673,445
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$ 39,633,514
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$ 9,757,913
1.42	Residential mortgages	$
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$ 9,757,913
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 2,016,064,873
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$ 0

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	13,494,989	28,945,343
2. Increase (decrease) by adjustment	(1,282,776)	(2,689,268)
3. Cost of acquired		125,000
4. Cost of additions to and permanent improvements	326,445	
5. Total profit (loss) on sales	1,253,158	628,198
6. Increase (decrease) by foreign exchange adjustment		
7. Amount received on sales	2,088,174	13,514,285
8. Book/adjusted carrying value at end of current period	11,703,642	13,494,989
9. Total valuation allowance		
10. Subtotal (Lines 8 plus 9)	11,703,642	13,494,989
11. Total nonadmitted amounts		
12. Statement value, current period (Page 2, real estate lines, net admitted assets column)	11,703,642	13,494,989

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year	1,908,584,620	1,795,751,083
2. Amount loaned during period:		
2.1 Actual cost at time of acquisitions	348,777,869	762,975,037
2.2 Additional investment made after acquisitions	28,707,168	37,641,288
3. Accrual of discount and mortgage interest points and commitment fees	446,037	886,511
4. Increase (decrease) by adjustment	127,401	335,441
5. Total profit (loss) on sale	644,677	(1,996,604)
6. Amounts paid on account or in full during the period	271,040,529	686,792,647
7. Amortization of premium	182,371	215,490
8. Increase (decrease) by foreign exchange adjustment		
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	2,016,064,873	1,908,584,620
10. Total valuation allowance		
11. Subtotal (Lines 9 plus 10)	2,016,064,873	1,908,584,620
12. Total nonadmitted amounts		
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column)	2,016,064,873	1,908,584,620

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	1,602,286,802	1,648,845,723
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions	13,403,400	158,809,213
2.2 Additional investment made after acquisitions	211,570,428	181,670,972
3. Accrual of discount	52,303	4,009,365
4. Increase (decrease) by adjustment	(67,474,376)	(11,183,636)
5. Total profit (loss) on sale	9,855,308	4,785,234
6. Amounts paid on account or in full during the period	250,153,876	387,340,407
7. Amortization of premium	154,187	357,111
8. Increase (decrease) by foreign exchange adjustment	(11,883,810)	3,047,449
9. Book adjusted/carrying value of long-term invested assets at end of current period	1,507,501,991	1,602,286,802
10. Total valuation allowance		
11. Subtotal (Lines 9 plus 10)	1,507,501,991	1,602,286,802
12. Total nonadmitted amounts	17,151,287	18,658,878
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	1,490,350,704	1,583,627,924

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	38,769,435,569	34,994,355,763
2. Cost of bonds and stocks acquired	4,088,583,268	15,289,375,737
3. Accrual of discount	82,815,390	167,963,809
4. Increase (decrease) by adjustment	(1,061,011,778)	177,822,216
5. Increase (decrease) by foreign exchange adjustment	(29,683,868)	12,922,913
6. Total profit (loss) on disposal	46,359,333	99,089,985
7. Consideration for bonds and stocks disposed of	8,814,935,030	11,829,365,955
8. Amortization of premium	61,857,087	142,728,898
9. Book/adjusted carrying value, current period	33,019,705,798	38,769,435,569
10. Total valuation allowance		
11. Subtotal (Lines 9 plus 10)	33,019,705,798	38,769,435,569
12. Total nonadmitted amounts		300,000,000
13. Statement value	33,019,705,798	38,469,435,569

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1	20,540,145,950	16,768,398,500	17,610,936,644	191,418,904	20,540,145,950	19,889,026,710		20,476,264,675
2. Class 2	10,690,640,385	365,998,389	715,089,096	(431,685,266)	10,690,640,385	9,909,864,411		11,074,518,323
3. Class 3	2,001,111,625	62,980,428	217,504,605	293,669,429	2,001,111,625	2,140,256,877		2,053,852,291
4. Class 4	1,324,320,206	148,364,883	273,011,543	(44,389,399)	1,324,320,206	1,155,284,147		1,201,196,069
5. Class 5	284,398,137	1,251,118	46,898,530	(14,417,956)	284,398,137	224,332,769		271,310,850
6. Class 6	106,308,740	179,374	31,995,698	4,853,465	106,308,740	79,345,881		109,252,162
7. Total Bonds	34,946,925,043	17,347,172,691	18,895,436,116	(550,823)	34,946,925,043	33,398,110,795	0	35,186,394,370
PREFERRED STOCK								
8. Class 1	2,892,005,620	15,000,000	2,821,000,000	9,994,573	2,892,005,620	96,000,194		3,012,607,807
9. Class 2	162,740,758	11,057,590	5,550,000	(8,892,712)	162,740,758	159,355,636		151,661,494
10. Class 3	21,895,465	40,375		(2,618,050)	21,895,465	19,317,790		26,923,872
11. Class 4	16,752,123	845,688		(8,470,544)	16,752,123	9,127,266		22,415,422
12. Class 5	7,834,717	88,769	1,093,594	8,385,943	7,834,717	15,215,834		9,689,653
13. Class 6	951,250	23,449	73,360	1,903,310	951,250	2,804,649		2,640,586
14. Total Preferred Stock	3,102,179,933	27,055,870	2,827,716,954	302,520	3,102,179,933	301,821,369	0	3,225,938,834
15. Total Bonds and Preferred Stock	38,049,104,976	17,374,228,562	21,723,153,071	(248,303)	38,049,104,976	33,699,932,164	0	38,412,333,204

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	2,024,699,548	XXX	2,026,528,878	4,403,401	1,501,224

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,887,044,542	2,883,787,511
2. Cost of short-term investments acquired	33,446,210,020	73,441,865,703
3. Increase (decrease) by adjustment	(2,657,990)	(3,970,035)
4. Increase (decrease) by foreign exchange adjustment		0
5. Total profit (loss) on disposal of short-term investments	(262,798)	(244,787)
6. Consideration received on disposal of short-term investments	34,305,634,226	73,434,393,851
7. Book/adjusted carrying value, current period	2,024,699,548	2,887,044,542
8. Total valuation allowance		
9. Subtotal (Lines 7 plus 8)	2,024,699,548	2,887,044,542
10. Total nonadmitted amounts		
11. Statement value (Lines 9 minus 10)	2,024,699,548	2,887,044,542
12. Income collected during period	15,711,150	24,770,476
13. Income earned during period	16,047,646	25,779,472

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
Replicated Assets Open											
90459#AA1	RSAT - Unibank Sub Flt Rate 0% Due 05/17/06	1	25,000,000	24,906,803	Interest Rate Swap	283,143	05332* AR 9	Automotive Rentals	10,000,000	9,989,260	1FE
							G76891 AE 3	Royal Bank of Scotland Group PLC	829,032	850,000	1FE
							361874 AB 6	GMAC Swift Tr 1999-1	7,527,167	7,530,750	1FE
							857476 AA 3	State Street Cap Trust I Bank Gtd	6,444,459	6,253,650	1FE
184502A*3	RSAT- Clear Channel Comm. 0% Due 02/28/07	2	10,000,000	10,761,130	Credit Default Swap	254,130	705200 AG 6	PECO EnergyTrans Trust 1999- A A 7	10,227,207	10,507,000	1FE
369622@H9	RSAT-Gen'l Elect. Capital Corp 0% Due 06/05/07	1	5,000,000	5,343,266	Credit Default Swap	48,266	055227 AA 0	Bacob Bank SC Sub Nt	5,132,165	5,295,000	1FE
78387GB@1	RSAT-SBC Communicat. 5.875% Due 08/15/12	1	10,000,000	10,566,604	Credit Default Swap	532,604	526057 AN 4	Lennar Corp Nt	9,985,536	10,034,000	2FE
17248RA@5	RSAT-Cingular Wireless 6.40% Due 02/15/11	1	5,000,000	2,826,900	Credit Default Swap	330,400	76116F AG 2	REFCO	2,164,857	2,496,500	1
41014SA#3	RSAT-John Hancock Due 10/23/07	1	10,000,000	5,359,550	Credit Default Swap	366,550	76116F AG 2	REFCO	4,329,715	4,993,000	1
78442PA@5	RSAT-SLM Corp Due 10/30/05	1	10,000,000	10,025,534	Credit Default Swap	15,534	74407D AC 9	Providian Gateway MT 2001-B A	9,975,999	10,010,000	1
750236A@0	RSAT-Radian Group Inc Due 03/20/08	1	10,000,000	8,542,058	Credit Default Swap	335,813	76116F AG 2	REFCO	2,164,857	2,496,500	1
							47813# AB 0	Johns Manville Due 03/02/2011	5,156,702	5,709,745	1
X7330#AB2	RSAT-Republic of Croatia	2	10,000,000	10,065,920	Credit Default Swap	68,920	59159U AP 3	Metris MT 1999-3 A	9,960,017	9,997,000	1FE
219868A*7	RSAT-Corp Andina De Formento Due 12/08/06	1	5,000,000	5,706,560	Credit Default Swap	109,525	13067# U6 4	California St Lottery Commission	4,994,691	5,597,035	1
78442PC#1	RSAT-SLM Corp 5.125% 08/27/2012	1	10,000,000	11,195,940	Credit Default Swap	115,940	41011W AH 3	John Hancock Fdg MTN 6.50% Due 2011	9,997,267	11,080,000	1FE
105756A@9	RSAT-Federative Repub. of Brazil Due 08/20/05	4	5,000,000	5,350,996	Credit Default Swap	48,046	121899 BX 5	Burlington Northern Sante Fe	5,095,596	5,302,950	2FE
78442PF#8	RSAT-Sallie Mae Corp 5.125% Due 12/20/05	1	10,000,000	10,047,205	Credit Default Swap	16,205	76110W ZX 7	Residential Asset Security Corp	10,000,000	10,031,000	1FE
053611B*9	RSAT-Avery Corp 6.33% Due 09/15/06	1	10,000,000	10,050,948	Credit Default Swap	2,448	03072S LV 5	Ameriquest Mtg Secs Inc 2003-11 M1	5,000,000	5,050,500	1FE
							69347B AK 8	PNC Bk Na 1997-2 B	4,988,243	4,998,000	1FE
053611B@7	RSAT-Avery Corp 6.33% Due 09/15/05	1	10,000,000	10,045,281	Credit Default Swap	19,281	03072S NS 0	Ameriquest Mtg Secs Inc 2004-R1 M1	10,000,000	10,026,000	1FE
652482B*0	RSAT-News Corp 7.25% Due 03/28/06	2	10,000,000	9,757,761	Credit Default Swap	30,511	14149# AB 5	Cardinal Glass Inds Inc Sr Nt	10,000,000	9,727,250	2
87612EB*6	RSAT-Target Corp 6.35% Due 03/20/06	1	10,000,000	10,284,860	Credit Default Swap	10,860	16151R CS 0	Chase Credit Card MT 2003-4 B	10,000,000	10,274,000	1FE
803111G#4	RSAT- Sara Lee Corp 6.25% Due 03/20/06	1	10,000,000	10,142,862	Credit Default Swap	5,862	00432C AG 6	Access Group 2001-B	10,000,000	10,137,000	1FE
12201PA*7	RSAT-Burlington Resources 6.5% Due 03/20/06	2	10,000,000	10,024,419	Credit Default Swap	6,419	40439X AD 6	HVB Mtg Cap Corp 2003-FL1	5,000,000	5,000,000	1FE
							02582J BV 1	AMEX-Optima Mt 2002-1 B	5,000,000	5,018,000	1FE
565849A*7	RSAT- Marathon Oil 6.125% Due 03/20/06	2	10,000,000	10,005,066	Credit Default Swap	5,066	40439X AD 6	HVB Mtg Cap Corp 2003-FL1	2,000,000	2,000,000	1FE
							40439X AE 4	HVB Mtg Cap Corp 2003-FL1	8,000,000	8,000,000	1FE
071813B* 9	RSAT-Baxter 4.625% Due 03/20/06	1	10,000,000	10,030,443	Credit Default Swap	9,443	41011W AK 6	John Hancock Global Funding II Sec Nt	10,016,599	10,021,000	1FE
580135U# 6	RSAT-McDonalds Corp 6% Due 03/20/06	1	10,000,000	10,037,907	Credit Default Swap	16,907	41011W AK 6	John Hancock Global Funding II Sec Nt	10,016,599	10,021,000	1FE
22237UA@1	RSAT-Countrywide 2.875% Due 03/20/06	1	10,000,000	10,015,597	Credit Default Swap	7,097	41011W AK 6	John Hancock Global Funding II Sec Nt	5,008,299	5,010,500	1FE
							69347B AK 8	PNC Bk Na 1997-2 B	4,988,243	4,998,000	1FE
X9292ZZZ9	RSAT- Ukraine Due 2011	4	5,000,000	5,048,150	Credit Default Swap	48,150	L9641# AA 7	Vetco Int'l Mezz Cr Facility	5,000,000	5,000,000	5*
251591A*4	RSAT- DDR 3.875% Due 01/30/2009	2	10,000,000	10,108,437	Credit Default Swap	(9,437)	54265S AB 1	Long Grove CLO Ltd 2004-1A B	8,900,000	9,012,140	1FE
							38980M AB 1	Grayston CLO II 2004-A2L	1,100,000	1,105,734	1FE
26056RZZ5	RSAT - DLJ CDX Due 03/30/2010	4	10,000,000	10,029,450	Credit Default Swap	(41,603)	851919 AB 6	St. George Fdg CBO 2000-1A B	5,041,452	5,050,000	1FE
							67572B AB 8	Octagon CLO VII 2004-7A, A2L	4,000,000	4,015,840	1FE
							38980M AB 1	Grayston CLO II 2004-A2L	1,000,000	1,005,213	1FE
24500A001	RSAT - Del Amo Fashion Center Oper Co	1	14,044,444	16,855,592	Credit Default Swap	(691)	369550 AL 2	General Dynamics Sr. Note Due 08/15/10	5,036,367	5,058,950	1FE
							597433 B* 1	Midland PLC Perp Fin Ser. 2 Due 09/29/2049	11,700,452	11,797,333	1FE
455780ZZ2	RSAT - Indonesian Pupiah	1	5,000,000	4,761,972	Currency Forward Swap	(238,028)	990001 MP 1	Travelers Money Market Liquidity Pool	5,000,000	5,000,000	1
9999999.	Total		269,044,444	267,897,210	XXX	2,397,358	XXX	XXX	260,781,521	265,499,849	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	36	330,000,000	34	300,000,000	0	0	0	0	36	330,000,000
2. Add: Opened or Acquired Transactions	3	18,000,000	1	14,044,444					4	32,044,444
3. Add: Increases in Replicated Asset Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions	5	48,000,000	6	45,000,000					11	93,000,000
5. Less: Positions Disposed of for Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending inventory	34	300,000,000	29	269,044,444	0	0	0	0	29	269,044,444

SCHEDULE S - 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)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only				
		Life Contracts		4	5	6
		2	3			
States, Etc.	Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama AL	YES	881,808	6,397,056	427,936	324,146	
2. Alaska AK	YES	57,818	776,911	43,992	337,000	
3. Arizona AZ	YES	790,973	44,743,923	1,567,752	716,854	
4. Arkansas AR	YES	512,740	1,544,332	155,960	288,927	
5. California CA	YES	118,516,470	248,631,645	12,541,281	234,652,262	
6. Colorado CO	YES	768,457	35,944,512	1,244,275	25,077,197	
7. Connecticut CT	YES	4,211,242	260,838,349	12,628,942	131,243,786	
8. Delaware DE	YES	13,760,119	3,563,157	253,495	64,558,743	
9. District of Columbia DC	YES	15,149,854	2,884,224	290,070		
10. Florida FL	YES	7,649,544	35,638,222	12,849,989	4,760,572	
11. Georgia GA	YES	1,644,437	39,001,835	989,960	4,089,980	
12. Hawaii HI	YES	416,901	1,470,149	790,096	7,000,682	
13. Idaho ID	YES	252,929	286,542	93,940		
14. Illinois IL	YES	18,089,479	89,424,523	2,625,786	557,278	
15. Indiana IN	YES	2,033,531	4,040,469	1,243,684	350,231	
16. Iowa IA	YES	445,681	3,297,487	669,029	82,482	
17. Kansas KS	YES	808,953	8,539,704	653,484	2,388	
18. Kentucky KY	YES	543,834	3,899,547	501,363	1,023	
19. Louisiana LA	YES	1,126,931	4,411,382	340,052	55,369	
20. Maine ME	YES	740,479	2,272,587	984,623	341	
21. Maryland MD	YES	1,607,477	29,201,013	4,194,298	6,615,946	
22. Massachusetts MA	YES	4,954,528	43,505,054	7,074,621	536,861,282	
23. Michigan MI	YES	3,865,497	64,473,892	890,915	84,837	
24. Minnesota MN	YES	2,708,005	8,452,447	2,396,508	50,373,281	
25. Mississippi MS	YES	492,509	3,629,864	165,974	2,046	
26. Missouri MO	YES	953,669	24,190,294	955,027	194,237	
27. Montana MT	YES	191,894	337,862	99,790		
28. Nebraska NE	YES	345,173	1,737,839	314,814	341	
29. Nevada NV	YES	307,525	2,361,588	257,052		
30. New Hampshire NH	YES	642,114	10,527,038	754,829	103,414	
31. New Jersey NJ	YES	8,217,232	418,357,070	11,061,429	258,394,325	
32. New Mexico NM	YES	381,928	4,000,402	263,469	341	
33. New York NY	YES	110,686,997	413,486,755	30,802,051	353,099,426	
34. North Carolina NC	YES	16,089,059	56,377,689	3,855,842	268,261,874	
35. North Dakota ND	YES	2,097,806	726,772	44,926	4,434	
36. Ohio OH	YES	1,713,051	54,580,814	2,076,294	631,961	
37. Oklahoma OK	YES	407,750	2,439,268	201,149	247,899	
38. Oregon OR	YES	336,204	3,385,512	582,389	6,547,318	
39. Pennsylvania PA	YES	9,352,657	98,972,722	4,089,156	76,749,992	
40. Rhode Island RI	YES	485,017	7,714,320	790,999	1,705	
41. South Carolina SC	YES	2,248,544	33,498,883	1,594,991	277,203	
42. South Dakota SD	YES	114,847	(814,200)	137,264	2,499,786	
43. Tennessee TN	YES	1,115,510	19,710,892	609,505	2,046	
44. Texas TX	YES	2,837,163	80,151,248	2,191,950	2,380,953	
45. Utah UT	YES	671,371	1,620,555	173,833	112,386	
46. Vermont VT	YES	277,910	2,788,757	804,793	318,335	
47. Virginia VA	YES	2,429,824	40,876,120	2,436,148	278,654	
48. Washington WA	YES	567,097	8,672,153	1,047,046	3,064,047	
49. West Virginia WV	YES	389,175	3,939,242	172,133	117,347	
50. Wisconsin WI	YES	603,376	11,056,342	563,458	50,137,529	
51. Wyoming WY	YES	123,231	1,590,532	65,686		
52. American Samoa AS	NO					
53. Guam GU	YES	23,068	1,529	3,927		
54. Puerto Rico PR	YES	718,347	6,095,027	185,483	682	
55. US Virgin Islands VI	YES	174,242	4,498	22,817		
56. Canada CN	YES	85,761	2,713			
57. Aggregate Other Alien OT	XXX	3,721,656	1,621,529	41,566	0	0
58. Subtotal	(a) 54	370,339,394	2,256,880,592	131,817,837	2,091,462,894	0
90. Reporting entity contributions for employee benefit plans	XXX					
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	536,888		5,347,530		
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0
95. Totals (Direct Business)	XXX	370,876,282	2,256,880,592	137,165,367	2,091,462,894	0
96. Plus Reinsurance Assumed	XXX	(1,903,241)		40,737		
97. Totals (All Business)	XXX	368,973,041	2,256,880,592	137,206,104	2,091,462,894	0
98. Less Reinsurance Ceded	XXX	56,840,703	3,124,117	119,536,481		
99. Totals (All Business) less Reinsurance Ceded	XXX	312,132,338	2,253,756,475	17,669,623	2,091,462,894	0

DETAILS OF WRITE-INS

5701. Philippines	XXX	326				
5702. Bahamas	XXX	3,426,712		11,848		
5703. Others	XXX	294,618	1,621,529	29,719		
5798. Summary of remaining write-ins for line 57 from overflow page	XXX	0	0	0	0	0
5799. Total (Lines 5701 thru 5703 plus 5798) (Line 57 above)	XXX	3,721,656	1,621,529	41,566	0	0
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0

(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

Citigroup Inc.	Delaware	52-1568099
… Associated Madison Companies, Inc.	Delaware	13-3140258
… … Citigroup Insurance Holding Corporation	Georgia	58-1708749
… … … American Financial Life Insurance Company (92541) *	Texas	75-1686164
… … … Keeper Holdings LLC	Delaware	N/A
… … … … CitiStreet LLC	Delaware	N/A
… … … Primerica Life Insurance Company (65919) *	Massachusetts	04-1590590
… … … … CitiLife Financial Ltd. *	Ireland	N/A
… … … … National Benefit Life Insurance Company (61409) *	New York	23-1618791
… … … … Primerica Financial Services (Canada) Ltd.	Canada	N/A
… … … … … Primerica Life Insurance Company of Canada *	Canada	N/A
… … … The Travelers Insurance Company - Accident Dept. (39357) *	Connecticut	06-0566090
… … … The Travelers Insurance Company - Life Dept. (87726) *	Connecticut	06-0566090
… … … … CitiInsurance Life Insurance Company, Ltd. *	China	N/A
… … … … One Financial Place Corporation	Delaware	06-1576470
… … … … Plaza LLC	Connecticut	N/A
… … … … … Travelers Asset Management International Company LLC	New York	N/A
… … … … … Tower Square Securities, Inc.	Connecticut	06-0843577
… … … … … Travelers Distribution LLC	Delaware	N/A
… … … … TL&A Insurance Distribution LLC	Delaware	N/A
… … … … The Travelers Life and Annuity Company (80950) *	Connecticut	06-0904249
… … … … TLA Holdings LLC	Connecticut	N/A
… … … … … Citigroup Mortgage Securities Corporation	Connecticut	06-1096065
… … … … … The Prospect Company	Delaware	N/A
… … … … Travelers International Investments Ltd.	Cayman Islands	98-0187886
… … … … Tribeca Citigroup Investments Ltd.	Cayman Islands	98-0378985
… … … … Umbrella Bear, Inc.	Florida	06-1501680
… … … The Travelers Life and Annuity Reinsurance Company (12232) *	South Carolina	20-1452630
… … Primerica Financial Services, Inc.	Nevada	88-0269888
… … SL&H Reinsurance, Ltd. *	Nevis Island	59-2578257
… Citigroup Global Markets Holdings Inc.	New York	11-2418067
… Citigroup Holdings Company	Delaware	06-1551348
… … Citicorp	Delaware	06-1515595
… … … Citibank Delaware	Delaware	13-3124149
… … … … Citicorp Assurance Co. (45039) *	Delaware	51-0335119
… … … … Citicorp Life Insurance Company (80322) *	Arizona	43-0979556
… … … … … First Citicorp Life Insurance Company (92746) *	New York	13-3078429
… … … Citibank, N.A.	USA	13-5266470
… … … … Citibank Mortgage Reinsurance, Inc. (11315) *	Vermont	03-0361890
… … … … Citibank Overseas Investment Corporation	USA	13-6097632
… … … … … Associates International Holdings Corp.	New York	06-1034218
… … … … … … ACONA B.V.	The Netherlands	N/A
… … … … … … … Associates Financial Corporation Limited	United Kingdom	N/A
… … … … … … … … CitiInsurance General Insurance Company Limited *	United Kingdom	N/A
… … … … … … … … CitiInsurance Life Assurance Company Limited *	United Kingdom	N/A
… … … … … Citigroup Asia Pacific Holding Corporation	Delaware	N/A
… … … … … … Citigroup Holding (Singapore) Private Limited	Singapore	N/A

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

PART 1 – ORGANIZATIONAL CHART

… … … … … … … Citibank Pty Limited	Australia	N/A
… … … … … … … … Citicorp Limited	Australia	N/A
… … … … … … … … … Citicorp General Insurance Limited *	Australia	N/A
… … … … … … … … … … Citicorp Life Insurance Limited *	Australia	N/A
… … … … Citicorp Insurance Services, Inc.	Delaware	62-1282460
… … … Citicorp (Mexico) Holdings LLC	Delaware	N/A
… … … … Grupo Financiero Banamex, S.A. de C.V.	Mexico	N/A
… … … … … Seguros Banamex, S.A. de C.V., Integrante del Grupo Financiero Banamex *	Mexico	N/A
… … … Citicorp Banking Corporation	Delaware	13-3012736
… … … … Associates First Capital Corporation	Delaware	06-0876639
… … … … … Atlantic General Insurance Limited *	Bermuda	N/A
… … … … … Atlantic Reinsurance Limited *	Bermuda	N/A
… … … … … CitiFinancial Credit Company	Delaware	52-0883351
… … … … … … American Health and Life Insurance Company (60518) *	Texas	52-0696632
… … … … … … … City Holdings Reinsurance Life Company (73555) *	Arizona	86-0539593
… … … … … … … Sears Life Insurance Company (69914) *	Texas	36-3742955
… … … … … … Chesapeake Appraisal and Settlement Services Inc.	Maryland	N/A
… … … … … … … Chesapeake Title Reinsurance Company, Inc. (11693) *	Vermont	52-2308738
… … … … … … Citicorp Administrative Services, Inc.	Texas	75-2855422
… … … … … … Citicorp Select, Inc.	Maryland	52-0255715
… … … … … … Triton Insurance Company (41211) *	Missouri	59-2174734
… … … … … … … Aristar Insurance Company (20834) *	South Carolina	04-2275299
… … … … … Citigroup Finance Canada Inc.	Canada	N/A
… … … … … … CitiFinancial Canada, Inc.	Canada	N/A
… … … … … … … London and Midland General Insurance Company *	Canada	N/A
… … … … … Financial Reassurance Company, Ltd. *	Bermuda	N/A
… … … … Citibank (West) Bancorp Inc.	Delaware	N/A
… … … … … Citibank (West) Holdings Inc.	Delaware	13-3990512
… … … … … … Principal Mortgage Reinsurance Co. (11353) *	Vermont	03-0363273
… … … … Citicorp Insurance USA, Inc. (10572) *	Vermont	13-3288998
… … … … Citicorp International Life Insurance Company, Ltd. *	Bermuda	N/A
… … … … Citicorp International Trade Indemnity, Inc. (27111) *	New Jersey	13-3377194
… … … … Citilife S.A./N.V. *	Belgium	N/A
… … … … Copelco Reinsurance Company, Ltd. *	Bermuda	N/A
… … … … Siembra Seguros de Retiro S.A. *	Argentina	N/A
… … … … Siembra Seguros de Vida S.A. *	Argentina	N/A
… … … CitiInsurance International Holdings Inc.	Delaware	06-1597037
… … … … Citi Fubon Life Insurance Company Hong Kong Limited *	Hong Kong	N/A
… … … … CitiInsurance do Brasil Vida e Previdencia S.A. *	Brazil	N/A
… … … … CitiInsurance Polska Towarzystwo Ubezpieczen na Zycie Spolka Akcyjna *	Poland	N/A
… … … … CitiInsurance Reinsurance (Bermuda) Ltd. *	Bermuda	N/A
… … … … Mitsui Sumitomo CitiInsurance Life Insurance Co., Ltd. *	Japan	N/A
… Citigroup Investments Inc.	Delaware	06-1497445

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

Explanations:

Bar Code:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2304. Real estate operating fund	357,613		357,613	489,596
2305. COLI - Supplemental Benefits Trust			0	85,992,030
2306. Mortgage payments advanced	81,776	81,776	0	
2307. Prepaid expenses	266,107	266,107	0	
2308. Deferred real estate expenses	91	91	0	
2309. Field offices funds receivable	(738,937)	(738,937)	0	
2397. Summary of remaining write-ins for Line 23	(33,350)	(390,964)	357,613	86,481,626

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous balances	16,437,038	22,359,841
2505. Voluntary investment valuation reserve	1,662,609	2,025,033
2506. Unpaid real estate costs	1,368,532	3,180,206
2507. From Accident Department Statement	1,252,168	1,244,921
2508. Deferred commitment fees	168,800	517,111
2509. Deferred compensation payable	23,771	1,285,870
2510. Capitalized lease		109,254,050
2597. Summary of remaining write-ins for Line 25	20,912,918	139,867,033

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Change in COLI cash values	5,728,680	4,901,287	6,349,162
08.305. Service fee income	4,266,880	3,747,447	8,146,461
08.397. Summary of remaining write-ins for Line 8.3	9,995,560	8,648,734	14,495,623

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Payment under TIC tax sharing agreement	(3,450,210)	(2,479,580)	(2,529,086)
5305. Transfer of lease to parent	(3,755,804)		
5306. Benefit plan changes	(257,298,085)		(18,400,000)
5397. Summary of remaining write-ins for Line 53	(264,504,099)	(2,479,580)	(20,929,086)

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"

E01

1	Location		4	5	6	7	8	9	10	11	12	13	14	15	16
	2	3													
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	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
Property Sold															
RE# 12921 Regent Center (partial)	Irving	TX	05/31/2005	KDC-Regent I Investment, LP	351,967				349,864	1,468,830		1,118,966	1,118,966		
RE# 12948 Cook (partial)	Tyler	TX	05/13/2005	Samuel J. Miller	28,101				28,101	45,580		17,479	17,479		
RE# 12948 Cook (partial)	Tyler	TX	06/08/2005	Bennie Ferguson	123,974				123,974	214,145		90,171	90,171		
0199999. Totals					504,042	0	0	0	501,939	1,728,555	0	1,226,616	1,226,616	0	0
9999999. Totals					504,042	0	0	0	501,939	1,728,555	0	1,226,616	1,226,616	0	0

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
Mortgages in Good Standing											
Farm Mortgages											
30234579	Multiple Counties	AL		35,000,000	06/15/2005	4.690	35,000,000			62,562,500	05/22/2005
30234516	Multiple Counties	CA		7,200,000	11/30/2004	7.090	7,200,000			7,200,000	10/08/2004
30234526	Fresno	CA		850,000	03/01/2005	5.590	850,000			850,000	05/12/2004
30234528	Kern	CA		5,000,000	12/22/2004	4.840	5,000,000			5,000,000	06/16/2005
30234533	Multiple Counties	CA		3,294,118	06/23/2005	6.960	3,294,118			8,505,412	02/18/2005
30234536	Stanislaus	CA		2,700,000	06/24/2005	6.150	2,700,000			4,400,000	09/29/2004
30234542	Multiple Counties	CA		3,305,085	04/20/2005	7.070	3,305,085			9,486,569	12/22/2004
30234549	Glenn	CA		1,000,000	05/10/2005	6.680	1,000,000			2,631,413	01/21/2005
30234556	Fresno	CA		2,200,000	06/27/2005	5.960	2,200,000			3,000,000	01/27/2005
30234561	Multiple Counties	CA		7,317,666	04/01/2005	6.750	7,317,666			13,857,000	04/29/2004
30234569	Monterey	CA		1,000,000	04/07/2005	5.590	1,000,000			2,229,940	03/28/2005
30234576	Monterey	CA		4,500,000	04/14/2005	6.670	4,500,000			6,000,000	03/29/2005
30234563	Multiple Counties	FL		3,555,724	04/08/2005	4.900	3,555,724			15,010,724	01/14/2005
30234564	Multiple Counties	FL		1,349,961	04/08/2005	4.130	1,349,961			4,654,276	01/14/2005
30234567	Calhoun	GA		1,000,000	04/26/2005	6.560	1,000,000			1,790,000	04/04/2005
30234577	Multiple Counties	LA		1,660,000	05/19/2005	6.150	1,660,000			2,363,000	04/18/2005
30234566	Multiple Counties	MS		5,000,000	04/14/2005	5.850	5,000,000			8,571,429	04/24/2005
30234584	Rappahannock	VA		3,000,000	05/25/2005	5.830	3,000,000			11,737,500	07/16/2004
0199999. Total - Mortgages in Good Standing - Farm Mortgages				88,932,553	XXX	XXX	88,932,553	0	0	169,849,762	XXX
Commercial Mortgages - All Other											
30234478	West Hills	CA		102,773	04/05/2004	6.112	102,773			102,773	03/05/2004
30234492	Los Angeles	CA		163,015	06/30/2004	4.820	163,015			163,015	05/11/2004
30234511	Hollywood	CA		376,793	12/28/2004	5.862	376,793			376,793	08/13/2004
30234574	Torrance	CA		14,044,444	05/26/2005	4.790	14,044,444			19,288,889	03/24/2005
30234568	Fort Myers	FL		24,670,387	04/29/2005	6.962	24,670,387			37,100,000	02/25/2005
30234572	Dallas	TX		8,500,000	05/11/2005	4.512	8,500,000			18,500,000	04/07/2005
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				47,857,412	XXX	XXX	47,857,412	0	0	75,531,470	XXX
0899999. Total - Mortgages in Good Standing				136,789,966	XXX	XXX	136,789,966	0	0	245,381,232	XXX
9999999. Totals				136,789,966	XXX	XXX	136,789,966	0	0	245,381,232	XXX

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Loan Number	City	State	Loan Type	Date Acquired	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/ Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
Mortgages Closed by Repayment												
206393-0	EPES	AL		11/01/1995	187,000			187,000	187,000			0
206858-0	MONTEVALLO	AL		06/15/1998	2,170,109			1,986,034	1,990,592		4,558	4,558
206665-0	CASH	AR		06/10/1997	113,789			108,779	108,779			0
30234429	Plymouth	CA		06/27/2003	1,500,000			1,500,000	1,500,000			0
206290-0	TIPTON	CA		02/13/1995	846,125			793,577	793,577			0
206338-0	Chowchilla	CA		06/28/1995	524,362			509,919	509,919			0
206352-0	LIVE OAK	CA		07/24/1995	201,409			201,409	201,409			0
206354-0	SHAFTER	CA		07/12/1995	241,071			241,071	241,071			0
206357-0	LINDSAY	CA		08/31/1995	73,497			73,497	73,497			0

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
206364-0	YUBA CITY	CA		07/14/1995	400,414			389,456	389,456			0
206367-0	Arvin	CA		08/08/1995	421,342			421,342	421,342			0
206381-0	MADERA	CA		08/31/1995	11,785			1,785	1,785			0
206433-0	Fresno	CA		01/25/1996	1,330,277			1,298,869	1,298,869			0
206621-0	EL RIO	CA		03/20/1997	2,773,532			2,716,514	2,716,514			0
206623-0	EL RIO	CA		03/20/1997	1,514,544			1,483,409	1,483,409			0
207142-0	Lindsay	CA		08/02/1999	1,367,168			1,330,890	1,330,890			0
207280-0	Healdsburg	CA		05/25/2001	2,053,623			1,728,780	1,728,780			0
207332-0	TIPTON	CA		09/19/2001	868,765			849,145	849,145			0
207358-0	REEDLEY	CA		11/21/2001	19,125,000			18,562,500	18,562,500			0
207374-0	Plymouth	CA		12/05/2001	2,415,000			2,380,000	2,380,000			0
207376-0	Plymouth	CA		12/05/2001	1,040,563			1,031,490	1,031,490			0
207411-0	Plymouth	CA		09/16/2002	2,422,475			2,406,176	2,406,176			0
206432-0	KEENESBURG	CO		12/22/1995	663,395			663,395	663,395			0
131-0	Hartford	CT		11/11/1988	5,294			5,294			(5,294)	(5,294)
30234405	Clewiston	FL		12/30/2002	2,687,400			2,612,750	2,612,750			0
30234407	Clewiston	FL		12/30/2002	2,700,000			2,625,000	2,625,000			0
206447-0	Arcadia	FL		02/26/1996	2,971,279			2,910,722	2,910,722			0
207183-0	MULTIPLE COUNTIES	FL		12/01/1999	3,540,271			3,468,804	4,446,570		977,766	977,766
30234441	Buford	GA		11/06/2003	4,765,769			80,003	80,003			0
206490-0	LEARY	GA		05/30/1996	93,336			333,500	333,500			0
207024-0	Leary	GA		02/26/1999	359,500			4,721,249	4,721,249			0
206175-0	ABERDEEN	ID		09/01/1994	112,690			112,690	112,690			0
206684-0	ABERDEEN	ID		08/04/1997	1,801,621			1,801,621	1,801,621			0
206390-0	OAK RIDGE	LA		07/21/1995	176,000			176,000	176,000			0
207217-0	MULTIPLE COUNTIES	MS		02/16/2000	817,915			245,279	245,279			0
207152-0	MULTIPLE COUNTIES	MS		09/30/1999	2,265,302			64,792	64,792			0
207239-0	MULTIPLE COUNTIES	MS		02/16/2000	48,113			3,811	3,811			0
206321-0	Gering	NE		06/16/1995	143,000			143,000	143,000			0
30234509	Philadelphia	PA		08/13/2004	23,814,493			5,370,983	5,370,983			0
206762-0	HUDSPETH	TX		01/09/1998	2,991			2,991	2,991			0
0199999. Total - Mortgages Closed by Repayment					88,570,219	0	0	65,543,523	66,520,554	0	977,031	977,031
Mortgages Sold												
30234559	Woodbridge	NJ		03/11/2005				30,000,000	30,000,000			0
0299999. Total - Mortgages Sold					0	0	0	30,000,000	30,000,000	0	0	0
9999999. Totals					88,570,219	0	0	95,543,523	96,520,554	0	977,031	977,031

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
		3	4									
CUSIP Identification	Number of Units and Description	City	State	Name of Vendor	NAIC Desig-nation	Date Acquired	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	SVO Assigned Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
000000 00 0	AEA Mezzanine (Un-lvgd) Fd, LP 42.7% Ownership	New York	NY	Direct	0	04/27/2005	2,854,032		2,854,032			
000000 00 0	BlackRock Kelso Holdings, LLC 20% Ownership	New York	NY	Direct	0	06/21/2005	10,000,000		10,000,000			
000000 00 0	Enervest Energy Instn Fd X-A, LP 24.4% Ownership	Houston	TX	Direct	0	05/12/2005	143,654		143,654			
000000 00 0	Falcon Mezzanine Partners II, LP 11.1% Ownership	Needham	MA	Direct	0	05/02/2005	163,527		163,527			
000000 00 0	Prudential Capital Partners II, LP 5% Ownership	Chicago	IL	Direct	0	04/28/2005	242,186		242,186			
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							13,403,400	0	13,403,400	0	0	0
3199999. Subtotal - Unaffiliated							13,403,400	0	13,403,400	0	0	0
3399999. Totals							13,403,400	0	13,403,400	0	0	0

SCHEDULE BA - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Number of Units and Description	City	State	Name of Purchaser or Nature of Disposition	Date 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 at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
Commercial Mortgage Loan 100% Ownership	New York	NY	Liquidation	11/04/1993								0
Commercial Mortgage Loan 100% Ownership	Holyoke	CO	Liquidation	04/30/2001								0
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated					0	0	0	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
EQT Northern Europe US no. 1, LP	Guernsey, Channel Islands	GB	Realized FX	07/06/2001						92,903		92,903
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated					0	0	0	0	0	92,903	0	92,903
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
ACP Westshore, LLC 10% Ownership	Tampa	FL	Sale	06/08/2001	483,570	49,664		435,067	701,346		266,279	266,279
JMG Brookstone Investors, LLC 20% Ownership	Chapel Hill	NC	Liquidation	02/01/2002	639,307	210,918		986,224	986,224			0
SAP II-III Summer Chase, LLC 9.1% Ownership	Great Neck	NY	Liquidation	02/04/2000	119,637	175,180		1,252,792	1,252,792			0
Orion European Real Estate Fund, CV 6.9% Ownership	Chicago	IL	Realized FX	03/08/2000						484,112		484,112
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated					1,242,514	435,762	0	2,674,083	2,940,363	484,112	266,279	750,391
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
European Greio/TIC Real Estate Inv, LLC 100% Ownership	Hartford	CT	Realized FX	06/26/2002						476,297		476,297
TIC European Real Estate LP, LLC 100% Ownership	Hartford	CT	Realized FX	08/27/2003						(7,702)		(7,702)
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated					0	0	0	0	0	468,595	0	468,595
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
Structured Service Holding, LP	New York	NY	Withdrawal	08/01/2003	1,035,495			1,194,483	1,194,483			0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated					1,035,495	0	0	1,194,483	1,194,483	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
Euro TI Investments, LLC	Hartford	CT	Realized FX	06/15/2000						2,935,577		2,935,577
Euro TI Investments, LLC	Hartford	CT	Realized FX	08/07/1998						554,157		554,157
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated					0	0	0	0	0	3,489,735	0	3,489,735
Surplus Debentures - Unaffiliated												
Met Life Ins Co Nt 7.700% 11/01/2015	New York	NY	Sale	11/20/2002	6,827,051			6,808,537	7,263,300		454,763	454,763
Met Life Ins Co Surp Nt 7.700% 11/01/2015	New York	NY	Sale	10/15/2002	1,801,182			1,784,693	1,789,550		4,858	4,858
2199999. Total - Surplus Debentures - Unaffiliated					8,628,233	0	0	8,593,230	9,052,850	0	459,621	459,621
Any Other Class of Admitted Assets - Unaffiliated												
Reorganized DTN Holdings	Omaha	NE	Sale	05/01/2004	174,697			174,697	1,356,000		1,181,303	1,181,303
2999999. Total - Any Other Class of Admitted Assets - Unaffiliated					174,697	0	0	174,697	1,356,000	0	1,181,303	1,181,303

SCHEDULE BA - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Number of Units and Description	City	State	Name of Purchaser or Nature of Disposition	Date 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 at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
Any Other Class of Admitted Assets - Affiliated												
Citigoup Alt Inv Ltd RE Mezz Inv III, LLC 54.4% Ownership.	New York	NY	Transferred to CT Mezzanine Partners III, Inc.	06/02/2003	13,894,162			20,451,991				0
3099999. Total - Any Other Class of Admitted Assets - Affiliated					13,894,162	0	0	20,451,991	0	0	0	0
3199999. Subtotal - Unaffiliated					11,080,939	435,762	0	12,636,493	14,543,696	577,015	1,907,203	2,484,218
3299999. Subtotal - Affiliated					13,894,162	0	0	20,451,991	0	3,958,329	0	3,958,329
3399999. Totals					24,975,101	435,762	0	33,088,484	14,543,696	4,535,344	1,907,203	6,442,547

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)
Bonds - U.S. Government									
362087 A9 9	GNMA Builder Buy Down 11.500% 02/15/13		05/01/2005	Direct		26,777	27,885	267	1
362089 RH 9	GNMA 30-Year Fixed 11.500% 05/15/13		05/01/2005	Direct		4,365	4,578	44	1
362090 C7 5	GNMA 30-Year Fixed 11.500% 02/15/13		05/01/2005	Direct		18,570	19,409	186	1
362090 SX 1	GNMA 30-Year Fixed 11.500% 04/15/13		05/01/2005	Direct		9,452	9,900	95	1
362091 2F 6	GNMA 30-Year Fixed 11.500% 03/15/13		05/01/2005	Direct		15,511	16,200	155	1
362091 2G 4	GNMA 30-Year Fixed 11.500% 04/15/13		05/01/2005	Direct		11,952	12,480	120	1
362091 3Q 1	GNMA 30-Year Fixed 11.500% 03/15/13		05/01/2005	Direct		3,254	3,407	33	1
362091 3W 8	GNMA 30-Year Fixed 11.500% 07/15/13		05/01/2005	Direct		40,482	42,385	406	1
362091 ED 8	GNMA Builder Buy Down 11.500% 05/15/13		05/01/2005	Direct		25,696	26,755	256	1
362091 PD 6	GNMA 30-Year Fixed 11.500% 05/15/13		05/01/2005	Direct		8,034	8,416	81	1
362091 RY 8	GNMA 30-Year Fixed 11.500% 03/15/13		05/01/2005	Direct		4,486	4,691	45	1
362091 RZ 5	GNMA 30-Year Fixed 11.500% 04/15/13		05/01/2005	Direct		25,540	26,746	256	1
362092 3P 1	GNMA 30-Year Fixed 11.500% 08/15/13		05/01/2005	Direct		11,826	12,414	119	1
362092 GF 9	GNMA 30-Year Fixed 11.500% 05/15/13		05/01/2005	Direct		45,474	47,609	456	1
362092 JK 5	GNMA 30-Year Fixed 11.500% 04/15/13		05/01/2005	Direct		17,020	17,846	171	1
362092 W7 9	GNMA 30-Year Fixed 11.500% 08/15/13		05/01/2005	Direct		30,719	32,213	309	1
362093 AH 9	GNMA Builder Buy Down 11.500% 02/15/13		05/01/2005	Direct		15,018	15,601	150	1
362093 AJ 5	GNMA Builder Buy Down 11.500% 02/15/13		05/01/2005	Direct		21,706	22,576	216	1
362093 ZR 0	GNMA 30-Year Fixed 11.500% 02/15/13		05/01/2005	Direct		27,065	28,242	271	1
362094 EE 0	GNMA 30-Year Fixed 11.500% 02/15/13		05/01/2005	Direct		20,488	21,385	205	1
362095 RR 4	GNMA 30-Year Fixed 11.500% 03/15/13		05/01/2005	Direct		8,481	8,865	85	1
362095 UB 5	GNMA 30-Year Fixed 11.500% 02/15/13		05/01/2005	Direct		12,239	12,783	123	1
362096 2V 0	GNMA 30-Year Fixed 11.500% 06/15/13		05/01/2005	Direct		52,994	55,483	532	1
362096 DJ 5	GNMA 30-Year Fixed 11.500% 08/15/13		05/01/2005	Direct		34,867	36,389	349	1
362096 F8 7	GNMA 30-Year Fixed 11.500% 03/15/13		05/01/2005	Direct		7,358	7,722	74	1
362096 PT 0	GNMA 30-Year Fixed 11.500% 03/15/13		05/01/2005	Direct		41,175	42,962	412	1
362097 NC 7	GNMA Builder Buy Down 11.500% 02/15/13		05/01/2005	Direct		38,772	40,104	384	1
362098 JP 1	GNMA 30-Year Fixed 11.500% 06/15/13		05/01/2005	Direct		3,476	3,641	35	1
362098 MK 8	GNMA 30-Year Fixed 11.500% 04/15/13		05/01/2005	Direct		26,340	27,515	264	1
362099 5P 4	GNMA Builder Buy Down 11.500% 04/15/13		05/01/2005	Direct		33,807	35,065	336	1
362099 DD 2	GNMA 30-Year Fixed 11.500% 04/15/13		05/01/2005	Direct		26,320	27,545	264	1
362099 F4 0	GNMA 30-Year Fixed 11.500% 06/15/13		05/01/2005	Direct		16,875	17,657	169	1
362099 XJ 7	GNMA 30-Year Fixed 11.500% 05/15/13		05/01/2005	Direct		14,602	15,303	147	1
362100 3Z 0	GNMA 30-Year Fixed 11.500% 06/15/13		05/01/2005	Direct		29,120	30,330	291	1
362100 GK 9	GNMA 30-Year Fixed 11.500% 11/15/13		05/01/2005	Direct		31,577	33,031	317	1
362100 GV 5	GNMA 30-Year Fixed 11.500% 05/15/13		05/01/2005	Direct		18,246	19,059	183	1
362100 LM 9	GNMA 30-Year Fixed 11.500% 05/15/13		05/01/2005	Direct		19,513	20,343	195	1
362100 RT 8	GNMA 30-Year Fixed 11.500% 07/15/13		05/01/2005	Direct		33,018	34,611	332	1
362100 SW 0	GNMA 30-Year Fixed 11.500% 08/15/13		05/01/2005	Direct		26,614	27,739	266	1
362100 V6 3	GNMA 30-Year Fixed 11.500% 04/15/13		05/01/2005	Direct		64,264	66,926	641	1
362101 E9 4	GNMA 30-Year Fixed 11.500% 05/15/13		05/01/2005	Direct		6,365	6,626	64	1
362101 KV 8	GNMA 30-Year Fixed 11.500% 06/15/13		05/01/2005	Direct		20,274	21,164	203	1
362102 SL 0	GNMA 30-Year Fixed 11.500% 06/15/13		05/01/2005	Direct		37,003	38,570	370	1
362102 XV 2	GNMA 30-Year Fixed 11.500% 07/15/13		05/01/2005	Direct		16,919	17,638	169	1
362103 3B 7	GNMA 30-Year Fixed 11.500% 08/15/13		05/01/2005	Direct		16,536	17,302	166	1
362103 S4 6	GNMA 30-Year Fixed 11.500% 07/15/13		05/01/2005	Direct		22,179	23,119	222	1
362103 SD 6	GNMA 30-Year Fixed 11.500% 06/15/13		05/01/2005	Direct		40,481	42,043	403	1
362103 SY 0	GNMA 30-Year Fixed 11.500% 07/15/13		05/01/2005	Direct		7,608	7,903	76	1
362106 B7 0	GNMA 30-Year Fixed 11.500% 07/15/13		05/01/2005	Direct		26,206	27,286	261	1
362106 HQ 2	GNMA 30-Year Fixed 11.500% 08/15/13		05/01/2005	Direct		10,069	10,531	101	1
36214A F8 1	GNMA 30-Year Fixed 11.500% 06/15/13		05/01/2005	Direct		36,397	37,874	363	1
36214B 7F 2	GNMA 30-Year Fixed 11.500% 07/15/13		05/01/2005	Direct		29,494	30,625	293	1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
36214E CC 7	GNMA 30-Year Fixed 11.500% 09/15/13		05/01/2005	Direct		17,780	18,478	177	1
36214G U9 9	GNMA 30-Year Fixed 11.500% 11/15/13		05/01/2005	Direct		7,555	7,915	76	1
912827 7B 2	US of Amer Treasury Nt 5.000% 08/15/11		06/14/2005	Morgan Stanley Dean Witter		5,806,066	5,475,000	90,746	1
0399999.	Total - Bonds - U.S. Government					7,024,026	6,745,884	102,925	XXX
Bonds - All Other Government									
195325 BG 9	Colombia (Rep of) Nt 6.820% 03/17/13	F	05/02/2005	First Boston Corp		10,000,000	10,000,000		3FE
760942 AR 3	Uruguay (Rep of) Nts 9.250% 05/17/17	F	05/10/2005	Salomon Smith Barney		8,100,000	8,100,000		4FE
1099999.	Total - Bonds - All Other Government					18,100,000	18,100,000	0	XXX
Bonds - Special Revenue and Special Assessment									
31339D 4Q 8	FHLMC 2411 ZE 6.500% 02/15/32		06/01/2005	Interest Capitalization		295,305	295,305		1
31339L LW 8	FHLMC 2395 ZG 6.000% 12/15/31		06/01/2005	Interest Capitalization		82,404	82,404		1
3133TH TM 9	FHLMC 2116-ZA 6.000% 01/15/29		06/01/2005	Interest Capitalization		218,047	218,047		1
3133TR 4H 5	FHLMC 2274 ZM 6.500% 01/15/31		06/01/2005	Interest Capitalization		428,093	428,093		1
3133TR GX 7	FHLMC 2288 Z 6.500% 02/15/31		04/01/2005	Interest Capitalization		34,021	34,021		1
3133TR T4 7	FHLMC 2295 PZ 6.500% 03/15/31		06/01/2005	Interest Capitalization		503,257	503,257		1
3133TT X3 0	FHLMC 2326 ZP 6.500% 06/15/31		06/01/2005	Interest Capitalization		251,844	251,844		1
3133TU YS 1	FHLMC 2353 AZ 6.000% 09/15/31		06/01/2005	Interest Capitalization		92,941	92,941		1
3133TV 6U 5	FHLMC 2359 PZ 6.500% 09/15/31		06/01/2005	Interest Capitalization		102,497	102,497		1
31360A 2Y 1	FNMA 30-Year Fixed 12.500% 09/01/12		05/01/2005	Direct		55,014	55,686	580	1
31360A EE 2	FNMA 30-Year Fixed 12.000% 05/01/11		05/01/2005	Direct		3,583	3,677	37	1
31360A PJ 9	FNMA 30-Year Fixed 12.000% 04/01/11		05/01/2005	Direct		1,823	1,871	19	1
31360A XE 1	FNMA FHA/VA Guar 10.750% 09/01/10		05/01/2005	Direct		2,664	2,790	25	1
31360B HH 0	FNMA 30-Year Fixed 11.000% 07/01/12		05/01/2005	Direct		44,700	47,736	438	1
31360B W7 5	FNMA FHA/VA Guar 10.750% 08/01/12		05/01/2005	Direct		1,659	1,764	16	1
31360C 5S 7	FNMA 30-Year Fixed 12.250% 05/01/13		05/01/2005	Direct		9,618	9,821	100	1
31360C A5 1	FNMA 30-Year Fixed 12.000% 03/01/13		05/01/2005	Direct		5,282	5,435	54	1
31360C QB 1	FNMA 30-Year Fixed 12.000% 04/01/13		05/01/2005	Direct		14,570	14,960	150	1
31360C VX 7	FNMA FHA/VA Guar 12.250% 12/01/10		05/01/2005	Direct		20,565	20,950	214	1
31360C VZ 2	FNMA 30-Year Fixed 12.000% 07/01/13		05/01/2005	Direct		5,343	5,508	55	1
31360C WC 2	FNMA 30-Year Fixed 12.500% 12/01/13		05/01/2005	Direct		90,858	91,986	958	1
31360C WH 1	FNMA FHA/VA Guar 12.000% 11/01/12		05/01/2005	Direct		67,310	69,304	693	1
31360C WL 2	FNMA FHA/VA Guar 11.500% 11/01/09		05/01/2005	Direct		157,517	163,291	1,565	1
31360C WM 0	FNMA FHA/VA Guar 11.500% 09/01/12		05/01/2005	Direct		1,468,605	1,538,947	14,748	1
31360C WN 8	FNMA FHA/VA Guar 11.000% 09/01/12		05/01/2005	Direct		1,296,542	1,378,078	12,632	1
31360D 2E 9	FNMA 30-Year Fixed 12.000% 08/01/13		05/01/2005	Direct		4,564	4,695	47	1
31360D C3 2	FNMA 30-Year Fixed 12.250% 07/01/13		05/01/2005	Direct		4,451	4,554	46	1
31360D UQ 1	FNMA 30-Year Fixed 12.000% 08/01/13		05/01/2005	Direct		12,465	12,825	128	1
31360E 5L 8	FNMA 30-Year Fixed 12.500% 10/01/10		05/01/2005	Direct		54,502	55,118	574	1
31360E JN 9	FNMA 30-Year Fixed 12.500% 09/01/13		05/01/2005	Direct		3,621	3,665	38	1
31360F HS 7	FNMA 30-Year Fixed 12.750% 12/01/13		05/01/2005	Direct		9,560	9,607	102	1
31360F KG 9	FNMA 30-Year Fixed 12.750% 02/01/14		05/01/2005	Direct		14,883	14,947	159	1
31360F MA 0	FNMA 30-Year Fixed 12.750% 02/01/14		05/01/2005	Direct		22,804	22,901	243	1
31360F MW 2	FNMA 30-Year Fixed 12.000% 01/01/14		05/01/2005	Direct		2,439	2,516	25	1
31360F NK 7	FNMA 30-Year Fixed 12.750% 02/01/14		05/01/2005	Direct		11,285	11,332	120	1
31360F RK 3	FNMA 30-Year Fixed 12.500% 02/01/14		05/01/2005	Direct		24,529	24,812	258	1
313920 ZN 3	FNMA 2001-46 ZG 6.000% 09/25/31		06/01/2005	Interest Capitalization		210,498	210,498		1
313921 B5 6	FNMA 2001-59 Z 7.000% 11/25/31		06/01/2005	Interest Capitalization		44,685	44,685		1
313921 S4 1	FNMA 2001-61 ZM 6.000% 11/25/31		06/01/2005	Interest Capitalization		247,842	247,842		1
31392C N8 3	FNMA 2002-34 Z 6.000% 04/25/32		06/01/2005	Interest Capitalization		179,504	179,504		1
31392D RM 6	FHLMC 2002-41 Z 6.000% 07/25/32		06/01/2005	Interest Capitalization		151,064	151,064		1
31392E 2R 0	FNMA 2002-62 ZE 5.500% 11/25/17		06/01/2005	Interest Capitalization		157,719	157,719		1
31392G EJ 0	FNMA 2002-90 Z 4.585% 08/25/32		06/01/2005	Interest Capitalization		64,015	64,015		1
31392M 6E 7	FHLMC 2448 ZQ 6.000% 05/15/32		06/01/2005	Interest Capitalization		178,611	178,611		1

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

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31392R E3 1	FHLMC 2469 Z 6.000% 07/15/32		06/01/2005	Interest Capitalization		406,727	406,727		1
31393D ZZ 7	FNMA 2003-73 ZH 5.500% 02/25/32		06/01/2005	Interest Capitalization		155,280	155,280		1
31394X 5V 4	FHLMC 2783 ZC 4.000% 04/15/19		04/01/2005	Interest Capitalization		14,452	14,452		1
31395R AR 9	FHLMC R001 AE 4.375% 04/15/15		04/19/2005	Morgan Stanley Dean Witter		3,987,969	4,000,000	10,208	1
31395U WP 2	FHLMC 2991 CF 3.620% 06/15/35		06/22/2005	Goldman Sachs & Co		20,000,000	20,000,000	30,167	1
31402D JS 0	FNMA 30-Year Fixed 5.500% 09/01/34		05/20/2005	Goldman Sachs & Co		20,197,989	19,998,009	36,663	1
31405Q UU 0	FNMA 30-Year Fixed 4.500% 12/01/34		03/24/2005	Goldman Sachs & Co		(468)	(495)	7,499	1
31406D GW 0	FNMA 30-Year Fixed 4.500% 01/01/35		03/24/2005	Goldman Sachs & Co		(473)	(500)	7,499	1
31406E UC 6	FNMA 30-Year Fixed 4.500% 01/01/35		03/24/2005	Goldman Sachs & Co		(470)	(497)	7,499	1
31406L JC 3	FNMA 30-Year Fixed 5.500% 03/01/35		06/22/2005	Morgan Stanley Dean Witter		12,554,269	12,353,999	49,073	1
31406N QY 3	FNMA 30-Year Fixed 6.000% 04/01/35		04/14/2005	Morgan Stanley Dean Witter		10,611,816	10,338,807	18,954	1
31406V B7 0	FNMA 30-Year Fixed 4.500% 04/01/35		03/23/2005	Goldman Sachs & Co		(930)	(990)	14,999	1
31406V CU 8	FNMA 30-Year Fixed 4.500% 04/01/35		03/23/2005	Goldman Sachs & Co		(744)	(792)	11,999	1
31406X QL 9	FNMA 30-Year Fixed 5.500% 05/01/35		06/24/2005	Morgan Stanley Dean Witter		7,311,764	7,199,552	30,798	1
31406X TL 6	FNMA 30-Year Fixed 5.500% 06/01/35		06/22/2005	Morgan Stanley Dean Witter		16,042,088	15,788,607	62,716	1
31406Y 4H 0	FNMA 30-Year Fixed 5.500% 05/01/35		05/26/2005	Citigroup Global Markets		20,163,186	19,901,973	36,487	1
31407B C7 2	FNMA 30-Year Fixed 5.500% 04/01/35		06/24/2005	Morgan Stanley Dean Witter		12,510,721	12,318,722	52,697	1
31407C 6J 1	FNMA 30-Year Fixed 5.500% 06/01/35		06/10/2005	Lehman Brothers Inc		16,963,607	16,765,823	33,299	1
3837H2 GK 9	GNMA 1999-17 ZA 6.500% 05/20/29		06/01/2005	Interest Capitalization		333,111	333,111		1
3199999.	Total - Bonds - Special Revenue & Special Assessments					147,902,991	146,392,907	444,583	XXX
Bonds - Public Utilities									
723486 AA 4	Pinnacle West Energy Co 3.630% 04/01/07		04/06/2005	Bank of America		6,000,000	6,000,000		2FE
845743 BG 7	Southwestn Pub Svc Co S 5.125% 11/01/06		06/23/2005	Bank of America		11,876,820	11,717,000	95,079	2FE
3899999.	Total - Bonds - Public Utilities					17,876,820	17,717,000	95,079	XXX
Bonds - Industrial and Miscellaneous									
001546 AG 5	AK Steel Corp Co Gtd 7.750% 06/15/12		06/01/2005	Direct		58,400	64,000	2,287	4FE
001669 AK 6	AMC Entmt Inc Sr Sub Nt 9.500% 02/01/11		06/01/2005	Direct		99,990	101,000	3,198	5FE
001778 A* 0	AMR Emcare Holdco Term 5.910% 02/10/12		05/10/2005	Direct		971,429	971,429		4FE
001778 A* 0	AMR Emcare Holdco Term 7.750% 02/10/12		05/10/2005	Direct		17,000	17,000		4FE
006848 AU 9	Adelphia Comms Corp Sr 8.375% 02/01/08		06/01/2005	Direct		33,250	38,000		6
008685 AB 5	Ahold Fin USA Inc Co Gt 6.875% 05/01/29		06/01/2005	Direct		88,825	95,000	544	3FE
018490 AD 4	Allergan Inc Sr Nt 0.000% 11/06/22		06/01/2005	Direct		23,063	25,000		1FE
020002 AS 0	Allstate Corp Sr Nt 5.550% 05/09/35		05/04/2005	Goldman Sachs & Co		12,936,040	13,000,000		1FE
02666Q UW 1	Amern Honda Fin Corp Nt 4.500% 05/26/09		04/27/2005	Goldman Sachs & Co		1,002,070	1,000,000	19,625	1FE
026874 AP 2	Amern Intl Grp Inc Deb 0.000% 11/09/31		06/01/2005	Direct		58,073	87,000		1FE
03027R AB 9	Amern Tower Escrow Disc 0.000% 08/01/08		06/01/2005	Direct		70,610	92,000		4FE
03075@ AG 7	Amerigas Propane Lp 1st 8.830% 04/19/10		04/06/2005	Lehman Brothers Inc		303,469	281,250	1,380	2
031162 AJ 9	Amgen Inc Sr Nt 4.850% 11/18/14		04/04/2005	Bank of America		1,966,140	2,000,000	37,453	1FE
032095 A* 2	Amphenol Corp Term Loan 6.500% 05/06/10		06/14/2005	Direct		54,800	54,800		3
045180 AA 4	ASIF Global Fin XVIII N 3.850% 11/26/07		03/31/2005	JP Morgan Securities		1,965,240	2,000,000	27,592	1FE
055381 AK 3	BE Aerospace Sr Sub Nt 8.875% 05/01/11		06/01/2005	Direct		92,250	90,000	666	5FE
055416 AC 5	BGF Inds Inc Sr Sub Nt 10.250% 01/15/09		06/01/2005	Direct		53,795	53,000	2,052	6FE
05562E AA 6	BNP US Fdg LLC Bd 7.738% 12/05/07		04/26/2005	Goldman Sachs & Co		2,351,784	2,175,000	67,321	1FE
05947U M3 9	Banc of Amer Coml Mtg I 4.913% 07/10/43		06/15/2005	Bank of America		12,060,009	12,000,000	44,217	1FE
05949A 6L 9	Bk of Amer Mtg Sec 2005 5.287% 06/25/35		05/17/2005	BA Securities		6,059,418	6,000,000	22,029	1FE
07324S BQ 4	Bayview Coml Asset Tr 3.730% 08/25/35		06/09/2005	Merrill Lynch		6,328,000	6,328,000		1FE
073902 HB 7	Bear Stearns Cos Inc (T 3.340% 04/29/08		04/26/2005	Bear Stearns & Co		12,000,000	12,000,000		1FE
073928 J7 9	Bear Stearns Cos Inc (T 3.359% 02/08/08		06/15/2005	Bear Stearns & Co		7,997,040	8,000,000	31,346	1FE
086516 AE 1	Best Buy Co Inc Sr Sub 2.250% 01/15/22		06/01/2005	Direct		19,333	19,000	162	2FE
101137 AC 1	Boston Scientific Corp 4.250% 01/12/11		06/17/2005	Bank of America		7,540,147	7,680,000	145,067	1FE
105340 A* 4	Brandywine Oper Ptn LP 4.340% 12/14/08		06/01/2005	Direct		4,908,700	5,000,000	99,458	2
12546* AC 0	Cmnty Health Sys Inc Te 4.850% 08/20/11		05/25/2005	Direct		22,500	22,500		3FE

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125581 AB 4	CIT Group Hldgs Inc Nt 7.750% 04/02/12		06/27/2005	Morgan Stanley Dean Witter		5,891,150	5,000,000	92,569	1FE
12626P AE 3	CRH Amer Inc Nt 5.300% 10/15/13		06/09/2005	Various		3,391,115	3,295,000	28,621	2FE
126673 BD 3	Countrywide ABS Ctf 200 3.964% 10/25/34		05/31/2005	Deutsche Bank		8,060,938	8,000,000	7,480	1FE
126673 G2 2	Countrywide ABS Ctf 3.784% 05/25/35		05/23/2005	Countrywide		6,500,000	6,500,000		1FE
126673 UM 2	Countrywide ABS Ctf 200 3.824% 05/25/35		06/03/2005	JP Morgan Securities		10,044,531	10,000,000	14,000	1FE
12669D XY 9	Countrywide Home Ln 200 6.000% 03/25/33		06/01/2005	Interest Capitalization		65,709	65,709		1FE
12669F S8 7	Countrywide Home Ln 200 4.773% 08/25/34		06/01/2005	Morgan Stanley Dean Witter		26,200,007	26,094,000	17,298	1FE
14041G CF 1	Capital One Auto Fin Tr 4.480% 12/15/10		05/23/2005	Wachovia Capital Markets		999,996	1,000,000		1FE
140553 CL 0	Capitalsource Coml Ln T 3.960% 02/20/14		04/08/2005	Salomon Smith Barney		7,000,000	7,000,000		1FE
141781 AS 3	Cargill Inc Nt 3.625% 03/04/09		04/26/2005	Morgan Stanley Dean Witter		9,856,767	10,150,000	56,213	1FE
14743R AB 9	Case Corp Nt 7.250% 01/15/16		06/01/2005	Direct		38,850	42,000	1,150	3FE
158916 AL 0	Chancellor Media Corp C 8.000% 11/01/08		06/01/2005	Direct		47,135	44,000	293	2FE
16117P AF 7	Charter Comm Hldg Sr Di 9.920% 04/01/11		06/01/2005	Direct		7,325	10,000	165	5FE
16119* AD 6	Charter Comms Operating 6.370% 04/23/11		04/27/2005	Direct		58,397	58,397		4FE
184502 AU 6	Clear Channel Comms Inc 5.000% 03/15/12		05/17/2005	Lehman Brothers Inc.		4,619,150	5,000,000	45,139	2FE
200339 AP 4	Comerica Inc Sub Nt 7.250% 06/15/07		04/28/2005	Spear Leeds & Kellogg		530,055	500,000	13,896	1FE
205887 AZ 5	Conagra Inc Nt 6.000% 09/15/06		06/23/2005	Goldman Sachs & Co.		15,268,463	14,930,000	256,298	2FE
22237L LQ 3	Countrywide Home Ln Co 5.500% 08/01/06		06/20/2005	Barclays Zoete Web		5,433,674	5,350,000	116,065	1FE
22237L PN 6	Countrywide Home Ln Co 3.518% 11/16/07		06/17/2005	BA Securities		10,014,900	10,000,000	36,159	1FE
22539@ AA 0	Merrill Lynch Cr Linked 4.380% 02/15/10		06/01/2005	Direct		1,971,800	2,000,000	3,650	1
225458 HZ 4	Home Equity Mtg Tr 2005 3.764% 07/25/35		03/18/2005	First Boston Corp.				(1,616)	1FE
228255 AH 8	Crown Cork & Seal Co In 7.375% 12/15/26		06/01/2005	Direct		170,763	190,000	6,461	4FE
23330X AE 0	DRS Techs Inc Sr Sub Nt 6.875% 11/01/13		06/30/2005	Tax Free Exchange		4,802,449	4,587,000	51,683	4FE
24422E PS 2	John Deere Cap Corp Nt 3.504% 06/10/08		06/07/2005	Merrill Lynch		15,000,000	15,000,000		1FE
246688 AF 2	Delhaize Amer Inc Co Gt 9.000% 04/15/31		06/01/2005	Direct		131,713	109,000	1,254	3FE
25271C AE 2	Diamond Offshore Drilli 1.500% 04/15/31		06/01/2005	Direct		85,969	75,000	144	1FE
25461# AD 7	DIRECTV Hldgs LLC Term 4.736% 04/13/13		04/21/2005	Bank of America		10,200,000	10,200,000		3FE
254687 AU 0	Disney Walt Co Sr Nt 2.125% 04/15/23		06/01/2005	Direct		103,320	96,000	261	2FE
25654# AA 0	Dodger Tickets LLC Sr 5.660% 03/31/30		05/11/2005	Direct		8,800,000	26,400,000		1FE
257867 AQ 4	Donnelley R R & Sons Nt 5.500% 05/15/15		05/18/2005	Citigroup Global Markets		4,991,750	5,000,000		2FE
26632# AA 5	Dura Operating Corp Ter 7.000% 04/24/09		04/29/2005	Direct		1,775,301	1,779,144		3
26882P AH 5	ERAC USA Fin Enterprise 6.625% 05/15/06		04/14/2005	Goldman Sachs & Co.		19,235,923	18,720,000	530,530	2FE
26882P AQ 5	ERAC USA Fin Enterprise 7.350% 06/15/08		05/05/2005	Bank of America		3,243,000	3,000,000	88,813	2FE
278762 AG 4	Echostar Comms Sub Nt 5.750% 05/15/08		06/01/2005	Direct		39,450	40,000	102	4FE
31430Q AL 1	Felcor Lodging LP Co Gt 9.000% 06/01/11		06/01/2005	Direct		154,080	144,000	6,480	4FE
31746* BD 5	Finl Fed Cr Inc Sr Nt S 4.980% 05/02/10		05/02/2005	Direct		12,000,000	23,000,000		2Z
319963 AL 8	1st Data Corp Sr Nt 4.500% 06/15/10		05/19/2005	Wachovia Capital Markets		4,997,150	5,000,000		1FE
346091 AS 0	Forest Oil Corp Sr Nt 8.000% 12/15/11		06/01/2005	Direct		36,300	33,000	1,217	3FE
347471 AR 5	Fort James Corp Sr Nt 6.875% 09/15/07		06/01/2005	Direct		22,050	21,000	305	3FE
36720# AA 7	Gas Transmission NW Cor 4.640% 06/01/10		06/01/2005	Direct		9,400,000	9,400,000		1Z
36828Q MC 7	GE Cap Coml Mtg Corp 4.978% 05/10/43		05/12/2005	Bank of America		10,049,566	10,000,000	31,804	1FE
368585 ## 2	GEM VIII Ltd 2005-A2 4.160% 06/23/17		05/19/2005	Salomon Smith Barney		5,000,000	5,000,000		1FE
373298 BZ 0	Georgia-Pacific Corp Sr 9.375% 02/01/13		06/01/2005	Direct		93,275	82,000	2,563	3FE
382550 AH 4	Goodyear Tire & Rubber 7.857% 08/15/11		06/01/2005	Direct		53,760	56,000	1,296	4FE
385000 AA 2	Gramercy Real Estate CD 0.000% 07/25/35		06/22/2005	Wachovia Capital Markets		10,000,000	10,000,000		1FE
41011W BR 0	John Hancock Global Fdg 3.750% 09/30/08		04/19/2005	Bank of America		9,820,700	10,000,000	22,917	1FE
410768 AC 9	Hanover Compressor Co S 4.750% 03/15/08		06/01/2005	Direct		35,751	37,000	371	4FE
420781 AC 0	Hayes Lemmerz Intl Inc 11.875% 06/15/06		06/01/2005	Direct			86,000		6
431573 AD 6	Hillenbrand Inds Inc Sr 4.500% 06/15/09		04/14/2005	Bank of America		1,497,000	1,500,000	23,250	1FE
437305 AC 9	Home Products Intl Inc 9.625% 05/15/08		06/01/2005	Direct		76,110	86,000	368	5FE
438506 AR 8	Honeywell Inc Nts 7.000% 03/15/07		05/03/2005	Hong Kong Shanghai Bank		10,520,600	10,000,000	99,167	1FE
44643Q FJ 7	Huntington Natl Bk Nt 2.750% 10/16/06		06/24/2005	Various		18,016,388	18,285,000	103,361	1FE
447012 AB 1	Huntsman ICI Chem Co Gt 10.125% 07/01/09		06/01/2005	Direct		26,063	25,000	1,055	4FE

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44701Q AF 9	Huntsman Intl LLC Sr Nt 9.875% 03/01/09		06/01/2005	Direct		83,850	78,000	1,926	4FE
45031U AQ 4	Istar Finl Inc Nt 3.740% 03/03/08		05/27/2005	UBS Warburgh Securities Inc.		4,946,150	5,000,000	42,625	2FE
45768Y AJ 1	Insight Midwest Cap Nt 9.750% 10/01/09		06/01/2005	Direct		172,838	165,000	2,681	4FE
45881K AB 0	Intermet Corp Co Gtee 9.750% 06/15/09		06/01/2005	Direct		45,125	95,000		6
466247 CC 5	JP Morgan Mtg Tr 2004-A 3.810% 05/25/34		03/30/2005	BA Securities		(145,666)	(148,924)	(47)	1FE
466247 NK 5	JP Morgan Mtg Tr 2005-A 4.778% 04/25/35		02/25/2005	JP Morgan Securities		(2,511,719)	(2,500,000)	(9,965)	1FE
466247 QC 0	JP Morgan Mtg Tr 2005-A 4.313% 06/25/35		04/13/2005	JP Morgan Securities		13,835,938	14,000,000	50,330	1FE
47508X AB 1	Jefferson Smurfit Corp 8.250% 10/01/12		06/01/2005	Direct		59,250	60,000	825	4FE
48666K AE 9	Kaufman & Broad Home Co 8.625% 12/15/08		06/01/2005	Direct		35,024	32,000	1,273	3FE
497267 ZZ 0	Kirby Corp Fl Rate Sr N 3.810% 02/28/13		05/31/2005	Direct		8,000,000	8,000,000		2Z
52108H 4S 0	LB UBS Coml Mtg Tr 2005 4.647% 07/15/30		06/21/2005	Lehman Brothers Inc.		8,039,876	8,000,000	19,621	1FE
521865 AG 0	Lear Corp Co Gtee 0.000% 02/20/22		06/01/2005	Direct		45,250	100,000		2FE
524908 HS 2	Lehman Brothers Hldg In 3.350% 06/22/06		05/23/2005	Lehman Brothers Inc.		50,000,000	50,000,000		1FE
52517P XU 0	Lehman Brothers Hldg In 3.480% 11/10/09		06/15/2005	Bear Stearns & Co.		5,017,850	5,000,000	19,817	1FE
530551 A@ 9	Liberty Group Operating 7.000% 03/04/12		06/01/2005	Direct		35,714	35,714		4FE
530715 AN 1	Liberty Media Group Sr 3.500% 01/15/31		06/01/2005	Direct		26,466	31,000	410	3FE
530718 AB 1	Liberty Media Corp Deb 0.750% 03/30/23		06/01/2005	Direct		42,023	39,000	50	2FE
53219L A* 0	Lifepoint Hospital (Lak 4.715% 04/15/12		04/21/2005	JP Morgan Securities		443,040	443,040		3
53219L A* 0	Lifepoint Hospital (Lak 4.845% 04/15/12		06/13/2005	Various		3,000,000	3,000,000		3
549463 AE 7	Lucent Techs Deb 6.450% 03/15/29		06/01/2005	Direct		153,120	176,000	2,397	4FE
552075 AA 1	William Lyon Homes Sr N 10.750% 04/01/13		06/01/2005	Direct		97,370	91,000	1,630	4FE
552078 AM 9	Lyondell Petrochemical 9.875% 05/01/07		06/01/2005	Direct		18,540	18,000	148	4FE
552078 AN 7	Lyondell Petrochemical 10.875% 05/01/09		06/01/2005	Direct		80,080	77,000	698	4FE
55263E CL 7	MBNA Corp Sr Nt 5.000% 05/04/10		04/27/2005	JP Morgan Securities		4,597,792	92,000,000		2FE
552691 AA 5	MCI Inc Sr Nt 6.908% 05/01/07		06/01/2005	Direct		194,581	191,000	1,100	4FE
564759 NH 7	Mfg & Traders Tr Co (CV 3.850% 04/01/08		04/21/2005	Various		10,606,176	10,800,000	21,186	1FE
57629W AR 1	Massmutual Global Fdg I 3.800% 04/15/09		04/18/2005	UBS Warburgh Securities Inc.		6,499,630	6,640,000	4,205	1FE
58013M DF 8	Mcdonalds Corp Sr Nt 5.350% 09/15/08		04/13/2005	Citigroup Global Markets		5,568,264	5,400,000	26,483	1FE
58445M AJ 1	Mediacom LLC Cap Corp S 9.500% 01/15/13		06/01/2005	Direct		73,815	74,000	2,656	4FE
58984S AA 4	Meristar Hospitality Op 9.125% 01/15/11		06/01/2005	Direct		111,998	109,000	3,757	5FE
58984Y AD 5	Meristar Hospitality Co 9.000% 01/15/08		06/01/2005	Direct		82,000	80,000	2,720	5FE
591160 AB 2	Metaldyne Corp Sr Sub N 11.000% 06/15/12		06/01/2005	Direct		110,825	155,000	7,862	5FE
60036N AA 9	Millennium Amer Inc Co 7.000% 11/15/06		06/01/2005	Direct		57,400	56,000	174	4FE
638612 AE 1	Nationwide Fin Svcs Sr 6.250% 11/15/11		06/28/2005	Goldman Sachs & Co.		7,681,170	7,000,000	53,472	1FE
64031N AA 6	Nelnet Inc Nt 5.125% 06/01/10		05/20/2005	JP Morgan Securities		7,485,150	7,500,000		2FE
659462 AA 3	Nationwide Mutual Ins B 5.810% 12/15/24		04/14/2005	Goldman Sachs & Co.		3,529,015	3,500,000	70,043	1FE
667281 F* 5	Northwest Airlines Inc 8.330% 11/23/09		05/23/2005	Direct		5,011,921	5,000,000		4
67088C AA 5	OMX Timber Fin Inv LLC 5.540% 01/29/20		05/26/2005	Lehman Brothers Inc.		10,279,900	10,000,000	47,706	1FE
68389Y AB 9	Oracle Sys Corp Sr Nt 6.910% 02/15/07		04/26/2005	Bank of America		1,049,420	1,000,000	14,204	1FE
690132 A@ 4	Outsourcing Solutions I 7.890% 06/10/06		04/07/2005	Direct		172	172		6
690132 A@ 4	Outsourcing Solutions I 8.110% 06/10/06		05/09/2005	Direct		172	172		6
690132 A@ 4	Outsourcing Solutions I 9.500% 06/10/06		04/07/2005	CSFB in London		172	172		6
69073T AB 9	Owens-Brockway Glass 8.875% 02/15/09		06/01/2005	Direct		139,843	131,000	3,423	4FE
695156 AM 1	Packaging Corp of Amer 5.750% 08/01/13		03/31/2005	Morgan Stanley Dean Witter		390,685	500,000	5,111	3FE
700690 AQ 3	Park Place Entmt Sr Sub 7.875% 03/15/10		06/01/2005	Direct		183,150	165,000	2,743	3FE
70556J AA 7	Pegasus Aviation Lease 6.300% 03/25/29		06/01/2005	Direct		300,754	615,290	646	5FE
70556M AB 8	Pegasus Aviation Lease 8.370% 03/25/30		06/01/2005	Direct		2,690,000	4,000,000	5,580	4FE
708160 BR 6	Penney (JC) Co Inc DEB 8.125% 04/01/27		06/01/2005	Direct		18,450	18,000	244	3FE
730448 AP 2	Pogo Producing Co Sr Su 8.250% 04/15/11		06/01/2005	Direct		58,850	55,000	580	3FE
740390 ZZ 5	Preferred Maramont Co S 14.000% 04/20/13		04/20/2005	Direct		8,678,162	8,678,162		3FE
74157K AF 8	Primedia Inc Sr Nt 8.875% 05/15/11		06/01/2005	Direct		150,865	143,000	564	4FE
74259# AA 7	Printpack Hldgs Inc Ter 7.750% 03/31/09		05/13/2005	Direct		2,922,851	2,925,052		3
74367F AA 6	Protective Life Secd Tr 3.700% 11/24/08		05/17/2005	Morgan Stanley Dean Witter		979,900	1,000,000	18,089	1FE

SCHEDULE D - PART 3

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

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74432Q AE 5	Prudential Finl Inc Nt 5.100% 09/20/14		04/15/2005	Morgan Stanley Dean Witter		5,026,500	5,000,000	21,250	1FE
74438G AE 1	Prudential Hldgs LLC Bd 8.695% 12/18/23		03/30/2005	Lehman Brothers Inc.		6,226,920	4,900,000	125,450	1FE
74762E E* 9	Quanta Svc Inc Ser A Nt 3.430% 06/19/08		04/14/2005	Direct		113,333	113,333		3FE
74762E E* 9	Quanta Svc Inc Ser A Nt 6.160% 06/19/08		06/07/2005	Direct		186,667	186,667		3FE
74913G A@ 4	Qwest Corp Term Ln A 9.750% 06/30/07		06/07/2005	Direct		4,336,707	4,360,000		3Z
74927Q AA 5	RBS Cap Tr III Sub Nt 5.512% 09/30/14		04/15/2005	Morgan Stanley Dean Witter		5,035,700	5,000,000	15,311	1FE
74956E C* 7	RH Donnelley Inc Term L 4.870% 06/30/11		05/03/2005	Direct		138	138		3
74956E C* 7	RH Donnelley Inc Term L 4.880% 06/30/11		05/03/2005	Direct		414	414		3
74956E C* 7	RH Donnelley Inc Term L 5.110% 06/30/11		05/03/2005	Direct		552	552		3
74956E C* 7	RH Donnelley Inc Term L 5.160% 06/30/11		05/03/2005	Direct		690	690		3
74956E C* 7	RH Donnelley Inc Term L 5.180% 06/30/11		05/03/2005	Direct		413	413		3
74956E C* 7	RH Donnelley Inc Term L 5.190% 06/30/11		05/03/2005	Direct		138	138		3
74956E C* 7	RH Donnelley Inc Term L 5.210% 06/30/11		05/03/2005	Direct		552	552		3
74956E C* 7	RH Donnelley Inc Term L 5.230% 06/30/11		05/03/2005	Direct		138	138		3
749769 AA 3	Rabobank Cap Fd Tr III 5.254% 12/31/16		06/16/2005	Various		10,054,450	10,000,000	210,890	1FE
74986@ AD 3	RREEF America REIT II 5.060% 06/13/15		06/13/2005	Direct		10,700,000	10,700,000		1Z
75040K AC 3	Radiologix Inc Co Gtd 10.500% 12/15/08		06/01/2005	Direct		37,980	36,000	1,743	4FE
758202 AA 3	Reed Elsevier Cap Co Gt 6.125% 08/01/06		06/20/2005	Morgan Stanley Dean Witter		2,484,942	2,430,000	58,708	1FE
758202 AE 5	Reed Elsevier Cap Nt 3.730% 06/15/10		06/16/2005	Various		18,001,230	18,000,000	2,176	1FE
76118P AC 7	Resorts Intl 1st Mtg 11.500% 03/15/09		06/01/2005	Direct		139,080	122,000	2,962	4FE
773103 ## 3	Rockefeller Center 2005 5.366% 05/03/32		05/17/2005	Goldman Sachs & Co.		18,361,499	18,000,000	67,075	1FE
779268 AE 1	Roundys Inc Sr Sub Nt 8.875% 06/15/12		06/01/2005	Direct		36,225	35,000	1,432	4FE
780153 AG 7	Royal Caribbean Cruises 7.500% 10/15/27		06/01/2005	Direct		190,190	182,000	1,744	3FE
780153 AK 8	Royal Caribbean Cruises 0.000% 02/02/21		06/01/2005	Direct		15,435	28,000		3FE
783332 A* 0	Ruth Chris Steak House 6.250% 03/11/11		05/24/2005	Direct		34,286	34,286		4Z
783764 AJ 2	Ryland Group Inc Sr Nt 5.375% 06/01/08		05/25/2005	UBS Warburgh Securities Inc.		5,101,400	5,000,000	134,375	2FE
783764 AL 7	Ryland Group Inc Nt 5.375% 05/15/12		06/09/2005	Morgan Stanley Dean Witter		10,156,800	10,000,000	52,257	2FE
78442F AG 3	SLM Corp Nt 5.375% 01/15/13		06/09/2005	Bank of America		5,260,600	5,000,000	111,233	1FE
792860 AG 3	St Paul Travelers Cos I 5.010% 08/16/07		05/11/2005	Goldman Sachs & Co.		5,064,490	5,000,000		2FE
79377W AC 2	Saks Inc Co Guar 7.500% 12/01/10		06/01/2005	Direct		129,980	134,000		4FE
808626 AC 9	Science Applications In 6.250% 07/01/12		06/03/2005	Spear Leeds & Kellogg		902,583	825,000	22,487	1FE
866768 AG 9	Sun Intl Hotels Sr Sub 8.875% 08/15/11		06/01/2005	Direct		87,075	81,000	2,117	4FE
87287V AB 8	TSI Telecomm Svc Sr Sub 12.750% 02/01/09		06/01/2005	Direct		114,845	103,000	4,378	4FE
88033G AV 2	Tenet Healthcare Corp S 6.875% 11/15/31		06/01/2005	Direct		78,138	95,000	290	4FE
881609 A@ 0	Tesoro Pete Corp Term L 10.500% 04/14/08		04/14/2005	Various		3,684,006	3,672,000		3FE
881609 AL 5	Tesoro Pete Corp Sr Sub 9.625% 04/01/12		06/01/2005	Direct		165,000	150,000	2,406	4FE
881609 AN 1	Tesoro Pete Corp Sec Nt 8.000% 04/15/08		06/01/2005	Direct		46,200	44,000	450	3FE
88319Q H2 2	Textron Fin Corp Nt 4.600% 05/03/10		04/25/2005	Citigroup Global Markets		17,297,578	17,300,000		1FE
88947E AF 7	Toll Bros Fin Corp Nt 5.150% 05/15/15		05/25/2005	Citigroup Global Markets		6,842,640	7,000,000		2FE
896047 30 5	Tribune Co Sub Deb 2.000% 05/15/29		06/01/2005	Direct		96,601	109,000	97	2Z
896287 AC 3	TriNet Corp Realty Tr I 7.700% 07/15/17		03/01/2005	Direct				(1,682)	3FE
91019P CP 5	Utd Dominion Rlty Tr In 5.250% 01/15/15		04/11/2005	Wachovia Capital Markets		8,776,080	9,000,000	213,938	2FE
91137* AF 2	Utd Rentals Inc Term Lo 7.750% 02/13/11		06/27/2005	Direct		25,278	25,278		3FE
913017 BG 3	Utd Tech Corp Nt 4.375% 05/01/10		04/26/2005	Bank of America		19,216,045	56,200,000		1FE
913017 BH 1	Utd Tech Corp Nt 4.875% 05/01/15		04/26/2005	Bank of America		9,943,700	15,000,000		1FE
913017 BJ 7	Utd Tech Corp Bd 5.400% 05/01/35		04/26/2005	Bank of America		11,908,320	12,000,000		1FE
91324P AM 4	Utd Health Group Inc Bd 4.875% 03/15/15		05/03/2005	Lehman Brothers Inc.		6,017,700	12,000,000	47,938	1FE
91843* AC 4	Volkswagen Cr Inc Ser B 4.450% 06/29/08		06/01/2005	Direct		1,990,640	2,000,000	37,578	1
92026* AA 5	Valor Telecom LLC 2nd L 7.000% 11/10/11		04/22/2005	Direct		117,333	117,333		3FE
92026* AA 5	Valor Telecom LLC 2nd L 5.490% 02/14/12		05/25/2005	Direct		1,114,667	1,114,667		3FE
929766 R3 9	Wachovia Bk Coml Mtg 4.657% 04/15/42		05/04/2005	Wachovia Capital Markets		5,024,855	5,000,000	11,643	1FE
929766 R4 7	Wachovia Bk Coml Mtg 4.790% 04/15/42		05/04/2005	Wachovia Capital Markets		10,049,940	10,000,000	23,950	1FE

SCHEDULE D - PART 3

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

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929766 R5 4	Wachovia Bk Coml Mtg 4.935% 04/15/42		05/04/2005	Wachovia Capital Markets		15,073,875	17,000,000	37,013	1FE
92976W AT 3	Wachovia Corp Nts 4.375% 06/01/10		05/24/2005	Wachovia Capital Markets		4,996,850	5,000,000		1FE
93443# AA 4	Warner Chilott Corp Ter 5.960% 01/18/12		05/03/2005	Direct		7,249,887	7,249,887		4FE
93443# AA 4	Warner Chilott Corp Ter 6.010% 01/18/12		05/17/2005	Direct		805,543	805,543		4FE
93443# AA 4	Warner Chilott Corp Ter 7.750% 01/18/12		06/17/2005	Direct		8,090,915	8,090,915		4FE
93443M A* 2	Warner Chilott Corp Ter 7.750% 01/18/12		06/17/2005	Various		14,298	14,298		4FE
939322 AT 0	WA Mut Inc Sr Nt 5.000% 03/22/12		06/28/2005	Various		13,280,980	13,000,000	174,306	1FE
93933W AA 4	WA Mut Bk FA Nt 6.875% 06/15/11		04/18/2005	Lehman Brothers Inc.		3,093,944	2,800,000	67,375	1FE
942683 AB 9	Watson Pharmaceuticals 1.750% 03/15/23		06/01/2005	Direct		12,334	13,000	48	2FE
94403* AY 2	WAWA Sr Unsec Nts 5.870% 05/04/16		05/04/2005	Direct		10,000,000	10,000,000		2Z
94973H AC 2	Wellpoint Health Networ 6.375% 01/15/12		06/28/2005	Goldman Sachs & Co.		7,239,294	6,545,000	190,078	2FE
949746 CL 3	Wells Fargo & Co Sub Nt 5.125% 09/01/12		06/10/2005	Goldman Sachs & Co.		8,661,065	8,335,000	123,404	1FE
95840# AB 6	Westn Inds Inc Term Loa 7.750% 06/23/06		06/01/2004	Scotia Cap Mkt.		(16,433)	(16,433)		5
95988E B* 5	Westn Wireless Corp Ter 6.090% 05/03/11		05/09/2005	Direct		55,062	55,062		4FE
95988E B* 5	Westn Wireless Corp Ter 6.150% 05/03/11		06/06/2005	Direct		55,062	55,062		4FE
95988E B* 5	Westn Wireless Corp Ter 6.250% 05/03/11		05/09/2005	Direct		110,123	110,123		4FE
961548 AV 6	Westvaco Corp Deb 8.200% 01/15/30		04/29/2005	Lehman Brothers Inc.		4,565,504	3,700,000	91,863	2FE
96329* JM 5	Wheels Inc Sr Nt 3.700% 02/23/08		06/01/2005	Direct		4,912,100	5,000,000	4,476	1
96949V AC 7	Williams Scotsman Inc S 9.875% 06/01/07		06/01/2005	Direct		118,800	120,000		4FE
993269 AA 7	Itron Inc Term Ln C 6.750% 10/30/10		06/20/2005	Direct		436,696	436,696		3FE
993269 AB 5	Itron Inc Term Ln C 5.063% 10/30/10		04/19/2005	Direct		389,189	389,189		3FE
993269 AC 3	Itron Inc Term Ln C 4.875% 10/30/10		05/17/2005	Direct		66,967	66,967		3FE
993269 AD 1	Itron Inc Term Ln C 5.000% 10/30/10		05/17/2005	Direct		64,865	64,865		3FE
993345 AA 5	Cebridge Connections In 8.250% 02/13/10		05/27/2005	Direct		31,818	31,818		4Z
993451 AB 9	Celanese Term Ln B 5.740% 04/06/10		03/31/2005	Direct		5,895,379	5,895,379		4FE
993484 AA 2	New Enterp Stone & Lime 8.250% 07/30/10		05/27/2005	Direct		42,857	42,857		4Z
993546 AA 8	Encore Medical IHC Inc 8.000% 10/04/10		06/07/2005	Direct		28,125	28,125		4FE
993546 AC 4	Encore Medical IHC Inc 6.170% 10/04/10		05/05/2005	Direct		806,250	806,250		4FE
993606 AA 0	TX Genco LLC Term Ln B 7.000% 12/14/11		06/10/2005	Direct		14,615	14,615		3FE
993606 AE 2	TX Genco LLC Term Ln B 5.410% 12/14/11		04/13/2005	Goldman Sachs & Co.		2,923,077	2,923,077		3FE
993606 AF 9	TX Genco LLC Term Ln B 5.490% 12/14/11		06/28/2005	Direct		7,038	7,038		3FE
993664 AB 7	Worldspan LP Term Ln 5.875% 02/11/10		03/04/2005	Direct		1,103,704	1,103,704		4FE
993664 AC 5	Worldspan LP Term Ln 6.000% 02/11/10		03/04/2005	Direct		1,111,111	1,111,111		4FE
993664 AD 3	Worldspan LP Term Ln 6.188% 02/11/10		03/04/2005	Direct		1,111,111	1,111,111		4FE
993664 AE 1	Worldspan LP Term Ln 6.125% 02/11/10		06/01/2005	Direct		148,148	148,148		4FE
993664 AF 8	Worldspan LP Term Ln 6.063% 02/11/10		06/01/2005	Direct		148,148	148,148		4FE
993664 AG 6	Worldspan LP Term Ln 6.125% 02/11/10		06/01/2005	Direct		177,778	177,778		4FE
993677 AA 1	UGS PLM Solutions Term 7.000% 03/31/12		04/01/2005	Direct		3,980,000	3,980,000		4FE
993677 AB 9	UGS PLM Solutions Term 5.330% 03/31/12		04/05/2005	Various		3,980,000	3,980,000		4FE
993677 AC 7	UGS PLM Solutions Term 5.330% 03/31/12		04/13/2005	JP Morgan Securities		1,200,000	1,200,000		4FE
993684 AC 3	Telcordia Tech Inc Term 5.972% 09/09/12		05/26/2005	Direct		7,500	7,500		4FE
993695 AB 1	Maguire Properties Hold 4.621% 03/15/10		04/07/2005	First Boston Corp.		500,000	500,000		3Z
993697 AB 7	Metro-Goldwyn-Mayer Stu 5.740% 04/08/12		04/13/2005	JP Morgan Securities		14,400,000	14,400,000		4FE
993701 AA 9	Resorts Intl Holdings 1 7.500% 03/25/12		04/28/2005	First Boston Corp.		1,968,504	1,968,504		4Z
993702 AB 5	Resorts Intl Holdings 2 8.810% 03/25/13		04/28/2005	Goldman Sachs & Co.		1,000,000	1,000,000		4Z
993703 AA 5	Fender Musical Instrume 7.250% 03/28/12		04/01/2005	Goldman Sachs & Co.		1,000,000	1,000,000		4Z
993704 AA 3	Fender Musical Instrume 9.500% 09/28/12		04/01/2005	Goldman Sachs & Co.		500,000	500,000		4Z
993705 AB 8	Healthtronics Inc Term 4.813% 04/01/11		04/08/2005	Banc One Cap Markets		2,000,000	2,000,000		3Z
993708 AB 2	IAP 1st Lien 5.938% 03/30/11		04/11/2005	First Boston Corp.		1,000,000	1,000,000		4Z
993710 AB 8	AMI Semiconductors Term 5.560% 04/06/12		04/06/2005	First Boston Corp.		1,000,000	1,000,000		3Z
993711 AB 6	Goodyear Tire & Rubber 5.500% 04/10/10		05/05/2005	JP Morgan Securities		2,000,000	2,000,000		3Z
993712 AB 4	Goodyear Tire & Rubber 6.750% 04/08/10		05/05/2005	JP Morgan Securities		1,000,000	1,000,000		4Z
993714 AA 2	Stile Cons (Masonite) T 7.000% 04/08/12		04/21/2005	Bank of Nova Scotia of NY		2,952,511	2,952,511		4Z

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993714 AB 0	Stile Cons (Masonite) T 7.250% 04/08/12		04/21/2005	Bank of Nova Scotia of NY		2,947,489	2,947,489		4Z
993714 AC 8	Stile Cons (Masonite) T 5.210% 04/08/12		04/29/2005	Direct		2,889,691	2,889,691		4FE
993714 AD 6	Stile Cons (Masonite) T 5.490% 04/08/12		04/29/2005	Direct		62,819	62,819		4FE
993714 AE 4	Stile Cons (Masonite) T 5.210% 04/08/12		04/29/2005	Direct		2,884,777	2,884,777		4FE
993714 AF 1	Stile Cons (Masonite) T 5.490% 04/08/12		04/29/2005	Direct		62,713	62,713		4FE
993717 AB 3	Deltek Systems Inc. Ter 5.650% 04/21/11		04/26/2005	First Boston Corp		1,000,000	1,000,000		4Z
993720 AB 7	Custom Builders Term Ln 5.740% 06/29/11		05/06/2005	Bank of America		1,200,000	1,200,000		4FE
993724 AB 9	Northwest Airlines Inc 9.470% 11/23/10		04/25/2005	JP Morgan Securities		6,500,000	6,500,000		4FE
993725 AB 6	Young Broadcasting Inc 6.750% 10/02/12		05/11/2005	Wachovia Capital Markets		1,000,000	1,000,000		4Z
993728 AB 0	Ameristar Casinos Inc T 5.500% 12/26/06		03/31/2005	Direct		741,712	741,712		3FE
993730 AA 8	Hawaiian Telcomm Term L 7.250% 10/31/12		05/09/2005	JP Morgan Securities		2,000,000	2,000,000		4Z
993730 AB 6	Hawaiian Telcomm Term L 5.730% 10/31/12		06/03/2005	Direct		2,000,000	2,000,000		4FE
993731 AC 2	Movie Gallery Inc Term 6.140% 04/06/10		06/08/2005	Wachovia Capital Markets		4,000,000	4,000,000		4FE
993733 AB 0	Datatel 1st Lien 6.250% 05/10/11		05/06/2005	First Boston Corp		1,000,000	1,000,000		4Z
993734 AB 8	Datatel 2nd Lien 8.250% 05/10/11		05/06/2005	First Boston Corp		1,000,000	1,000,000		4Z
993735 AB 5	Penn Engineering Term L 5.970% 05/05/11		05/26/2005	First Boston Corp		2,000,000	2,000,000		4FE
993736 AB 3	Dura Operating Corp 2nd 6.776% 05/03/11		05/04/2005	JP Morgan Securities		4,000,000	4,000,000		4FE
993737 AB 1	Wyndham Intl Inc 1st Li 6.500% 05/10/11		05/19/2005	JP Morgan Securities		913,793	913,793		4Z
993738 AB 9	Wyndham Intl Inc Credit 3.250% 05/11/11		05/19/2005	JP Morgan Securities		86,207	86,207		4Z
G9444@ AA 4	Warner Chilott Corp Ter 7.750% 01/18/12		06/17/2005	Direct		6,605	6,605		4FE
013716 AV 7	Alcan Aluminum Nts 5.000% 06/01/15	C	05/25/2005	JP Morgan Securities		9,909,300	10,000,000		2FE
19238V A* 6	Cogeco Cable Inc Ser A 6.830% 10/31/08	C	04/19/2005	Libra		7,715,297	7,300,000	2,770	2FE
698900 AF 4	Pancanadian Pete Bd 6.300% 11/01/11	C	06/27/2005	Various		9,553,006	8,722,000	87,002	2FE
73755L AA 5	Potash Corp Sask Inc Nt 7.125% 06/15/07	C	05/03/2005	UBS Warburgh Securities Inc.		10,549,400	10,000,000	279,063	2FE
73755L AB 3	Potash Corp Sask Inc Nt 7.750% 05/31/11	C	05/02/2005	Bank of America		6,880,320	6,000,000	200,208	2FE
73755L AC 1	Potash Corp Sask Inc Nt 4.875% 03/01/13	C	06/13/2005	Bank of America		7,102,090	7,080,000	100,669	2FE
87971K AE 7	Tembec Inds Inc Sr Nt 7.750% 03/15/12	C	06/01/2005	Direct		115,863	155,000	2,536	4FE
993665 AA 6	Corel Corp Term Ln B 8.250% 02/16/10	C	06/15/2005	Direct		78,750	78,750		4FE
10553W AA 7	Braskem Intl Ltd Co Gtd 9.375% 06/01/15	F	05/24/2005	Salomon Smith Barney		2,736,855	2,750,000		3FE
142335 ZZ 4	Carl Zeiss Vision Mezz 12.609% 05/27/15	D	06/23/2005	Direct		18,299,803	18,299,803		4Z
15101K AJ 0	Celerity CLO Ltd 2004 - 3.770% 03/30/16	F	04/26/2005	JP Morgan Securities		2,217,049	2,217,049		1FE
15101K AK 7	Celerity CLO Ltd 2004 - 3.775% 03/30/16	F	04/28/2005	JP Morgan Securities		2,217,049	2,217,049		2FE
15101K AL 5	Celerity CLO Ltd 2004 - 3.828% 03/30/16	F	05/12/2005	JP Morgan Securities		2,217,049	2,217,049		1FE
15101K AM 3	Celerity CLO Ltd 2004 - 3.834% 03/30/16	F	06/01/2005	JP Morgan Securities		1,773,639	1,773,639		1FE
21988J AA 8	Corp Interamer De Entre 8.875% 06/14/15	F	06/07/2005	Salomon Smith Barney		4,138,082	4,172,000		3FE
22825L AB 6	Crown Cork & Seal Co Fi 7.000% 12/15/06	F	06/01/2005	Direct		18,540	18,000	581	4FE
228344 AD 9	Crown Euro Hldgs SA Sec 10.875% 03/01/13	F	06/01/2005	Direct		42,874	37,000	1,006	4FE
24821C AA 8	Den Norske Bk NT 7.729% 06/29/11	F	05/20/2005	Goldman Sachs & Co		4,600,640	4,000,000	125,382	1FE
25243Y AG 4	Diageo Cap PLC Nt 4.375% 05/03/10	F	04/28/2005	JP Morgan Securities		996,630	1,000,000		1FE
40049J AU 1	Grupo Televisa SA Sr Nt 6.625% 03/18/25	F	05/23/2005	First Boston Corp		3,254,856	3,300,000	41,296	2FE
456866 AS 1	Ingersoll Rand Co Nt 4.750% 05/15/15	F	05/24/2005	Bank of America		4,981,250	5,000,000		1FE
56169@ AA 5	Man Grp Fin Guar Sub Nt 5.470% 03/17/14	F	06/01/2005	Direct		2,978,430	3,000,000	33,732	2FE
65557A AB 3	Nordea Bk AB Bd 5.424% 04/20/15	F	05/06/2005	Various		14,071,950	14,000,000	15,820	1FE
705006 AA 2	Pearson Dollar Fin PLC 4.700% 06/01/09	F	04/08/2005	Lehman Brothers Inc.		4,965,650	5,000,000	86,167	2FE
71654Y AB 1	Petroleos Mexicanos (PE 8.625% 12/01/23	F	01/01/2005	Direct		2,286,184	2,100,000	15,094	2FE
830505 AM 5	Skandinaviska Enskilda 5.471% Perpet	F	04/14/2005	First Boston Corp		5,007,750	5,000,000	19,756	2FE
83364L AA 7	Societe Generale Nt 7.850% 04/30/07	F	04/26/2005	UBS Warburgh Securities Inc.		2,134,200	2,000,000	78,064	1FE
872402 AG 7	TFM SA DE CV Sr Nt 12.500% 06/15/12	F	06/01/2005	Direct		96,350	82,000	4,726	4FE
96008Y AB 1	Westfield Cap Corp Nt 5.125% 11/15/14	F	04/14/2005	Wachovia Capital Markets		1,980,100	2,000,000	47,549	1FE
D2297# AA 8	Symrise KG Flt Rate Nt 13.129% 10/01/12	D	04/29/2005	Direct		330,575	330,575		5
G2950@ AA 5	Automobile Assoc Mezz L 15.261% 11/15/14	D	06/30/2005	Direct		290,946	290,946	1,412	4
G2950@ AB 3	Automobile Assoc Mezz L 12.261% 11/15/14	D	06/30/2005	Direct		208,392	208,392	1,131	4

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)
G2951# AA 2	Automobile Assoc Mezz L 14.761% 11/15/14	D	06/30/2005	Direct		55,724	55,724	6,201	5
G3782# AR 8	Glencore Fin Sr Nt 7.010% 12/05/11	F	03/30/2005	Lehman Brothers Inc.		9,740,820	9,300,000	257,150	2
G4551# AC 8	Holcim Ltd 10 Yr Sr Uns 7.050% 08/28/11	F	06/01/2005	Direct		6,660,600	6,000,000	106,925	2
G4588# AN 1	Intermediate Cap Grp PL 4.970% 03/25/09	F	06/01/2005	Direct		989,330	1,000,000	9,111	2
G4859# AA 1	Intercapital PLC Fl Rt 4.928% 06/28/15	F	06/28/2005	Direct		14,000,000	14,000,000		2Z
G5720# AA 5	Jefferson Smurfit Grp P 5.908% 09/12/10	F	04/08/2005	Direct		457,690	457,690		3FE
G5720# AB 3	Jefferson Smurfit Grp P 6.408% 09/12/11	F	04/08/2005	Direct		457,690	457,690		3FE
G7895# AD 4	Scottish & Newcastle PL 5.430% 05/18/15	F	05/18/2005	Direct		22,000,000	22,000,000		2
N0052# AA 6	Autobar (Netherlands) 3 14.103% 09/30/14	D	04/29/2005	Direct		488,356	488,356		4
Q2759# AL 1	Cons Press Fin Ltd Ser 5.450% 06/28/13	F	06/09/2005	Direct		2,000,000	2,000,000		2Z
Q2759# AM 9	Cons Press Fin Ltd Ser 5.560% 06/28/14	F	06/09/2005	Direct		12,100,000	12,100,000		2Z
Q7160# AC 3	Orica Fin Ltd Sr Guaran 6.370% 05/05/15	D	05/05/2005	Direct		9,900,000	9,900,000		2Z
W0805# AA 6	ASSA ABLOY Fin Srv AB 7 4.880% 05/16/12	F	05/16/2005	Direct		19,000,000	35,000,000		1Z
4599999.	Total - Bonds - Industrial & Miscellaneous					1,145,839,119	1,318,090,046	5,976,245	XXX
6099997.	Total - Bonds - Part 3					1,336,742,955	1,507,045,838	6,618,832	XXX
6099999.	Total - Bonds					1,336,742,955	1,507,045,838	6,618,832	XXX
Preferred Stocks - Public Utilities									
842400 75 6	Southn CA Edison Co Pfd		04/20/2005	Citigroup Global Markets	100,000.000	10,000,000			P2UFE
872594 40 3	TNP Enterprises Inc Pfd		03/11/2005	Direct	721.000	845,688			RP5UFE
6199999.	Total - Preferred Stocks - Public Utilities					10,845,688	XXX	0	XXX
Preferred Stocks - Banks, Trust and Insurance Companies									
404216 20 2	Hayes Lemmerz Intl Inc		06/01/2005	Direct	13.000	413			P5A
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos					413	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous									
151895 40 6	Centerpoint Ppts Tr Pfd		04/29/2005	Lehman Brothers Inc.	1,000.000	1,004,840			P2UFE
256069 40 2	Dobson Comms Corp Pfd S		06/01/2005	Direct	95.000	7,719			RP6L
345395 20 6	Ford Motor Co Cap Tr II		06/01/2005	Direct	1,000.000	40,375			RP4LFE
387241 50 8	Granite Broadcasting Pf		06/01/2005	Direct	52.000	15,730			RP6UFE
704231 50 5	Paxson Comm Corp Pfd St		05/15/2005	Direct	12.000	88,356			P6U
93933U 30 8	WA Mut Cap Tr I Ser Uni		06/01/2005	Direct	1,000.000	52,750			RP2UFE
978804 20 1	Woodburne Pass Thru Tr		04/01/2005	Lehman Brothers Inc.	150.000	15,000,000			P1UFE
HAE231 50 1	Paxson Comm Corp PS		05/15/2005	Direct	178,179.000				P5LZ
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					16,209,770	XXX	0	XXX
6599997.	Total - Preferred Stocks - Part 3					27,055,870	XXX	0	XXX
6599999.	Total - Preferred Stocks					27,055,870	XXX	0	XXX
Common Stocks - Public Utilities									
711030 10 6	Peoples Energy Corp Com		04/15/2005	Instinet	5,200.000	211,756	XXX		L
6699999.	Total - Common Stocks - Public Utilities					211,756	XXX	0	XXX
Common Stocks - Banks, Trust and Insurance Companies									
200334 10 0	Comdisco Hldg Co Com St		04/26/2005	Direct	1.000		XXX		L
46625H 10 0	JP Morgan Chase & Co Co		04/04/2005	Instinet	7,200.000	242,796	XXX		L
52171N 10 3	Leadis Tech Inc Common		05/24/2005	Direct	4,518.000	27,479	XXX		L
894194 62 0	TRV Series Trust Conser		05/02/2005	Various	100,001.000	1,000,010	XXX		L
894194 63 8	TRV Series Trust Modera		05/02/2005	Various	100,001.000	1,000,010	XXX		L
894194 64 6	TRV Series Trust Modera		05/02/2005	Various	100,001.000	1,000,010	XXX		L
894194 65 3	TRV Series Trust Modera		05/02/2005	Various	100,001.000	1,000,010	XXX		L
894194 66 1	TRV Series Trust Aggres		05/02/2005	Various	100,001.000	1,000,010	XXX		L
894194 67 9	TRV Series Trust Small		05/02/2005	Various	300,001.000	3,000,010	XXX		L
894194 68 7	TRV Series Trust Small		05/02/2005	Various	300,001.000	3,000,010	XXX		L
894194 69 5	TRV Series Trust Pionee		05/02/2005	Various	300,001.000	3,000,010	XXX		L
894194 73 7	TRV Series Trust Conver		06/24/2005	Direct	133.000	1,586	XXX		U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
894194 77 8	TRV Series Trust MFS Va		06/24/2005	Direct	1,810.000	22,517	XXX		A
6799999.	Total - Common Stocks - Banks, Trust & Ins. Cos.					14,294,457	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
03875P 10 0	Arbinet-thexchange Inc		06/14/2005	Direct	28,514.000	361,843	XXX		L
045235 10 8	Aspect Med Sys Inc Com		06/01/2005	Direct	8,663.000	278,602	XXX		L
18276# 10 5	Classic Hold Co LLC Com		06/01/2005	Direct	10.000	345	XXX		A
19248A 10 9	Cohen & Steers Sel Util		04/18/2005	Instinet	2,000.000	38,160	XXX		L
22765Y 10 4	Crosstex Energy Inc Com		05/19/2005	Direct	6,567.000	305,366	XXX		L
256069 10 5	Dobson Comms Corp Com S		06/01/2005	Direct	6,006.000	12,793	XXX		L
29076N 10 7	EMagin Com Stk		06/16/2005	Salomon Smith Barney	600,000.000	318,000	XXX		U
31338# 11 2	Fed Home Ln Bk Com Stk		04/28/2005	Direct	94,297.000	9,429,700	XXX		A
44043U 20 9	Horizon PCS Inc Wt		06/01/2005	Direct	383.000	8,086	XXX		L
668074 30 5	Northwestn Corp Com Stk		11/19/2004	Direct	4,872.000	121,800	XXX		L
740390 XX 2	Preferred Maramont Co W		04/20/2005	Direct	1,536.000		XXX		U
740390 YY 9	Preferred Maramont Co C		04/20/2005	Direct	8,678.000	867,817	XXX		U
74045Q 10 4	Premcor Inc Com Stk		04/29/2005	Direct	44,587.000	2,949,430	XXX		L
74369L 10 3	Protein Design Labs Inc		05/18/2005	Direct	1,215.000	22,819	XXX		L
79466L 30 2	Salesforce.com Inc Comm		06/06/2005	Direct	1,542.000	27,466	XXX		L
88023U 10 1	Tempur-Pedic Intl Inc C		04/25/2005	Direct	76,254.000	1,486,953	XXX		L
98385X 10 6	XTO Energy Inc Com Stk		04/08/2005	Direct	14,584.000	482,001	XXX		L
6899999.	Total - Common Stocks - Industrial & Miscellaneous					16,711,180	XXX	0	XXX
7299997.	Total - Common Stocks - Part 3					31,217,393	XXX	0	XXX
7299999.	Total - Common Stocks					31,217,393	XXX	0	XXX
7399999.	Total - Preferred and Common Stocks					58,273,263	XXX	0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					1,395,016,219	XXX	6,618,832	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....4.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
Bonds - U.S. Government																					
36200Q K3 7	GNMA 30-Year Fixed 6.500% 03/15/32		06/01/2005	Paydown		37,141	37,141	37,681	37,694		(553)		(553)		37,141			0	962	03/15/2032	1
36200S TX 8	GNMA 30-Year Fixed 6.500% 10/15/31		06/01/2005	Paydown		434,569	434,569	440,884	441,081		(6,512)		(6,512)		434,569			0	11,583	10/15/2031	1
36200Y J4 0	GNMA FHA Proj Ln 576383 6.800% 03/15/43		06/01/2005	Paydown		9,230	9,230	8,950	8,951		279		279		9,230			0	262	03/15/2043	1
36201F XG 7	GNMA 30-Year Fixed 6.500% 06/15/32		06/01/2005	Paydown		234,726	234,726	238,137	238,242		(3,516)		(3,516)		234,726			0	5,665	06/15/2032	1
36201L TN 4	GNMA 30-Year Fixed 6.500% 04/15/32		06/01/2005	Paydown		858,942	858,942	871,424	871,721		(12,779)		(12,779)		858,942			0	22,332	04/15/2032	1
36201Q GY 3	GNMA FHA Proj Ln 589815 7.000% 11/15/40		06/01/2005	Paydown		16,497	16,497	16,157	16,159		338		338		16,497			0	482	11/15/2040	1
36201Q GZ 0	GNMA FHA Proj Ln 589816 6.450% 11/15/40		06/01/2005	Paydown		10,142	10,142	10,000	10,001		141		141		10,142			0	273	11/15/2040	1
36202A AG 2	GNMA Multi-Issuer 12.000% 09/20/13		06/01/2005	Paydown		66	66	65	66				0		66			0	3	09/20/2013	1
36202C 2H 5	GNMA Multi-Issuer 6.000% 04/20/28		06/01/2005	Paydown		180,424	180,424	173,884	173,949		6,475		6,475		180,424			0	4,386	04/20/2028	1
36202C 2W 2	GNMA 30-Year Fixed 6.000% 05/20/28		06/01/2005	Paydown		179,817	179,817	173,333	173,404		6,413		6,413		179,817			0	4,243	05/20/2028	1
362031 VB 9	GNMA 30-Year Fixed 8.000% 06/15/05		05/01/2005	Paydown		2,553	2,553	2,393	2,527		26		26		2,553			0	72	06/15/2005	1
362031 ZY 5	GNMA 30-Year Fixed 8.000% 07/15/05		06/01/2005	Paydown		1,015	1,015	952	1,003		12		12		1,015			0	34	07/15/2005	1
362032 CZ 5	GNMA 30-Year Fixed 8.000% 09/15/05		06/01/2005	Paydown		287	287	269	283		4		4		287			0	10	09/15/2005	1
362032 EU 4	GNMA 30-Year Fixed 8.000% 08/15/05		05/01/2005	Paydown		411	411	392	407		4		4		411			0	13	08/15/2005	1
362032 F4 1	GNMA 30-Year Fixed 8.000% 10/15/05		06/01/2005	Paydown		468	468	439	461		7		7		468			0	15	10/15/2005	1
362032 N9 1	GNMA 30-Year Fixed 8.000% 09/15/05		06/01/2005	Paydown		27	27	25	27				0		27			0	1	09/15/2005	1
362032 V3 5	GNMA 30-Year Fixed 8.000% 09/15/05		06/01/2005	Paydown		443	443	415	437		6		6		443			0	15	09/15/2005	1
362033 6W 7	GNMA 30-Year Fixed 8.500% 02/15/06		06/01/2005	Paydown		1,189	1,189	1,201	1,190		(1)		(1)		1,189			0	40	02/15/2006	1
362033 QY 1	GNMA 30-Year Fixed 7.500% 08/15/05		06/01/2005	Paydown		758	758	707	745		13		13		758			0	21	08/15/2005	1
362033 VH 2	GNMA 30-Year Fixed 8.000% 09/15/05		06/01/2005	Paydown		810	810	759	798		12		12		810			0	27	09/15/2005	1
362034 RU 6	GNMA 30-Year Fixed 7.500% 11/15/05		06/01/2005	Paydown		1,272	1,272	1,206	1,256		16		16		1,272			0	40	11/15/2005	1
362034 SF 8	GNMA 30-Year Fixed 7.500% 11/15/05		06/01/2005	Paydown		3,704	3,704	3,480	3,644		60		60		3,704			0	119	11/15/2005	1
362034 SH 4	GNMA 30-Year Fixed 7.500% 11/15/05		06/01/2005	Paydown		1,402	1,402	1,308	1,377		25		25		1,402			0	42	11/15/2005	1
362034 SY 7	GNMA 30-Year Fixed 7.500% 11/15/05		06/01/2005	Paydown		585	585	544	574		11		11		585			0	18	11/15/2005	1
362035 BF 3	GNMA 30-Year Fixed 7.500% 12/15/05		06/01/2005	Paydown		1,210	1,210	1,129	1,186		24		24		1,210			0	37	12/15/2005	1
362035 DS 3	GNMA 30-Year Fixed 8.000% 12/15/05		06/01/2005	Paydown		323	323	304	318		5		5		323			0	10	12/15/2005	1
362035 P5 0	GNMA 30-Year Fixed 7.500% 01/15/06		06/01/2005	Paydown		700	700	668	690		10		10		700			0	22	01/15/2006	1
362035 QL 4	GNMA 30-Year Fixed 7.500% 01/15/06		06/01/2005	Paydown		1,597	1,597	1,489	1,565		32		32		1,597			0	49	01/15/2006	1
362035 TC 1	GNMA 30-Year Fixed 7.500% 12/15/05		06/01/2005	Paydown		1,361	1,361	1,268	1,334		27		27		1,361			0	40	12/15/2005	1
362035 X7 7	GNMA 30-Year Fixed 8.000% 10/15/06		06/01/2005	Paydown		153	153	157	154		(1)		(1)		153			0	5	10/15/2006	1
362036 DG 7	GNMA 30-Year Fixed 7.500% 01/15/06		06/01/2005	Paydown		836	836	848	838		(2)		(2)		836			0	26	01/15/2006	1
362036 PY 5	GNMA 30-Year Fixed 8.000% 08/15/06		06/01/2005	Paydown		1,303	1,303	1,222	1,278		25		25		1,303			0	44	08/15/2006	1
362036 R9 8	GNMA 30-Year Fixed 8.000% 08/15/06		06/01/2005	Paydown		717	717	672	702		15		15		717			0	24	08/15/2006	1
362036 XQ 3	GNMA 30-Year Fixed 7.500% 03/15/06		06/01/2005	Paydown		1,612	1,612	1,649	1,618		(6)		(6)		1,612			0	50	03/15/2006	1
362036 XT 7	GNMA 30-Year Fixed 7.500% 03/15/06		06/01/2005	Paydown		3,179	3,179	2,962	3,120		59		59		3,179			0	99	03/15/2006	1
362036 Y7 4	GNMA 30-Year Fixed 7.500% 03/15/06		06/01/2005	Paydown		555	555	526	547		8		8		555			0	16	03/15/2006	1
362036 YP 4	GNMA 30-Year Fixed 7.500% 03/15/06		06/01/2005	Paydown		2,781	2,781	2,594	2,720		61		61		2,781			0	83	03/15/2006	1
362037 4K 6	GNMA 30-Year Fixed 8.000% 08/15/06		06/01/2005	Paydown		456	456	428	447		9		9		456			0	15	08/15/2006	1
362037 A2 9	GNMA 30-Year Fixed 8.000% 09/15/06		06/01/2005	Paydown		3,112	3,112	3,186	3,129		(17)		(17)		3,112			0	104	09/15/2006	1
362037 CS 0	GNMA 30-Year Fixed 8.000% 06/15/06		06/01/2005	Paydown		190	190	178	186		4		4		190			0	6	06/15/2006	1
362037 H4 8	GNMA 30-Year Fixed 8.000% 11/15/06		06/01/2005	Paydown		1,413	1,413	1,446	1,422		(9)		(9)		1,413			0	47	11/15/2006	1
362037 HF 3	GNMA 30-Year Fixed 8.000% 10/15/06		06/01/2005	Paydown		1,296	1,296	1,215	1,268		28		28		1,296			0	44	10/15/2006	1
362037 PD 9	GNMA 30-Year Fixed 7.500% 04/15/06		06/01/2005	Paydown		1,165	1,165	1,125	1,151		14		14		1,165			0	33	04/15/2006	1
362037 QS 5	GNMA 30-Year Fixed 8.000% 08/15/06		06/01/2005	Paydown		1,011	1,011	947	990		21		21		1,011			0	32	08/15/2006	1
362037 VU 4	GNMA 30-Year Fixed 8.000% 08/15/06		04/01/2005	Paydown		2,104	2,104	1,972	2,065		39		39		2,104			0	56	08/15/2006	1
362037 ZR 7	GNMA 30-Year Fixed 8.000% 08/15/06		06/01/2005	Paydown		932	932	874	914		18		18		932			0	31	08/15/2006	1
362038 ET 4	GNMA 30-Year Fixed 8.000% 09/15/06		06/01/2005	Paydown		59	59	60	59				0		59			0	2	09/15/2006	1
362038 J8 5	GNMA 30-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		936	936	928	931		5		5		936			0	29	03/15/2007	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
362038 PJ 4	GNMA 30-Year Fixed 7.500% 06/15/06		06/01/2005	Paydown		729	729	736	730		(1)		(1)		729			0	23	06/15/2006	1
362038 PN 5	GNMA 30-Year Fixed 7.500% 06/15/06		06/01/2005	Paydown		1,709	1,709	1,594	1,670		39		39		1,709			0	53	06/15/2006	1
362038 QD 6	GNMA 30-Year Fixed 7.500% 06/15/06		06/01/2005	Paydown		757	757	704	739		18		18		757			0	24	06/15/2006	1
362038 SL 6	GNMA 30-Year Fixed 7.500% 05/15/06		06/01/2005	Paydown		2,956	2,956	2,748	2,889		67		67		2,956			0	100	05/15/2006	1
362038 TS 0	GNMA 30-Year Fixed 8.000% 12/15/06		06/01/2005	Paydown		600	600	563	587		13		13		600			0	18	12/15/2006	1
362038 W2 3	GNMA 30-Year Fixed 8.000% 09/15/06		06/01/2005	Paydown		124	124	116	121		3		3		124			0	4	09/15/2006	1
362039 3W 7	GNMA 30-Year Fixed 7.500% 12/15/06		06/01/2005	Paydown		1,118	1,118	1,109	1,112		6		6		1,118			0	35	12/15/2006	1
362039 6H 7	GNMA 30-Year Fixed 8.000% 10/15/06		06/01/2005	Paydown		482	482	452	473		9		9		482			0	16	10/15/2006	1
362039 6N 4	GNMA 30-Year Fixed 7.500% 12/15/06		06/01/2005	Paydown		3,089	3,089	3,027	3,062		27		27		3,089			0	97	12/15/2006	1
362039 7D 5	GNMA 30-Year Fixed 8.000% 12/15/06		06/01/2005	Paydown		235	235	220	230		5		5		235			0	8	12/15/2006	1
362039 CS 6	GNMA 30-Year Fixed 8.000% 12/15/06		06/01/2005	Paydown		1,086	1,086	1,018	1,062		24		24		1,086			0	39	12/15/2006	1
362039 FQ 7	GNMA 30-Year Fixed 8.000% 10/15/06		06/01/2005	Paydown		262	262	245	256		6		6		262			0	9	10/15/2006	1
362039 G8 6	GNMA 30-Year Fixed 7.500% 07/15/06		06/01/2005	Paydown		2,909	2,909	2,774	2,863		46		46		2,909			0	93	07/15/2006	1
362039 GP 8	GNMA 30-Year Fixed 7.500% 07/15/06		06/01/2005	Paydown		1,564	1,564	1,483	1,537		27		27		1,564			0	40	07/15/2006	1
362039 QG 7	GNMA 30-Year Fixed 8.000% 01/15/07		06/01/2005	Paydown		195	195	198	196		(1)		(1)		195			0	7	01/15/2007	1
362039 RZ 4	GNMA 30-Year Fixed 8.000% 01/15/07		06/01/2005	Paydown		1,547	1,547	1,584	1,558		(11)		(11)		1,547			0	51	01/15/2007	1
362039 V3 0	GNMA 30-Year Fixed 7.500% 01/15/07		06/01/2005	Paydown		585	585	580	582		3		3		585			0	17	01/15/2007	1
362039 V9 7	GNMA 30-Year Fixed 8.000% 11/15/06		06/01/2005	Paydown		192	192	180	187		5		5		192			0	6	11/15/2006	1
36203A UN 4	GNMA 15-Year Fixed 7.500% 03/15/08		06/01/2005	Paydown		295	295	306	300		(5)		(5)		295			0	9	03/15/2008	1
36203A XV 3	GNMA 15-Year Fixed 7.500% 03/15/08		06/01/2005	Paydown		5,565	5,565	5,761	5,640		(75)		(75)		5,565			0	174	03/15/2008	1
36203B FU 3	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		46	46	45	45		1		1		46			0	1	08/15/2023	1
36203B J5 4	GNMA 30-Year Fixed 7.000% 12/15/22		06/01/2005	Paydown		4,139	4,139	4,002	4,006		133		133		4,139			0	121	12/15/2022	1
36203B L4 4	GNMA 15-Year Fixed 7.500% 03/15/08		06/01/2005	Paydown		1,710	1,710	1,771	1,736		(26)		(26)		1,710			0	53	03/15/2008	1
36203B TM 6	GNMA 30-Year Fixed 7.000% 07/15/23		06/01/2005	Paydown		65	65	63	63		2		2		65			0	2	07/15/2023	1
36203B TR 5	GNMA 15-Year Fixed 7.500% 12/15/07		06/01/2005	Paydown		1,076	1,076	1,114	1,091		(15)		(15)		1,076			0	34	12/15/2007	1
36203C 6E 7	GNMA 15-Year Fixed 6.000% 04/15/09		06/01/2005	Paydown		6,052	6,052	5,882	5,941		111		111		6,052			0	165	04/15/2009	1
36203C KS 0	GNMA 15-Year Fixed 6.000% 12/15/08		06/01/2005	Paydown		5,919	5,919	5,752	5,815		104		104		5,919			0	148	12/15/2008	1
36203C NC 2	GNMA 30-Year Fixed 7.000% 09/15/23		06/01/2005	Paydown		231	231	224	224		7		7		231			0	7	09/15/2023	1
36203C SF 0	GNMA 30-Year Fixed 6.500% 05/15/23		06/01/2005	Paydown		686	686	661	661		25		25		686			0	19	05/15/2023	1
36203C VH 2	GNMA 30-Year Fixed 7.000% 11/15/23		06/01/2005	Paydown		53	53	51	51		2		2		53			0	2	11/15/2023	1
36203D FQ 8	GNMA 30-Year Fixed 7.000% 09/15/23		06/01/2005	Paydown		126	126	122	122		4		4		126			0	3	09/15/2023	1
36203D GU 8	GNMA 30-Year Fixed 7.000% 12/15/23		06/01/2005	Paydown		1,936	1,936	1,860	1,862		74		74		1,936			0	56	12/15/2023	1
36203D KK 5	GNMA 15-Year Fixed 6.000% 12/15/08		06/01/2005	Paydown		8,092	8,092	7,865	7,951		141		141		8,092			0	178	12/15/2008	1
36203D P6 1	GNMA 15-Year Fixed 7.500% 03/15/08		06/01/2005	Paydown		142	142	147	144		(2)		(2)		142			0	4	03/15/2008	1
36203E 6N 3	GNMA 30-Year Fixed 6.500% 08/15/23		06/01/2005	Paydown		673	673	648	649		24		24		673			0	18	08/15/2023	1
36203F M8 5	GNMA 15-Year Fixed 7.500% 02/15/08		06/01/2005	Paydown		4,046	4,046	4,189	4,097		(51)		(51)		4,046			0	127	02/15/2008	1
36203F YQ 2	GNMA 30-Year Fixed 6.500% 08/15/23		06/01/2005	Paydown		134	134	130	129		5		5		134			0	4	08/15/2023	1
36203G 5B 5	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		1,166	1,166	1,128	1,129		37		37		1,166			0	41	08/15/2023	1
36203G JV 6	GNMA 30-Year Fixed 7.000% 05/15/23		06/01/2005	Paydown		56	56	54	54		2		2		56			0	2	05/15/2023	1
36203H G3 9	GNMA 30-Year Fixed 7.000% 07/15/23		06/01/2005	Paydown		463	463	448	448		15		15		463			0	15	07/15/2023	1
36203H JC 6	GNMA 30-Year Fixed 7.000% 03/15/23		06/01/2005	Paydown		2,832	2,832	2,738	2,741		91		91		2,832			0	99	03/15/2023	1
36203H RN 3	GNMA 30-Year Fixed 7.000% 09/15/23		06/01/2005	Paydown		40	40	39	39		1		1		40			0	1	09/15/2023	1
36203J XE 2	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		20	20	19	19		1		1		20			0	1	08/15/2023	1
36203K 2G 8	GNMA 30-Year Fixed 7.000% 06/15/23		06/01/2005	Paydown		2,029	2,029	1,951	1,953		76		76		2,029			0	59	06/15/2023	1
36203K 7C 2	GNMA 15-Year Fixed 6.000% 12/15/08		06/01/2005	Paydown		3,205	3,205	3,115	3,146		59		59		3,205			0	79	12/15/2008	1
36203K HQ 0	GNMA 30-Year Fixed 7.000% 12/15/23		06/01/2005	Paydown		53	53	51	51		2		2		53			0	2	12/15/2023	1
36203L RC 8	GNMA 30-Year Fixed 7.000% 07/15/23		06/01/2005	Paydown		605	605	585	586		19		19		605			0	14	07/15/2023	1
36203L S9 4	GNMA 15-Year Fixed 6.000% 01/15/09		06/01/2005	Paydown		8,869	8,869	8,620	8,714		155		155		8,869			0	212	01/15/2009	1
36203L TD 4	GNMA 15-Year Fixed 7.500% 02/15/08		06/01/2005	Paydown		2,590	2,590	2,682	2,628		(38)		(38)		2,590			0	82	02/15/2008	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
36203N T5 7	GNMA 30-Year Fixed 7.000% 05/15/23		06/01/2005	Paydown		55	55	53	53		2		2		55			0	2	05/15/2023	1
36203P MA 8	GNMA 15-Year Fixed 6.000% 01/15/09		06/01/2005	Paydown		6,655	6,655	6,468	6,534		121		121		6,655			0	195	01/15/2009	1
36203Q FH 9	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		124	124	120	120		4		4		124			0	4	08/15/2023	1
36203Q XT 3	GNMA 30-Year Fixed 7.000% 05/15/23		06/01/2005	Paydown		11	11	11	11				0		11			0		05/15/2023	1
36203R MW 6	GNMA 30-Year Fixed 6.500% 05/15/23		06/01/2005	Paydown		685	685	661	660		25		25		685			0	19	05/15/2023	1
36203S 4K 0	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		1,401	1,401	1,354	1,356		45		45		1,401			0	41	08/15/2023	1
36203S XB 8	GNMA 30-Year Fixed 7.000% 09/15/23		06/01/2005	Paydown		1,014	1,014	980	981		33		33		1,014			0	24	09/15/2023	1
36203T HT 5	GNMA 30-Year Fixed 7.000% 07/15/23		06/01/2005	Paydown		367	367	355	355		12		12		367			0	11	07/15/2023	1
36203T J5 5	GNMA 30-Year Fixed 7.000% 07/15/23		06/01/2005	Paydown		60	60	58	58		2		2		60			0	2	07/15/2023	1
36203T MV 4	GNMA 30-Year Fixed 7.000% 09/15/23		06/01/2005	Paydown		112	112	108	108		4		4		112			0	3	09/15/2023	1
36203T NB 7	GNMA 30-Year Fixed 7.000% 09/15/23		06/01/2005	Paydown		87	87	83	84		3		3		87			0	3	09/15/2023	1
36203U CF 7	GNMA 15-Year Fixed 6.000% 08/15/08		06/01/2005	Paydown		1,710	1,710	1,662	1,680		30		30		1,710			0	43	08/15/2008	1
36203U EM 0	GNMA 30-Year Fixed 7.000% 07/15/23		06/01/2005	Paydown		33	33	32	32		1		1		33			0	1	07/15/2023	1
36203U H6 2	GNMA 30-Year Fixed 7.000% 12/15/23		06/01/2005	Paydown		120	120	115	115		5		5		120			0	4	12/15/2023	1
36203V D4 9	GNMA 15-Year Fixed 6.000% 02/15/09		06/01/2005	Paydown		3,693	3,693	3,589	3,628		65		65		3,693			0	97	02/15/2009	1
36203V DE 7	GNMA 30-Year Fixed 7.000% 11/15/23		06/01/2005	Paydown		1,326	1,326	1,275	1,277		49		49		1,326			0	39	11/15/2023	1
36203V DU 1	GNMA 15-Year Fixed 6.000% 01/15/09		06/01/2005	Paydown		2,056	2,056	1,998	2,020		36		36		2,056			0	51	01/15/2009	1
36203V EK 2	GNMA 15-Year Fixed 6.000% 04/15/09		06/01/2005	Paydown		2,650	2,650	2,575	2,602		48		48		2,650			0	69	04/15/2009	1
36203V U3 2	GNMA 30-Year Fixed 7.000% 07/15/23		06/01/2005	Paydown		42	42	41	41		1		1		42			0	1	07/15/2023	1
36203V U5 7	GNMA 30-Year Fixed 7.000% 07/15/23		06/01/2005	Paydown		104	104	100	100		4		4		104			0	3	07/15/2023	1
36203V Z4 5	GNMA 15-Year Fixed 6.000% 04/15/09		06/01/2005	Paydown		1,549	1,549	1,505	1,520		29		29		1,549			0	39	04/15/2009	1
36203W 2E 7	GNMA 30-Year Fixed 7.000% 02/15/22		06/01/2005	Paydown		243	243	234	234		9		9		243			0	7	02/15/2022	1
36203W 2J 6	GNMA 30-Year Fixed 7.000% 03/15/22		06/01/2005	Paydown		901	901	871	872		29		29		901			0	30	03/15/2022	1
36203W 3C 0	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		110	110	106	106		4		4		110			0	3	08/15/2023	1
36203W QV 3	GNMA 30-Year Fixed 7.000% 09/15/23		06/01/2005	Paydown		301	301	291	291		10		10		301			0	10	09/15/2023	1
36203X 5T 9	GNMA 15-Year Fixed 6.000% 09/15/08		06/01/2005	Paydown		4,995	4,995	4,854	4,906		89		89		4,995			0	116	09/15/2008	1
36203X X6 8	GNMA 30-Year Fixed 7.000% 12/15/23		06/01/2005	Paydown		88	88	85	85		3		3		88			0	3	12/15/2023	1
36203Y ER 1	GNMA 30-Year Fixed 7.000% 09/15/23		06/01/2005	Paydown		2,523	2,523	2,439	2,441		82		82		2,523			0	88	09/15/2023	1
36203Y HN 7	GNMA 30-Year Fixed 6.500% 09/15/23		06/01/2005	Paydown		7,956	7,956	7,666	7,669		287		287		7,956			0	174	09/15/2023	1
36203Y JN 5	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		3,275	3,275	3,166	3,169		106		106		3,275			0	95	08/15/2023	1
36203Y R8 9	GNMA 30-Year Fixed 6.500% 09/15/23		06/01/2005	Paydown		57	57	55	55		2		2		57			0	2	09/15/2023	1
362041 3D 5	GNMA 30-Year Fixed 7.500% 01/15/07		06/01/2005	Paydown		1,011	1,011	1,002	1,006		5		5		1,011			0	31	01/15/2007	1
362041 AU 9	GNMA 30-Year Fixed 8.000% 11/15/06		06/01/2005	Paydown		451	451	423	442		9		9		451			0	15	11/15/2006	1
362041 DU 6	GNMA 30-Year Fixed 7.500% 12/15/06		06/01/2005	Paydown		1,144	1,144	1,091	1,124		20		20		1,144			0	36	12/15/2006	1
362041 EP 6	GNMA 30-Year Fixed 8.000% 12/15/06		06/01/2005	Paydown		1,470	1,470	1,505	1,480		(10)		(10)		1,470			0	53	12/15/2006	1
362041 GA 7	GNMA 30-Year Fixed 8.000% 11/15/06		06/01/2005	Paydown		916	916	859	896		20		20		916			0	29	11/15/2006	1
362041 M4 4	GNMA 30-Year Fixed 7.500% 12/15/06		06/01/2005	Paydown		1,243	1,243	1,179	1,219		24		24		1,243			0	37	12/15/2006	1
362041 NZ 4	GNMA 30-Year Fixed 7.500% 02/15/07		06/01/2005	Paydown		1,882	1,882	1,865	1,872		10		10		1,882			0	52	02/15/2007	1
362041 QF 5	GNMA 30-Year Fixed 7.500% 12/15/06		06/01/2005	Paydown		666	666	672	667		(1)		(1)		666			0	21	12/15/2006	1
362041 RG 2	GNMA 30-Year Fixed 7.500% 12/15/06		06/01/2005	Paydown		64	64	61	63		1		1		64			0	2	12/15/2006	1
362041 TM 7	GNMA 30-Year Fixed 7.500% 01/15/07		06/01/2005	Paydown		1,065	1,065	1,056	1,059		6		6		1,065			0	33	01/15/2007	1
362041 U4 5	GNMA 30-Year Fixed 7.500% 08/15/06		06/01/2005	Paydown		2,307	2,307	2,188	2,269		38		38		2,307			0	72	08/15/2006	1
362041 U7 8	GNMA 30-Year Fixed 7.500% 09/15/06		06/01/2005	Paydown		2,218	2,218	2,069	2,165		53		53		2,218			0	69	09/15/2006	1
362041 YL 3	GNMA 30-Year Fixed 7.500% 12/15/06		06/01/2005	Paydown		1,292	1,292	1,201	1,257		35		35		1,292			0	40	12/15/2006	1
362042 3H 4	GNMA 30-Year Fixed 7.500% 01/15/07		06/01/2005	Paydown		2,652	2,652	2,617	2,633		19		19		2,652			0	83	01/15/2007	1
362042 3S 0	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		698	698	707	701		(3)		(3)		698			0	23	09/15/2007	1
362042 5B 5	GNMA 30-Year Fixed 7.500% 02/15/07		06/01/2005	Paydown		885	885	877	880		5		5		885			0	30	02/15/2007	1
362042 BF 9	GNMA 30-Year Fixed 7.500% 02/15/07		06/01/2005	Paydown		649	649	615	636		13		13		649			0	20	02/15/2007	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
362042 E7 4	GNMA 30-Year Fixed 7.500% 12/15/06		06/01/2005	Paydown		1,381	1,381	1,288	1,345		36		36		1,381			0	43	12/15/2006	1
362042 FJ 7	GNMA 30-Year Fixed 8.000% 01/15/07		06/01/2005	Paydown		1,555	1,555	1,576	1,558		(3)		(3)		1,555			0	48	01/15/2007	1
362042 G4 9	GNMA 30-Year Fixed 8.000% 11/15/06		06/01/2005	Paydown		1,061	1,061	995	1,038		23		23		1,061			0	35	11/15/2006	1
362042 LZ 4	GNMA 30-Year Fixed 8.000% 01/15/07		06/01/2005	Paydown		696	696	705	698		(2)		(2)		696			0	23	01/15/2007	1
362042 N5 8	GNMA 30-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		766	766	759	762		4		4		766			0	24	03/15/2007	1
362042 NH 2	GNMA 30-Year Fixed 8.000% 03/15/07		06/01/2005	Paydown		38	38	36	37		1		1		38			0	1	03/15/2007	1
362042 NT 6	GNMA 30-Year Fixed 8.000% 01/15/07		06/01/2005	Paydown		814	814	833	820		(6)		(6)		814			0	27	01/15/2007	1
362042 RS 4	GNMA 30-Year Fixed 7.500% 12/15/06		06/01/2005	Paydown		2,935	2,935	2,842	2,894		41		41		2,935			0	98	12/15/2006	1
362042 UT 8	GNMA 30-Year Fixed 8.000% 08/15/07		06/01/2005	Paydown		724	724	738	728		(4)		(4)		724			0	24	08/15/2007	1
362042 XB 4	GNMA 30-Year Fixed 8.000% 01/15/07		05/01/2005	Paydown		1,608	1,608	1,629	1,612		(4)		(4)		1,608			0	53	01/15/2007	1
362042 YF 4	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		1,886	1,886	1,911	1,892		(6)		(6)		1,886			0	63	10/15/2007	1
362042 YR 8	GNMA 30-Year Fixed 7.500% 12/15/06		06/01/2005	Paydown		1,329	1,329	1,267	1,304		25		25		1,329			0	42	12/15/2006	1
362042 ZZ 9	GNMA 30-Year Fixed 8.000% 08/15/07		06/01/2005	Paydown		1,219	1,219	1,236	1,222		(3)		(3)		1,219			0	41	08/15/2007	1
362043 5X 5	GNMA 30-Year Fixed 7.500% 04/15/07		06/01/2005	Paydown		437	437	433	435		2		2		437			0	14	04/15/2007	1
362043 A3 5	GNMA 30-Year Fixed 7.500% 02/15/07		06/01/2005	Paydown		922	922	914	917		5		5		922			0	29	02/15/2007	1
362043 E9 8	GNMA 30-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		1,353	1,353	1,303	1,332		21		21		1,353			0	38	03/15/2007	1
362043 F2 2	GNMA 30-Year Fixed 7.500% 01/15/07		06/01/2005	Paydown		1,464	1,464	1,452	1,457		7		7		1,464			0	46	01/15/2007	1
362043 H3 8	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		366	366	374	369		(3)		(3)		366			0	12	09/15/2007	1
362043 JF 9	GNMA 30-Year Fixed 8.000% 02/15/07		06/01/2005	Paydown		1,784	1,784	1,826	1,797		(13)		(13)		1,784			0	57	02/15/2007	1
362043 K5 9	GNMA 30-Year Fixed 8.000% 01/15/07		06/01/2005	Paydown		1,141	1,141	1,157	1,143		(2)		(2)		1,141			0	38	01/15/2007	1
362043 N4 9	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		629	629	637	631		(2)		(2)		629			0	21	01/15/2008	1
362043 SZ 5	GNMA 30-Year Fixed 7.500% 02/15/07		06/01/2005	Paydown		572	572	565	568		4		4		572			0	18	02/15/2007	1
362043 TG 6	GNMA 30-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		1,193	1,193	1,183	1,187		6		6		1,193			0	37	03/15/2007	1
362044 6U 8	GNMA 30-Year Fixed 8.000% 08/15/07		06/01/2005	Paydown		1,027	1,027	970	1,004		23		23		1,027			0	34	08/15/2007	1
362044 FS 3	GNMA 30-Year Fixed 7.500% 04/15/07		06/01/2005	Paydown		2,405	2,405	2,384	2,393		12		12		2,405			0	80	04/15/2007	1
362044 S2 6	GNMA 30-Year Fixed 8.000% 07/15/07		06/01/2005	Paydown		170	170	161	166		4		4		170			0	6	07/15/2007	1
362044 UC 1	GNMA 30-Year Fixed 7.500% 04/15/07		06/01/2005	Paydown		903	903	895	898		5		5		903			0	28	04/15/2007	1
362044 VF 3	GNMA 30-Year Fixed 7.500% 05/15/07		06/01/2005	Paydown		989	989	955	973		16		16		989			0	27	05/15/2007	1
362044 WL 9	GNMA 30-Year Fixed 8.000% 08/15/07		06/01/2005	Paydown		1,723	1,723	1,757	1,733		(10)		(10)		1,723			0	63	08/15/2007	1
362045 3P 9	GNMA 30-Year Fixed 7.500% 07/15/07		06/01/2005	Paydown		2,811	2,811	2,708	2,765		46		46		2,811			0	94	07/15/2007	1
362045 4P 8	GNMA 30-Year Fixed 8.000% 08/15/07		06/01/2005	Paydown		796	796	807	799		(3)		(3)		796			0	27	08/15/2007	1
362045 RM 0	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		1,151	1,151	1,166	1,155		(4)		(4)		1,151			0	38	10/15/2007	1
362045 TG 1	GNMA 30-Year Fixed 8.000% 08/15/07		06/01/2005	Paydown		46	46	44	45		1		1		46			0	2	08/15/2007	1
362045 UF 1	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		1,931	1,931	1,935	1,928		3		3		1,931			0	62	09/15/2007	1
362045 X3 5	GNMA 30-Year Fixed 8.000% 07/15/07		06/01/2005	Paydown		589	589	597	591		(2)		(2)		589			0	20	07/15/2007	1
362045 Y2 6	GNMA 30-Year Fixed 7.500% 06/15/07		06/01/2005	Paydown		1,083	1,083	1,074	1,077		6		6		1,083			0	34	06/15/2007	1
362045 Z6 6	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		2,609	2,609	2,464	2,542		67		67		2,609			0	73	10/15/2007	1
362046 3X 0	GNMA 30-Year Fixed 8.000% 07/15/07		06/01/2005	Paydown		1,566	1,566	1,587	1,571		(5)		(5)		1,566			0	48	07/15/2007	1
362046 DD 3	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		1,241	1,241	1,258	1,245		(4)		(4)		1,241			0	41	09/15/2007	1
362046 FK 5	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		883	883	895	886		(3)		(3)		883			0	29	11/15/2007	1
362046 J3 9	GNMA 30-Year Fixed 8.000% 03/15/08		06/01/2005	Paydown		3,753	3,753	3,589	3,674		79		79		3,753			0	134	03/15/2008	1
362046 LL 6	GNMA 30-Year Fixed 8.000% 02/15/07		06/01/2005	Paydown		2,837	2,837	2,904	2,858		(21)		(21)		2,837			0	97	02/15/2007	1
362046 P6 5	GNMA 30-Year Fixed 8.000% 08/15/07		06/01/2005	Paydown		1,100	1,100	1,121	1,106		(6)		(6)		1,100			0	37	08/15/2007	1
362046 PQ 1	GNMA 30-Year Fixed 8.000% 07/15/07		06/01/2005	Paydown		1,848	1,848	1,873	1,853		(5)		(5)		1,848			0	62	07/15/2007	1
362046 RZ 9	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		3,759	3,759	3,839	3,784		(25)		(25)		3,759			0	121	09/15/2007	1
362046 UZ 5	GNMA 30-Year Fixed 8.000% 07/15/07		06/01/2005	Paydown		3,040	3,040	3,100	3,059		(19)		(19)		3,040			0	117	07/15/2007	1
362046 V4 3	GNMA 30-Year Fixed 7.500% 08/15/07		06/01/2005	Paydown		599	599	594	596		3		3		599			0	19	08/15/2007	1
362046 V9 2	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		1,168	1,168	1,107	1,142		26		26		1,168			0	39	10/15/2007	1
362047 6G 2	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		1,054	1,054	1,069	1,058		(4)		(4)		1,054			0	35	10/15/2007	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
362047 DW 9	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		1,202	1,202	1,218	1,205		(3)		(3)		1,202			0	40	09/15/2007	1
362047 F2 3	GNMA 30-Year Fixed 7.500% 07/15/07		06/01/2005	Paydown		586	586	581	583		3		3		586			0	18	07/15/2007	1
362047 GP 1	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		202	202	191	197		5		5		202			0	7	09/15/2007	1
362047 H2 1	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		952	952	971	958		(6)		(6)		952			0	32	10/15/2007	1
362047 JH 6	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		720	720	738	726		(6)		(6)		720			0	24	11/15/2007	1
362047 KD 3	GNMA 30-Year Fixed 8.000% 12/15/07		06/01/2005	Paydown		2,501	2,501	2,560	2,526		(25)		(25)		2,501			0	85	12/15/2007	1
362047 KH 4	GNMA 30-Year Fixed 8.000% 08/15/07		06/01/2005	Paydown		1,179	1,179	1,195	1,182		(3)		(3)		1,179			0	39	08/15/2007	1
362047 LY 6	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		1,292	1,292	1,315	1,301		(9)		(9)		1,292			0	37	11/15/2007	1
362047 MW 9	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		1,396	1,396	1,415	1,400		(4)		(4)		1,396			0	47	09/15/2007	1
362047 N4 0	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		2,445	2,445	2,478	2,452		(7)		(7)		2,445			0	82	10/15/2007	1
362047 QT 2	GNMA 30-Year Fixed 8.000% 12/15/07		06/01/2005	Paydown		2,109	2,109	2,138	2,116		(7)		(7)		2,109			0	70	12/15/2007	1
362047 R5 3	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		942	942	890	918		24		24		942			0	31	11/15/2007	1
362047 U9 1	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		598	598	572	586		12		12		598			0	19	01/15/2008	1
362047 VD 1	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		703	703	720	709		(6)		(6)		703			0	21	09/15/2007	1
362047 XA 5	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		1,023	1,023	1,047	1,032		(9)		(9)		1,023			0	34	10/15/2007	1
362047 ZD 7	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		639	639	654	646		(7)		(7)		639			0	21	09/15/2007	1
362047 ZT 2	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		213	213	216	214		(1)		(1)		213			0	7	10/15/2007	1
362047 ZV 7	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		806	806	817	809		(3)		(3)		806			0	27	11/15/2007	1
362048 2K 5	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		723	723	732	725		(2)		(2)		723			0	24	09/15/2007	1
362048 AH 3	GNMA 30-Year Fixed 8.000% 08/15/07		06/01/2005	Paydown		1,637	1,637	1,659	1,641		(4)		(4)		1,637			0	55	08/15/2007	1
362048 AR 1	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		4,815	4,815	4,565	4,705		110		110		4,815			0	138	09/15/2007	1
362048 AU 4	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		414	414	419	415		(1)		(1)		414			0	14	09/15/2007	1
362048 BN 9	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		364	364	344	355		9		9		364			0	12	11/15/2007	1
362048 CM 0	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		251	251	237	245		6		6		251			0	8	09/15/2007	1
362048 DU 1	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		2,332	2,332	2,210	2,281		51		51		2,332			0	78	10/15/2007	1
362048 EV 8	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		346	346	328	338		8		8		346			0	12	09/15/2007	1
362048 LF 5	GNMA 30-Year Fixed 8.000% 09/15/07		06/01/2005	Paydown		118	118	119	119		(1)		(1)		118			0	4	09/15/2007	1
362048 LM 0	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		210	210	199	205		5		5		210			0	7	01/15/2008	1
362048 LP 3	GNMA 30-Year Fixed 8.000% 03/15/08		06/01/2005	Paydown		858	858	810	837		21		21		858			0	29	03/15/2008	1
362048 US 7	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		1,010	1,010	954	985		25		25		1,010			0	34	11/15/2007	1
362048 Y8 7	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		64	64	61	62		2		2		64			0	2	01/15/2008	1
362048 YR 5	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		1,228	1,228	1,244	1,232		(4)		(4)		1,228			0	41	10/15/2007	1
362049 2T 4	GNMA 30-Year Fixed 8.000% 02/15/08		06/01/2005	Paydown		620	620	634	626		(6)		(6)		620			0	21	02/15/2008	1
362049 3R 7	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		1,017	1,017	964	993		24		24		1,017			0	34	01/15/2008	1
362049 4E 5	GNMA 30-Year Fixed 8.000% 03/15/08		06/01/2005	Paydown		1,676	1,676	1,714	1,694		(18)		(18)		1,676			0	62	03/15/2008	1
362049 7E 2	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		3,539	3,539	3,609	3,560		(21)		(21)		3,539			0	117	11/15/2007	1
362049 7H 5	GNMA 30-Year Fixed 8.000% 02/15/08		06/01/2005	Paydown		1,083	1,083	1,023	1,055		28		28		1,083			0	36	02/15/2008	1
362049 DE 5	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		313	313	296	305		8		8		313			0	10	01/15/2008	1
362049 E7 9	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		2,363	2,363	2,419	2,384		(21)		(21)		2,363			0	74	10/15/2007	1
362049 F8 6	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		2,626	2,626	2,661	2,635		(9)		(9)		2,626			0	93	11/15/2007	1
362049 FL 7	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		1,028	1,028	983	1,007		21		21		1,028			0	34	01/15/2008	1
362049 GL 6	GNMA 30-Year Fixed 8.000% 12/15/07		06/01/2005	Paydown		617	617	582	601		16		16		617			0	21	12/15/2007	1
362049 GP 7	GNMA 30-Year Fixed 8.000% 12/15/07		06/01/2005	Paydown		1,066	1,066	1,080	1,070		(4)		(4)		1,066			0	36	12/15/2007	1
362049 HX 9	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		2,080	2,080	1,972	2,033		47		47		2,080			0	69	10/15/2007	1
362049 LD 8	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		1,368	1,368	1,386	1,372		(4)		(4)		1,368			0	46	11/15/2007	1
362049 LZ 9	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		524	524	534	528		(4)		(4)		524			0	17	11/15/2007	1
362049 MZ 8	GNMA 30-Year Fixed 8.000% 10/15/07		06/01/2005	Paydown		193	193	183	188		5		5		193			0	5	10/15/2007	1
362049 PS 1	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		1,107	1,107	1,058	1,084		23		23		1,107			0	37	01/15/2008	1
362049 SJ 8	GNMA 30-Year Fixed 8.000% 12/15/07		06/01/2005	Paydown		378	378	383	380		(2)		(2)		378			0	13	12/15/2007	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
362049 UJ 5	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		319	319	305	313		6		6		319			0	11	01/15/2008	1
362049 X5 2	GNMA 30-Year Fixed 8.000% 02/15/08		06/01/2005	Paydown		1,033	1,033	1,015	1,023		10		10		1,033			0	34	02/15/2008	1
362049 YF 9	GNMA 30-Year Fixed 8.000% 12/15/07		06/01/2005	Paydown		1,226	1,226	1,251	1,233		(7)		(7)		1,226			0	41	12/15/2007	1
36204A LY 9	GNMA 30-Year Fixed 7.000% 09/15/23		06/01/2005	Paydown		36	36	35	35		1		1		36			0	1	09/15/2023	1
36204A PF 6	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		321	321	310	311		10		10		321			0	9	08/15/2023	1
36204A PV 1	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		758	758	728	729		29		29		758			0	18	08/15/2023	1
36204A PZ 2	GNMA 30-Year Fixed 6.500% 09/15/23		06/01/2005	Paydown		119	119	115	115		4		4		119			0	3	09/15/2023	1
36204A UY 9	GNMA 30-Year Fixed 7.000% 09/15/23		06/01/2005	Paydown		26	26	26	25		1		1		26			0	1	09/15/2023	1
36204B CK 7	GNMA 15-Year Fixed 6.000% 09/15/08		06/01/2005	Paydown		1,182	1,182	1,149	1,160		22		22		1,182			0	30	09/15/2008	1
36204C MV 0	GNMA 30-Year Fixed 7.000% 11/15/23		06/01/2005	Paydown		310	310	300	300		10		10		310			0	9	11/15/2023	1
36204D E4 7	GNMA 15-Year Fixed 6.000% 01/15/09		06/01/2005	Paydown		2,773	2,773	2,695	2,724		49		49		2,773			0	69	01/15/2009	1
36204D M5 5	GNMA 15-Year Fixed 6.000% 05/15/09		06/01/2005	Paydown		8,853	8,853	8,604	8,695		158		158		8,853			0	219	05/15/2009	1
36204E SX 6	GNMA 30-Year Fixed 6.500% 09/15/23		06/01/2005	Paydown		821	821	791	792		29		29		821			0	22	09/15/2023	1
36204F KH 6	GNMA 15-Year Fixed 6.000% 02/15/09		06/01/2005	Paydown		1,289	1,289	1,253	1,266		23		23		1,289			0	32	02/15/2009	1
36204F N4 2	GNMA 15-Year Fixed 6.000% 03/15/09		06/01/2005	Paydown		6,667	6,667	6,479	6,546		121		121		6,667			0	149	03/15/2009	1
36204F VF 8	GNMA 30-Year Fixed 7.000% 10/15/23		06/01/2005	Paydown		18	18	17	17		1		1		18			0		10/15/2023	1
36204F VG 6	GNMA 30-Year Fixed 7.000% 11/15/23		06/01/2005	Paydown		146	146	141	140		6		6		146			0	4	11/15/2023	1
36204G GL 0	GNMA 30-Year Fixed 7.000% 10/15/23		06/01/2005	Paydown		38	38	37	37		1		1		38			0	1	10/15/2023	1
36204G GM 8	GNMA 30-Year Fixed 7.000% 10/15/23		06/01/2005	Paydown		17	17	17	16		1		1		17			0	1	10/15/2023	1
36204G ZK 1	GNMA 30-Year Fixed 7.000% 12/15/23		06/01/2005	Paydown		97	97	94	94		3		3		97			0	3	12/15/2023	1
36204H 6E 5	GNMA 30-Year Fixed 7.000% 10/15/23		06/01/2005	Paydown		362	362	350	350		12		12		362			0	9	10/15/2023	1
36204H LA 6	GNMA 30-Year Fixed 7.000% 12/15/23		06/01/2005	Paydown		11	11	10	11				0		11			0		12/15/2023	1
36204J 4A 1	GNMA 15-Year Fixed 6.000% 04/15/09		06/01/2005	Paydown		307	307	299	301		6		6		307			0	8	04/15/2009	1
36204J 5X 0	GNMA 15-Year Fixed 6.000% 04/15/09		06/01/2005	Paydown		6,628	6,628	6,442	6,513		115		115		6,628			0	185	04/15/2009	1
36204J GQ 3	GNMA 15-Year Fixed 6.000% 01/15/09		06/01/2005	Paydown		1,123	1,123	1,092	1,103		20		20		1,123			0	28	01/15/2009	1
36204K D9 1	GNMA 15-Year Fixed 6.000% 03/15/09		06/01/2005	Paydown		6,251	6,251	6,075	6,140		111		111		6,251			0	169	03/15/2009	1
36204K HG 1	GNMA 15-Year Fixed 6.000% 01/15/09		06/01/2005	Paydown		6,587	6,587	6,402	6,475		112		112		6,587			0	166	01/15/2009	1
36204L VC 2	GNMA 30-Year Fixed 7.000% 04/15/22		06/01/2005	Paydown		243	243	234	234		9		9		243			0	7	04/15/2022	1
36204L X3 0	GNMA 30-Year Fixed 7.000% 11/15/23		06/01/2005	Paydown		59	59	57	57		2		2		59			0	2	11/15/2023	1
36204M 3U 1	GNMA 30-Year Fixed 7.000% 10/15/23		06/01/2005	Paydown		3	3	3	3				0		3			0		10/15/2023	1
36204M KY 4	GNMA 30-Year Fixed 7.000% 11/15/23		06/01/2005	Paydown		18	18	17	17		1		1		18			0		11/15/2023	1
36204M MB 2	GNMA 30-Year Fixed 7.000% 12/15/23		06/01/2005	Paydown		1,536	1,536	1,477	1,478		58		58		1,536			0	36	12/15/2023	1
36204N FH 5	GNMA 15-Year Fixed 6.000% 02/15/09		06/01/2005	Paydown		449	449	436	441		8		8		449			0	11	02/15/2009	1
36204P JU 7	GNMA 30-Year Fixed 7.000% 11/15/23		06/01/2005	Paydown		3,561	3,561	3,444	3,447		114		114		3,561			0	84	11/15/2023	1
36204Q MJ 6	GNMA 15-Year Fixed 6.000% 01/15/09		06/01/2005	Paydown		1,509	1,509	1,466	1,481		28		28		1,509			0	38	01/15/2009	1
36204Q T8 3	GNMA 15-Year Fixed 6.000% 11/15/08		06/01/2005	Paydown		1,013	1,013	984	994		19		19		1,013			0	25	11/15/2008	1
36204S AJ 5	GNMA 15-Year Fixed 6.000% 01/15/09		06/01/2005	Paydown		24,540	24,540	23,850	24,117		423		423		24,540			0	639	01/15/2009	1
36204T GK 4	GNMA 15-Year Fixed 6.000% 01/15/09		06/01/2005	Paydown		2,245	2,245	2,182	2,206		39		39		2,245			0	56	01/15/2009	1
36204U M4 0	GNMA 15-Year Fixed 6.000% 12/15/08		06/01/2005	Paydown		409	409	398	401		8		8		409			0	10	12/15/2008	1
36204V FC 8	GNMA 15-Year Fixed 6.000% 04/15/09		06/01/2005	Paydown		3,066	3,066	2,979	3,013		53		53		3,066			0	77	04/15/2009	1
362050 6H 4	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		46	46	44	45		1		1		46			0	1	01/15/2008	1
362050 6N 1	GNMA 30-Year Fixed 8.000% 03/15/08		06/01/2005	Paydown		616	616	589	603		13		13		616			0	21	03/15/2008	1
362050 AQ 9	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		2,116	2,116	2,164	2,137		(21)		(21)		2,116			0	62	01/15/2008	1
362050 BG 0	GNMA 30-Year Fixed 8.000% 12/15/07		06/01/2005	Paydown		358	358	363	360		(2)		(2)		358			0	12	12/15/2007	1
362050 CL 8	GNMA 30-Year Fixed 8.000% 12/15/07		06/01/2005	Paydown		552	552	565	557		(5)		(5)		552			0	18	12/15/2007	1
362050 E4 4	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		498	498	504	500		(2)		(2)		498			0	16	01/15/2008	1
362050 EL 6	GNMA 30-Year Fixed 9.000% 11/15/08		06/01/2005	Paydown		407	407	408	407				0		407			0	15	11/15/2008	1
362050 G3 4	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		1,433	1,433	1,453	1,439		(6)		(6)		1,433			0	48	01/15/2008	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
362050 G7 5	GNMA 30-Year Fixed 8.000% 03/15/08		06/01/2005	Paydown		1,834	1,834	1,858	1,841		(7)		(7)		1,834			0	56	03/15/2008	1
362050 J9 8	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		231	231	218	225		6		6		231			0	8	01/15/2008	1
362050 JN 7	GNMA 30-Year Fixed 8.000% 03/15/08		06/01/2005	Paydown		235	235	238	236		(1)		(1)		235			0	8	03/15/2008	1
362050 KK 1	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		31	31	29	30		1		1		31			0	1	01/15/2008	1
362050 KY 1	GNMA 30-Year Fixed 8.000% 02/15/08		06/01/2005	Paydown		1,340	1,340	1,358	1,345		(5)		(5)		1,340			0	45	02/15/2008	1
362050 LL 8	GNMA 30-Year Fixed 8.000% 05/15/08		06/01/2005	Paydown		349	349	354	351		(2)		(2)		349			0	12	05/15/2008	1
362050 PV 2	GNMA 30-Year Fixed 8.000% 11/15/07		06/01/2005	Paydown		904	904	921	910		(6)		(6)		904			0	30	11/15/2007	1
362050 Q9 0	GNMA 30-Year Fixed 8.000% 12/15/07		06/01/2005	Paydown		836	836	847	839		(3)		(3)		836			0	28	12/15/2007	1
362050 TF 3	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		1,612	1,612	1,529	1,572		40		40		1,612			0	54	01/15/2008	1
362050 W6 9	GNMA 30-Year Fixed 8.000% 02/15/08		06/01/2005	Paydown		3,701	3,701	3,765	3,721		(20)		(20)		3,701			0	141	02/15/2008	1
362050 ZA 7	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		710	710	712	710				0		710			0	27	09/15/2008	1
362051 AB 0	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		719	719	681	701		18		18		719			0	24	01/15/2008	1
362051 FR 0	GNMA 30-Year Fixed 8.000% 02/15/08		06/01/2005	Paydown		1,722	1,722	1,756	1,732		(10)		(10)		1,722			0	58	02/15/2008	1
362051 FS 8	GNMA 30-Year Fixed 8.000% 03/15/08		06/01/2005	Paydown		327	327	332	328		(1)		(1)		327			0	11	03/15/2008	1
362051 K4 5	GNMA 30-Year Fixed 8.000% 02/15/08		06/01/2005	Paydown		2,119	2,119	2,009	2,064		55		55		2,119			0	81	02/15/2008	1
362051 KX 1	GNMA 30-Year Fixed 8.000% 04/15/08		06/01/2005	Paydown		2,444	2,444	2,477	2,454		(10)		(10)		2,444			0	71	04/15/2008	1
362051 MY 7	GNMA 30-Year Fixed 8.000% 01/15/08		06/01/2005	Paydown		532	532	504	519		13		13		532			0	18	01/15/2008	1
362051 N2 6	GNMA 30-Year Fixed 8.000% 03/15/08		06/01/2005	Paydown		145	145	149	146		(1)		(1)		145			0	5	03/15/2008	1
362051 PR 9	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		7,418	7,418	7,518	7,450		(32)		(32)		7,418			0	301	10/15/2008	1
362051 R6 3	GNMA 30-Year Fixed 8.000% 02/15/08		06/01/2005	Paydown		568	568	578	572		(4)		(4)		568			0	19	02/15/2008	1
362051 SA 3	GNMA 30-Year Fixed 8.000% 04/15/08		06/01/2005	Paydown		50	50	48	49		1		1		50			0	2	04/15/2008	1
362051 SQ 8	GNMA 30-Year Fixed 8.000% 03/15/08		06/01/2005	Paydown		1,888	1,888	1,790	1,841		47		47		1,888			0	61	03/15/2008	1
362051 T3 8	GNMA 30-Year Fixed 8.000% 02/15/08		06/01/2005	Paydown		330	330	334	331		(1)		(1)		330			0	11	02/15/2008	1
362051 YT 5	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		1,946	1,946	1,972	1,954		(8)		(8)		1,946			0	66	09/15/2008	1
362052 HS 4	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		486	486	488	486				0		486			0	18	10/15/2008	1
362052 PY 2	GNMA 30-Year Fixed 9.000% 11/15/08		06/01/2005	Paydown		1,022	1,022	1,036	1,027		(5)		(5)		1,022			0	38	11/15/2008	1
362052 RY 0	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		195	195	196	195				0		195			0	7	10/15/2008	1
362052 SP 8	GNMA 30-Year Fixed 9.000% 11/15/08		06/01/2005	Paydown		555	555	563	557		(2)		(2)		555			0	21	11/15/2008	1
362052 T4 4	GNMA 30-Year Fixed 9.000% 12/15/08		06/01/2005	Paydown		5,225	5,225	5,428	5,343		(118)		(118)		5,225			0	192	12/15/2008	1
362052 VQ 2	GNMA 30-Year Fixed 8.000% 02/15/08		06/01/2005	Paydown		129	129	124	126		3		3		129			0	4	02/15/2008	1
362052 YM 8	GNMA 30-Year Fixed 8.000% 04/15/08		06/01/2005	Paydown		1,121	1,121	1,136	1,126		(5)		(5)		1,121			0	37	04/15/2008	1
362053 5B 2	GNMA 30-Year Fixed 8.000% 04/15/08		06/01/2005	Paydown		363	363	368	365		(2)		(2)		363			0	12	04/15/2008	1
362053 6A 3	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		934	934	938	933		1		1		934			0	35	09/15/2008	1
362053 7E 4	GNMA 30-Year Fixed 8.000% 04/15/08		06/01/2005	Paydown		1,075	1,075	1,099	1,086		(11)		(11)		1,075			0	36	04/15/2008	1
362053 C6 5	GNMA 30-Year Fixed 7.500% 08/15/06		06/01/2005	Paydown		546	546	551	547		(1)		(1)		546			0	17	08/15/2006	1
362053 C7 3	GNMA 30-Year Fixed 7.500% 09/15/06		06/01/2005	Paydown		396	396	378	388		8		8		396			0	12	09/15/2006	1
362053 CP 3	GNMA 30-Year Fixed 8.000% 02/15/08		06/01/2005	Paydown		658	658	630	644		14		14		658			0	22	02/15/2008	1
362053 CZ 1	GNMA 30-Year Fixed 7.500% 10/15/06		06/01/2005	Paydown		5,956	5,956	5,607	5,825		131		131		5,956			0	183	10/15/2006	1
362053 DL 1	GNMA 30-Year Fixed 8.000% 04/15/08		06/01/2005	Paydown		416	416	422	418		(2)		(2)		416			0	14	04/15/2008	1
362053 EW 6	GNMA 30-Year Fixed 8.000% 03/15/08		06/01/2005	Paydown		579	579	592	585		(6)		(6)		579			0	19	03/15/2008	1
362053 VS 6	GNMA 30-Year Fixed 8.500% 07/15/08		06/01/2005	Paydown		862	862	874	868		(6)		(6)		862			0	30	07/15/2008	1
362054 3U 0	GNMA 30-Year Fixed 8.500% 08/15/08		06/01/2005	Paydown		5,597	5,597	5,675	5,635		(38)		(38)		5,597			0	176	08/15/2008	1
362054 GS 1	GNMA 30-Year Fixed 9.000% 12/15/08		06/01/2005	Paydown		950	950	953	950				0		950			0	36	12/15/2008	1
362054 MQ 8	GNMA 30-Year Fixed 9.000% 01/15/09		06/01/2005	Paydown		24	24	23	24				0		24			0	1	01/15/2009	1
362054 UY 2	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		1,268	1,268	1,273	1,268				0		1,268			0	48	09/15/2008	1
362054 XX 1	GNMA 30-Year Fixed 9.000% 11/15/08		06/01/2005	Paydown		539	539	541	539				0		539			0	20	11/15/2008	1
362055 4M 4	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		968	968	951	958		10		10		968			0	36	10/15/2008	1
362055 5Q 4	GNMA 30-Year Fixed 9.000% 03/15/09		06/01/2005	Paydown		414	414	407	409		5		5		414			0	16	03/15/2009	1
362055 7D 1	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		79	79	80	79				0		79			0	3	09/15/2008	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
362055 AP 0	GNMA 30-Year Fixed 8.500% 07/15/08		06/01/2005	Paydown		669	669	678	674		(5)		(5)		669			0	24	07/15/2008	1
362055 BZ 7	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		1,831	1,831	1,856	1,839		(8)		(8)		1,831			0	71	09/15/2008	1
362055 EX 9	GNMA 30-Year Fixed 8.500% 07/15/08		06/01/2005	Paydown		1,668	1,668	1,691	1,680		(12)		(12)		1,668			0	59	07/15/2008	1
362055 H6 5	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		2,007	2,007	2,034	2,015		(8)		(8)		2,007			0	75	09/15/2008	1
362055 P6 6	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		474	474	476	474				0		474			0	18	09/15/2008	1
362055 QK 4	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		252	252	251	251		1		1		252			0	8	10/15/2008	1
362055 R9 8	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		7,357	7,357	7,405	7,367		(10)		(10)		7,357			0	229	09/15/2008	1
362055 RE 7	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		3,990	3,990	4,005	3,989		1		1		3,990			0	130	09/15/2008	1
362055 SD 8	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		1,496	1,496	1,470	1,481		15		15		1,496			0	56	09/15/2008	1
362055 SW 6	GNMA 30-Year Fixed 9.000% 02/15/09		06/01/2005	Paydown		5,595	5,595	5,580	5,577		18		18		5,595			0	225	02/15/2009	1
362055 XX 8	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		1,676	1,676	1,699	1,685		(9)		(9)		1,676			0	51	10/15/2008	1
362055 Y6 6	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		431	431	424	426		5		5		431			0	16	10/15/2008	1
362055 YR 0	GNMA 30-Year Fixed 9.000% 09/15/08		06/01/2005	Paydown		384	384	379	381		3		3		384			0	14	09/15/2008	1
362056 3K 7	GNMA 30-Year Fixed 9.000% 11/15/08		06/01/2005	Paydown		226	226	229	227		(1)		(1)		226			0	9	11/15/2008	1
362056 3R 2	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		241	241	242	241				0		241			0	9	10/15/2008	1
362056 CE 1	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		2,534	2,534	2,490	2,509		25		25		2,534			0	95	10/15/2008	1
362056 FT 5	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		384	384	385	384				0		384			0	14	10/15/2008	1
362056 GQ 0	GNMA 30-Year Fixed 9.000% 12/15/08		06/01/2005	Paydown		391	391	396	393		(2)		(2)		391			0	15	12/15/2008	1
362056 MN 0	GNMA 30-Year Fixed 8.000% 04/15/08		06/01/2005	Paydown		37	37	35	36		1		1		37			0	1	04/15/2008	1
362056 RQ 8	GNMA 30-Year Fixed 9.000% 01/15/09		06/01/2005	Paydown		673	673	662	666		7		7		673			0	25	01/15/2009	1
362056 SD 6	GNMA 30-Year Fixed 9.000% 12/15/08		06/01/2005	Paydown		3,726	3,726	3,740	3,725		1		1		3,726			0	140	12/15/2008	1
362056 SR 5	GNMA 30-Year Fixed 9.000% 11/15/08		06/01/2005	Paydown		363	363	364	363				0		363			0	14	11/15/2008	1
362056 SU 8	GNMA 30-Year Fixed 9.000% 02/15/09		06/01/2005	Paydown		209	209	212	210		(1)		(1)		209			0	8	02/15/2009	1
362056 TH 6	GNMA 30-Year Fixed 9.000% 12/15/08		06/01/2005	Paydown		66	66	66	66				0		66			0	3	12/15/2008	1
362056 TT 0	GNMA 30-Year Fixed 9.000% 12/15/08		06/01/2005	Paydown		3,520	3,520	3,567	3,537		(17)		(17)		3,520			0	131	12/15/2008	1
362056 YQ 0	GNMA 30-Year Fixed 9.000% 12/15/08		06/01/2005	Paydown		279	279	274	276		3		3		279			0	10	12/15/2008	1
362056 ZX 4	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		21	21	21	21				0		21			0	1	10/15/2008	1
362056 ZY 2	GNMA 30-Year Fixed 9.000% 01/15/09		06/01/2005	Paydown		435	435	438	436		(1)		(1)		435			0	16	01/15/2009	1
362057 4S 7	GNMA 30-Year Fixed 9.000% 01/15/09		06/01/2005	Paydown		267	267	262	264		3		3		267			0	10	01/15/2009	1
362057 5Q 0	GNMA 30-Year Fixed 9.000% 04/15/09		06/01/2005	Paydown		928	928	940	932		(4)		(4)		928			0	35	04/15/2009	1
362057 B6 7	GNMA 30-Year Fixed 9.000% 10/15/08		06/01/2005	Paydown		2,413	2,413	2,400	2,402		11		11		2,413			0	91	10/15/2008	1
362057 EB 3	GNMA 30-Year Fixed 9.000% 12/15/08		06/01/2005	Paydown		345	345	348	345				0		345			0	13	12/15/2008	1
362057 EZ 0	GNMA 30-Year Fixed 9.000% 11/15/08		06/01/2005	Paydown		985	985	988	985				0		985			0	37	11/15/2008	1
362057 H3 8	GNMA 30-Year Fixed 9.000% 11/15/08		06/01/2005	Paydown		1,109	1,109	1,124	1,114		(5)		(5)		1,109			0	42	11/15/2008	1
362057 HE 4	GNMA 30-Year Fixed 8.500% 08/15/08		06/01/2005	Paydown		882	882	894	888		(6)		(6)		882			0	31	08/15/2008	1
362057 LA 7	GNMA 30-Year Fixed 9.000% 04/15/09		06/01/2005	Paydown		544	544	551	547		(3)		(3)		544			0	20	04/15/2009	1
362057 MP 3	GNMA 30-Year Fixed 9.000% 11/15/08		06/01/2005	Paydown		554	554	562	557		(3)		(3)		554			0	21	11/15/2008	1
362057 Q5 3	GNMA 30-Year Fixed 9.000% 01/15/09		06/01/2005	Paydown		281	281	283	281				0		281			0	11	01/15/2009	1
362057 QB 0	GNMA 30-Year Fixed 9.000% 12/15/08		06/01/2005	Paydown		426	426	432	428		(2)		(2)		426			0	16	12/15/2008	1
362057 R7 8	GNMA 30-Year Fixed 9.000% 11/15/08		06/01/2005	Paydown		341	341	342	341				0		341			0	11	11/15/2008	1
362057 T8 4	GNMA 30-Year Fixed 9.000% 11/15/08		06/01/2005	Paydown		696	696	684	689		7		7		696			0	26	11/15/2008	1
362057 VM 0	GNMA 30-Year Fixed 9.000% 12/15/08		06/01/2005	Paydown		3,773	3,773	3,707	3,732		41		41		3,773			0	164	12/15/2008	1
362057 YP 0	GNMA 30-Year Fixed 9.000% 01/15/09		06/01/2005	Paydown		1,588	1,588	1,593	1,588				0		1,588			0	70	01/15/2009	1
362057 Z3 8	GNMA 30-Year Fixed 9.000% 05/15/09		06/01/2005	Paydown		97	97	95	96		1		1		97			0	4	05/15/2009	1
362058 3Y 3	GNMA 30-Year Fixed 9.000% 06/15/09		06/01/2005	Paydown		247	247	243	244		3		3		247			0	9	06/15/2009	1
362058 4J 5	GNMA 30-Year Fixed 9.000% 04/15/09		06/01/2005	Paydown		470	470	476	472		(2)		(2)		470			0	17	04/15/2009	1
362058 5J 4	GNMA 30-Year Fixed 9.000% 05/15/09		06/01/2005	Paydown		666	666	670	667		(1)		(1)		666			0	25	05/15/2009	1
362058 AU 3	GNMA 30-Year Fixed 9.000% 12/15/08		06/01/2005	Paydown		295	295	297	295				0		295			0	11	12/15/2008	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
362058 BE 8	GNMA 30-Year Fixed 9.000% 02/15/09		06/01/2005	Paydown		377	377	382	379		(2)		(2)		377			0	14	02/15/2009	1
362058 G3 7	GNMA 30-Year Fixed 9.000% 02/15/09		06/01/2005	Paydown		117	117	117	117				0		117			0	4	02/15/2009	1
362058 HJ 1	GNMA 30-Year Fixed 9.000% 04/15/09		06/01/2005	Paydown		625	625	634	628		(3)		(3)		625			0	23	04/15/2009	1
362058 KF 5	GNMA 30-Year Fixed 9.000% 01/15/09		06/01/2005	Paydown		466	466	472	468		(2)		(2)		466			0	18	01/15/2009	1
362058 KT 5	GNMA 30-Year Fixed 9.000% 01/15/09		06/01/2005	Paydown		2,883	2,883	2,922	2,895		(12)		(12)		2,883			0	108	01/15/2009	1
362058 TS 8	GNMA 30-Year Fixed 9.000% 05/15/09		05/01/2005	Paydown		806	806	792	796		10		10		806			0	29	05/15/2009	1
362058 V2 2	GNMA 30-Year Fixed 9.000% 01/15/09		06/01/2005	Paydown		390	390	383	386		4		4		390			0	15	01/15/2009	1
362058 WR 6	GNMA 30-Year Fixed 9.000% 02/15/09		06/01/2005	Paydown		955	955	968	959		(4)		(4)		955			0	36	02/15/2009	1
362059 3J 4	GNMA 30-Year Fixed 9.000% 03/15/09		06/01/2005	Paydown		578	578	582	579		(1)		(1)		578			0	22	03/15/2009	1
362059 A6 4	GNMA 30-Year Fixed 9.000% 02/15/09		06/01/2005	Paydown		678	678	666	671		7		7		678			0	25	02/15/2009	1
362059 BK 2	GNMA 30-Year Fixed 9.000% 02/15/09		06/01/2005	Paydown		491	491	483	486		5		5		491			0	18	02/15/2009	1
362059 MB 0	GNMA 30-Year Fixed 9.000% 03/15/09		06/01/2005	Paydown		109	109	108	108		1		1		109			0	4	03/15/2009	1
362059 PG 6	GNMA 30-Year Fixed 9.000% 04/15/09		06/01/2005	Paydown		214	214	210	212		2		2		214			0	8	04/15/2009	1
362059 PR 2	GNMA 30-Year Fixed 8.000% 01/15/09		06/01/2005	Paydown		533	533	544	539		(6)		(6)		533			0	18	01/15/2009	1
362059 WE 3	GNMA 30-Year Fixed 9.000% 03/15/09		06/01/2005	Paydown		1,572	1,572	1,593	1,580		(8)		(8)		1,572			0	58	03/15/2009	1
362059 XM 4	GNMA 30-Year Fixed 9.000% 05/15/09		06/01/2005	Paydown		1,077	1,077	1,092	1,082		(5)		(5)		1,077			0	40	05/15/2009	1
362059 YC 5	GNMA 30-Year Fixed 9.000% 02/15/09		06/01/2005	Paydown		498	498	489	493		5		5		498			0	19	02/15/2009	1
36205G NV 9	GNMA 15-Year Fixed 6.000% 03/15/09		06/01/2005	Paydown		3,101	3,101	3,014	3,046		55		55		3,101			0	78	03/15/2009	1
36205J RF 4	GNMA 15-Year Fixed 6.000% 04/15/09		06/01/2005	Paydown		2,115	2,115	2,055	2,075		40		40		2,115			0	53	04/15/2009	1
362060 3H 6	GNMA 30-Year Fixed 9.000% 05/15/09		06/01/2005	Paydown		452	452	444	447		5		5		452			0	17	05/15/2009	1
362060 7J 8	GNMA 30-Year Fixed 9.000% 03/15/09		06/01/2005	Paydown		48	48	47	48				0		48			0	2	03/15/2009	1
362060 JM 8	GNMA 30-Year Fixed 9.000% 04/15/09		06/01/2005	Paydown		55	55	54	54		1		1		55			0	2	04/15/2009	1
362060 ND 3	GNMA 30-Year Fixed 9.000% 03/15/09		06/01/2005	Paydown		292	292	286	289		3		3		292			0	11	03/15/2009	1
362060 SF 3	GNMA 30-Year Fixed 9.000% 03/15/09		06/01/2005	Paydown		2,134	2,134	2,163	2,145		(11)		(11)		2,134			0	80	03/15/2009	1
362060 TL 9	GNMA 30-Year Fixed 9.000% 04/15/09		06/01/2005	Paydown		58	58	57	57		1		1		58			0	3	04/15/2009	1
362061 M4 2	GNMA 30-Year Fixed 9.000% 05/15/09		06/01/2005	Paydown		42	42	41	42				0		42			0	2	05/15/2009	1
362061 QE 6	GNMA 30-Year Fixed 9.000% 04/15/09		06/01/2005	Paydown		4,819	4,819	5,006	4,936		(117)		(117)		4,819			0	181	04/15/2009	1
362061 RQ 8	GNMA 30-Year Fixed 9.000% 05/15/09		06/01/2005	Paydown		153	153	159	157		(4)		(4)		153			0	6	05/15/2009	1
362062 MB 4	GNMA 30-Year Fixed 11.000% 12/15/09		06/01/2005	Paydown		82	82	81	81		1		1		82			0	4	12/15/2009	1
362063 F4 6	GNMA 30-Year Fixed 9.000% 07/15/09		06/01/2005	Paydown		184	184	183	183		1		1		184			0	7	07/15/2009	1
362064 NS 2	GNMA 30-Year Fixed 11.000% 12/15/09		06/01/2005	Paydown		63	63	62	63				0		63			0	3	12/15/2009	1
362066 LJ 9	GNMA 30-Year Fixed 13.500% 05/15/10		06/01/2005	Paydown		410	410	405	406		4		4		410			0	23	05/15/2010	1
362067 FF 2	GNMA 30-Year Fixed 11.000% 12/15/09		06/01/2005	Paydown		323	323	319	320		3		3		323			0	15	12/15/2009	1
362068 E2 0	GNMA 30-Year Fixed 13.500% 05/15/10		06/01/2005	Paydown		71	71	70	70		1		1		71			0	4	05/15/2010	1
362068 MC 9	GNMA 30-Year Fixed 11.000% 02/15/10		06/01/2005	Paydown		54	54	54	54				0		54			0	3	02/15/2010	1
362069 6X 9	GNMA 30-Year Fixed 11.000% 08/15/10		06/01/2005	Paydown		274	274	271	272		2		2		274			0	13	08/15/2010	1
362069 NR 3	GNMA 30-Year Fixed 11.000% 08/15/10		06/01/2005	Paydown		491	491	485	487		4		4		491			0	23	08/15/2010	1
362071 3H 3	GNMA 30-Year Fixed 13.500% 05/15/10		06/01/2005	Paydown		251	251	248	249		2		2		251			0	14	05/15/2010	1
362071 GM 8	GNMA 30-Year Fixed 13.500% 05/15/10		06/01/2005	Paydown		16	16	15	16				0		16			0	1	05/15/2010	1
362071 HX 3	GNMA 30-Year Fixed 13.500% 06/15/10		06/01/2005	Paydown		49	49	49	49				0		49			0	3	06/15/2010	1
362072 P2 0	GNMA 30-Year Fixed 11.000% 09/15/10		06/01/2005	Paydown		304	304	301	301		3		3		304			0	14	09/15/2010	1
362073 5J 3	GNMA 30-Year Fixed 11.000% 09/15/10		06/01/2005	Paydown		499	499	493	495		4		4		499			0	23	09/15/2010	1
362073 CZ 9	GNMA 30-Year Fixed 11.000% 08/15/10		06/01/2005	Paydown		408	408	403	405		3		3		408			0	19	08/15/2010	1
362074 3Q 7	GNMA 30-Year Fixed 11.000% 08/15/10		06/01/2005	Paydown		96	96	95	95		1		1		96			0	4	08/15/2010	1
362074 PB 6	GNMA 30-Year Fixed 11.000% 09/15/10		06/01/2005	Paydown		95	95	93	94		1		1		95			0	4	09/15/2010	1
362076 HL 8	GNMA 30-Year Fixed 13.500% 05/15/11		06/01/2005	Paydown		62	62	61	61		1		1		62			0	4	05/15/2011	1
362077 3M 9	GNMA 30-Year Fixed 13.500% 05/15/11		06/01/2005	Paydown		46	46	45	46				0		46			0	3	05/15/2011	1
362077 BA 6	GNMA 30-Year Fixed 13.500% 04/15/11		06/01/2005	Paydown		260	260	259	259		1		1		260			0	15	04/15/2011	1
362078 6W 2	GNMA 30-Year Fixed 13.500% 05/15/11		06/01/2005	Paydown		231	231	227	229		2		2		231			0	13	05/15/2011	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
362078 BV 8	GNMA 30-Year Fixed 13.500% 04/15/11		06/01/2005	Paydown		682	682	672	675		7		7		682			0	38	04/15/2011	1
362078 WL 7	GNMA 30-Year Fixed 12.000% 05/15/11		06/01/2005	Paydown		272	272	298	288		(16)		(16)		272			0	14	05/15/2011	1
362078 WT 0	GNMA 30-Year Fixed 13.500% 05/15/11		06/01/2005	Paydown		147	147	146	146		1		1		147			0	8	05/15/2011	1
362079 G9 0	GNMA 30-Year Fixed 13.500% 05/15/11		06/01/2005	Paydown		323	323	319	320		3		3		323			0	18	05/15/2011	1
362079 XE 0	GNMA 30-Year Fixed 13.500% 05/15/11		06/01/2005	Paydown		344	344	340	341		3		3		344			0	19	05/15/2011	1
362084 JU 0	GNMA Builder Buy Down 14.000% 08/15/12		06/01/2005	Paydown		785	785	724	751		34		34		785			0	46	08/15/2012	1
362087 A9 9	GNMA Builder Buy Down 11.500% 02/15/13		06/01/2005	Paydown		1,025	1,025	984	984		41		41		1,025			0	15	02/15/2013	1
362087 PM 4	GNMA 30-Year Fixed 13.500% 10/15/12		06/01/2005	Paydown		116	116	114	115		1		1		116			0	7	10/15/2012	1
362087 WG 9	GNMA 30-Year Fixed 12.000% 11/15/12		06/01/2005	Paydown		126	126	138	134		(8)		(8)		126			0	6	11/15/2012	1
362089 7A 6	GNMA 30-Year Fixed 13.500% 10/15/12		06/01/2005	Paydown		276	276	272	273		3		3		276			0	16	10/15/2012	1
362089 RH 9	GNMA 30-Year Fixed 11.500% 05/15/13		06/01/2005	Paydown		237	237	226	226		11		11		237			0	3	05/15/2013	1
362089 SU 9	GNMA 30-Year Fixed 11.500% 02/15/13		06/01/2005	Paydown		124	124	124	124				0		124			0	6	02/15/2013	1
36208M WG 6	GNMA FHA Proj Ln 455247 6.875% 07/15/39		06/01/2005	Paydown		19,597	19,597	19,653	19,654		(57)		(57)		19,597			0	562	07/15/2039	1
36208M WR 2	GNMA FHA Proj Ln 455256 6.950% 07/15/39		06/01/2005	Paydown		17,504	17,504	17,635	17,634		(130)		(130)		17,504			0	507	07/15/2039	1
362090 C7 5	GNMA 30-Year Fixed 11.500% 02/15/13		06/01/2005	Paydown		257	257	246	246		11		11		257			0	4	02/15/2013	1
362090 SX 1	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		145	145	138	138		7		7		145			0	2	04/15/2013	1
362090 WW 8	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		696	696	694	694		2		2		696			0	34	04/15/2013	1
362091 2F 6	GNMA 30-Year Fixed 11.500% 03/15/13		05/02/2005	Paydown		16,200	16,200	15,511	15,510		690		690		16,200			0	5	03/15/2013	1
362091 2G 4	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		166	166	159	159		7		7		166			0	2	04/15/2013	1
362091 3Q 1	GNMA 30-Year Fixed 11.500% 03/15/13		06/01/2005	Paydown		3,407	3,407	3,254	3,254		153		153		3,407			0	65	03/15/2013	1
362091 3W 8	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		563	563	538	538		25		25		563			0	8	07/15/2013	1
362091 DB 3	GNMA 30-Year Fixed 13.500% 10/15/12		05/01/2005	Paydown		5,630	5,630	5,552	5,569		61		61		5,630			0	316	10/15/2012	1
362091 ED 8	GNMA Builder Buy Down 11.500% 05/15/13		06/01/2005	Paydown		354	354	340	340		14		14		354			0	5	05/15/2013	1
362091 GS 3	GNMA 30-Year Fixed 12.000% 02/15/13		06/01/2005	Paydown		197	197	216	210		(13)		(13)		197			0	10	02/15/2013	1
362091 PD 6	GNMA 30-Year Fixed 11.500% 05/15/13		06/01/2005	Paydown		106	106	101	101		5		5		106			0	2	05/15/2013	1
362091 RY 8	GNMA 30-Year Fixed 11.500% 03/15/13		06/01/2005	Paydown		108	108	104	103		5		5		108			0	2	03/15/2013	1
362091 RZ 5	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		877	877	838	837		40		40		877			0	14	04/15/2013	1
362091 VR 8	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		106	106	115	112		(6)		(6)		106			0	5	04/15/2013	1
362092 3P 1	GNMA 30-Year Fixed 11.500% 08/15/13		06/01/2005	Paydown		150	150	143	143		7		7		150			0	2	08/15/2013	1
362092 GF 9	GNMA 30-Year Fixed 11.500% 05/15/13		06/01/2005	Paydown		658	658	629	628		30		30		658			0	9	05/15/2013	1
362092 JK 5	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		252	252	240	240		12		12		252			0	4	04/15/2013	1
362092 KC 1	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		81	81	87	85		(4)		(4)		81			0	4	07/15/2013	1
362092 LA 4	GNMA 30-Year Fixed 11.500% 03/15/13		06/01/2005	Paydown		104	104	112	110		(6)		(6)		104			0	5	03/15/2013	1
362092 LW 6	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		295	295	294	294		1		1		295			0	14	04/15/2013	1
362092 Q2 7	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		451	451	450	450		1		1		451			0	22	07/15/2013	1
362092 W7 9	GNMA 30-Year Fixed 11.500% 08/15/13		06/01/2005	Paydown		388	388	370	370		18		18		388			0	6	08/15/2013	1
362092 XA 1	GNMA 30-Year Fixed 12.000% 09/15/13		06/01/2005	Paydown		49	49	54	53		(4)		(4)		49			0	2	09/15/2013	1
362093 AH 9	GNMA Builder Buy Down 11.500% 02/15/13		06/01/2005	Paydown		208	208	200	200		8		8		208			0	3	02/15/2013	1
362093 AJ 5	GNMA Builder Buy Down 11.500% 02/15/13		06/01/2005	Paydown		1,193	1,193	1,147	1,147		46		46		1,193			0	17	02/15/2013	1
362093 C9 5	GNMA 30-Year Fixed 12.000% 01/15/13		06/01/2005	Paydown		98	98	107	105		(7)		(7)		98			0	5	01/15/2013	1
362093 ZR 0	GNMA 30-Year Fixed 11.500% 02/15/13		06/01/2005	Paydown		382	382	366	366		16		16		382			0	6	02/15/2013	1
362094 AC 8	GNMA 30-Year Fixed 11.500% 03/15/13		06/01/2005	Paydown		186	186	186	185		1		1		186			0	9	03/15/2013	1
362094 EE 0	GNMA 30-Year Fixed 11.500% 02/15/13		06/01/2005	Paydown		286	286	274	274		12		12		286			0	4	02/15/2013	1
362095 RR 4	GNMA 30-Year Fixed 11.500% 03/15/13		06/01/2005	Paydown		8,865	8,865	8,481	8,482		383		383		8,865			0	169	03/15/2013	1
362095 UB 5	GNMA 30-Year Fixed 11.500% 02/15/13		06/01/2005	Paydown		436	436	417	417		19		19		436			0	6	02/15/2013	1
362096 2U 2	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		572	572	574	573		(1)		(1)		572			0	(14)	04/15/2013	1
362096 2V 0	GNMA 30-Year Fixed 11.500% 06/15/13		06/01/2005	Paydown		694	694	662	663		31		31		694			0	10	06/15/2013	1
362096 4X 4	GNMA 30-Year Fixed 11.500% 05/15/13		06/01/2005	Paydown		355	355	383	374		(19)		(19)		355			0	17	05/15/2013	1
362096 DJ 5	GNMA 30-Year Fixed 11.500% 08/15/13		06/01/2005	Paydown		545	545	522	522		23		23		545			0	8	08/15/2013	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
362096 F8 7	GNMA 30-Year Fixed 11.500% 03/15/13		06/01/2005	Paydown		391	391	373	373		18		18		391			0	6	03/15/2013	1
362096 PT 0	GNMA 30-Year Fixed 11.500% 03/15/13		06/01/2005	Paydown		672	672	644	644		28		28		672			0	10	03/15/2013	1
362096 SF 7	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		232	232	231	231		1		1		232			0	12	04/15/2013	1
362096 UD 9	GNMA 30-Year Fixed 11.500% 02/15/13		06/01/2005	Paydown		112	112	111	112				0		112			0	5	02/15/2013	1
362097 MB 0	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		52	52	57	55		(3)		(3)		52			0	3	04/15/2013	1
362097 NC 7	GNMA Builder Buy Down 11.500% 02/15/13		06/01/2005	Paydown		542	542	524	524		18		18		542			0	8	02/15/2013	1
362098 4S 1	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		241	241	260	254		(13)		(13)		241			0	12	04/15/2013	1
362098 JB 2	GNMA 30-Year Fixed 11.500% 09/15/13		06/01/2005	Paydown		946	946	944	943		3		3		946			0	45	09/15/2013	1
362098 JP 1	GNMA 30-Year Fixed 11.500% 06/15/13		06/01/2005	Paydown		59	59	56	56		3		3		59			0	1	06/15/2013	1
362098 MK 8	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		432	432	414	414		18		18		432			0	6	04/15/2013	1
362098 UD 5	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		161	161	160	161				0		161			0	8	07/15/2013	1
362099 5P 4	GNMA Builder Buy Down 11.500% 04/15/13		06/01/2005	Paydown		448	448	432	432		16		16		448			0	6	04/15/2013	1
362099 DD 2	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		350	350	334	334		16		16		350			0	5	04/15/2013	1
362099 F4 0	GNMA 30-Year Fixed 11.500% 06/15/13		06/01/2005	Paydown		618	618	591	591		27		27		618			0	9	06/15/2013	1
362099 XJ 7	GNMA 30-Year Fixed 11.500% 05/15/13		06/01/2005	Paydown		194	194	185	185		9		9		194			0	3	05/15/2013	1
362099 ZE 6	GNMA 30-Year Fixed 11.500% 05/15/13		06/01/2005	Paydown		1,998	1,998	1,991	1,991		7		7		1,998			0	96	05/15/2013	1
362099 ZP 1	GNMA 30-Year Fixed 11.500% 05/15/13		06/01/2005	Paydown		447	447	482	470		(23)		(23)		447			0	21	05/15/2013	1
36209E PA 4	GNMA 30-Year Fixed 7.500% 03/15/28		06/01/2005	Paydown		121	121	125	126		(5)		(5)		121			0	4	03/15/2028	1
36209N GB 2	GNMA FHA Proj Ln 476394 6.750% 04/15/40		06/01/2005	Paydown		7,042	7,042	7,151	7,151		(109)		(109)		7,042			0	198	04/15/2040	1
362100 3Z 0	GNMA 30-Year Fixed 11.500% 06/15/13		06/01/2005	Paydown		383	383	368	368		15		15		383			0	6	06/15/2013	1
362100 GK 9	GNMA 30-Year Fixed 11.500% 11/15/13		06/01/2005	Paydown		547	547	523	523		24		24		547			0	8	11/15/2013	1
362100 GV 5	GNMA 30-Year Fixed 11.500% 05/15/13		06/01/2005	Paydown		279	279	267	267		12		12		279			0	4	05/15/2013	1
362100 LM 9	GNMA 30-Year Fixed 11.500% 05/15/13		06/01/2005	Paydown		263	263	252	252		11		11		263			0	4	05/15/2013	1
362100 MU 0	GNMA 30-Year Fixed 11.000% 07/15/13		06/01/2005	Paydown		70	70	73	71		(1)		(1)		70			0	3	07/15/2013	1
362100 RT 8	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		428	428	408	408		20		20		428			0	6	07/15/2013	1
362100 SW 0	GNMA 30-Year Fixed 11.500% 08/15/13		06/01/2005	Paydown		350	350	336	336		14		14		350			0	5	08/15/2013	1
362100 V6 3	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		848	848	815	814		34		34		848			0	12	04/15/2013	1
362101 E9 4	GNMA 30-Year Fixed 11.500% 05/15/13		06/01/2005	Paydown		248	248	238	238		10		10		248			0	4	05/15/2013	1
362101 EA 1	GNMA 30-Year Fixed 12.000% 09/15/13		06/01/2005	Paydown		105	105	115	112		(7)		(7)		105			0	5	09/15/2013	1
362101 JL 2	GNMA 30-Year Fixed 11.500% 04/15/13		06/01/2005	Paydown		211	211	210	210		1		1		211			0	10	04/15/2013	1
362101 KV 8	GNMA 30-Year Fixed 11.500% 06/15/13		06/01/2005	Paydown		272	272	260	261		11		11		272			0	4	06/15/2013	1
362101 VA 2	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		94	94	101	100		(6)		(6)		94			0	5	07/15/2013	1
362102 LT 0	GNMA 30-Year Fixed 11.500% 05/15/13		06/01/2005	Paydown		580	580	578	578		2		2		580			0	28	05/15/2013	1
362102 MD 4	GNMA 30-Year Fixed 9.000% 07/15/10		06/01/2005	Paydown		1,804	1,804	1,874	1,855		(51)		(51)		1,804			0	66	07/15/2010	1
362102 SL 0	GNMA 30-Year Fixed 11.500% 06/15/13		06/01/2005	Paydown		507	507	486	486		21		21		507			0	7	06/15/2013	1
362102 U4 5	GNMA 30-Year Fixed 11.000% 05/15/13		06/01/2005	Paydown		11	11	11	11				0		11			0		05/15/2013	1
362102 XV 2	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		220	220	211	211		9		9		220			0	3	07/15/2013	1
362103 3B 7	GNMA 30-Year Fixed 11.500% 08/15/13		06/01/2005	Paydown		455	455	435	435		20		20		455			0	7	08/15/2013	1
362103 GY 3	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		2,278	2,278	2,351	2,329		(51)		(51)		2,278			0	88	07/15/2013	1
362103 RG 0	GNMA 30-Year Fixed 11.500% 06/15/13		06/01/2005	Paydown		732	732	730	729		3		3		732			0	35	06/15/2013	1
362103 S4 6	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		321	321	308	308		13		13		321			0	5	07/15/2013	1
362103 SD 6	GNMA 30-Year Fixed 11.500% 06/15/13		06/01/2005	Paydown		694	694	668	668		26		26		694			0	10	06/15/2013	1
362103 SY 0	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		98	98	94	94		4		4		98			0	1	07/15/2013	1
362106 B7 0	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		341	341	327	328		13		13		341			0	5	07/15/2013	1
362106 HQ 2	GNMA 30-Year Fixed 11.500% 08/15/13		06/01/2005	Paydown		264	264	252	252		12		12		264			0	4	08/15/2013	1
36210S LG 1	GNMA FHA Proj Ln 500827 6.680% 10/15/40		06/01/2005	Paydown		23,736	23,736	23,779	23,778		(42)		(42)		23,736			0	661	10/15/2040	1
36211F Y4 1	GNMA FHA Proj Ln 512031 6.750% 12/15/42		06/01/2005	Paydown		10,728	10,728	10,728	10,728				0		10,728			0	302	12/15/2042	1
36211P 4R 1	GNMA FHA Proj Ln 519332 6.875% 05/15/43		06/01/2005	Paydown		17,598	17,598	17,428	17,430		168		168		17,598			0	505	05/15/2043	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
36211P 4Y 6	GNMA FHA Proj Ln 519339 6.400% 08/15/43		06/01/2005	Paydown		25,266	25,266	24,295	24,306		960		960		25,266			0	674	08/15/2043	1
362128 LE 8	GNMA Graduated Payment 11.000% 09/15/10		05/01/2005	Paydown		1,557	1,557	1,326	1,420		137		137		1,557			0	70	09/15/2010	1
362128 VC 1	GNMA Graduated Payment 11.000% 03/15/10		06/01/2005	Paydown		235	235	201	219		16		16		235			0	11	03/15/2010	1
362129 CW 6	GNMA Graduated Payment 12.000% 10/15/10		06/01/2005	Paydown		445	445	477	461		(16)		(16)		445			0	22	10/15/2010	1
36212K BN 2	GNMA 30-Year Fixed 7.000% 01/15/31		06/01/2005	Paydown		35,192	35,192	35,775	35,790		(598)		(598)		35,192			0	831	01/15/2031	1
36212L H5 3	GNMA FHA Proj Ln 536752 6.510% 08/15/43		06/01/2005	Paydown		13,523	13,523	13,156	13,159		364		364		13,523			0	367	08/15/2043	1
36212L HW 4	GNMA FHA Proj Ln 536745 6.650% 03/15/43		06/01/2005	Paydown		3,951	3,951	3,991	3,991		(40)		(40)		3,951			0	110	03/15/2043	1
36212L JE 2	GNMA FHA Proj Ln 536761 6.750% 04/15/43		06/01/2005	Paydown		9,595	9,595	9,418	9,419		176		176		9,595			0	270	04/15/2043	1
36212V BT 5	GNMA 30-Year Fixed 7.000% 12/15/30		06/01/2005	Paydown		474,418	474,418	482,275	482,535		(8,117)		(8,117)		474,418			0	12,983	12/15/2030	1
362131 BW 3	GNMA Graduated Payment 12.000% 10/15/10		06/01/2005	Paydown		317	317	340	331		(14)		(14)		317			0	16	10/15/2010	1
362131 EW 0	GNMA Graduated Payment 12.000% 10/15/10		06/01/2005	Paydown		113	113	121	117		(4)		(4)		113			0	6	10/15/2010	1
362131 LQ 5	GNMA Graduated Payment 12.000% 10/15/10		06/01/2005	Paydown		634	634	680	652		(18)		(18)		634			0	32	10/15/2010	1
362134 QB 7	GNMA Graduated Payment 12.000% 06/15/11		06/01/2005	Paydown		84	84	90	87		(3)		(3)		84			0	4	06/15/2011	1
362136 EX 7	GNMA Graduated Payment 12.000% 01/15/13		06/01/2005	Paydown		401	401	430	418		(17)		(17)		401			0	20	01/15/2013	1
362136 ZR 7	GNMA Graduated Payment 12.000% 12/15/12		06/01/2005	Paydown		178	178	191	186		(8)		(8)		178			0	9	12/15/2012	1
362137 GX 3	GNMA Graduated Payment 12.000% 01/15/13		06/01/2005	Paydown		84	84	90	87		(3)		(3)		84			0	4	01/15/2013	1
362137 L7 4	GNMA Graduated Payment 11.750% 08/15/13		06/01/2005	Paydown		501	501	526	514		(13)		(13)		501			0	25	08/15/2013	1
362137 R3 7	GNMA Graduated Payment 11.750% 08/15/13		06/01/2005	Paydown		422	422	443	435		(13)		(13)		422			0	21	08/15/2013	1
362138 4S 5	GNMA Graduated Payment 11.750% 08/15/13		06/01/2005	Paydown		99	99	104	102		(3)		(3)		99			0	5	08/15/2013	1
362138 GR 4	GNMA Graduated Payment 12.750% 10/15/13		06/01/2005	Paydown		45	45	43	44		1		1		45			0	2	10/15/2013	1
36213E W6 9	GNMA 30-Year Fixed 6.500% 03/15/32		06/01/2005	Paydown		662,763	662,763	672,394	672,668		(9,905)		(9,905)		662,763			0	16,901	03/15/2032	1
36213Q LJ 6	GNMA Proj Ln 6.500% 05/01/43		06/01/2005	Paydown		8,516	8,516	8,469	8,469		47		47		8,516			0	231	05/01/2043	1
362146 CE 0	GNMA 30-Year Fixed 11.500% 09/15/15		06/01/2005	Paydown		27	27	29	29		(2)		(2)		27			0	1	09/15/2015	1
362149 GS 9	GNMA 30-Year Fixed 11.500% 09/15/15		06/01/2005	Paydown		342	342	341	341		1		1		342			0	16	09/15/2015	1
36214A F8 1	GNMA 30-Year Fixed 11.500% 06/15/13		06/01/2005	Paydown		469	469	451	451		18		18		469			0	7	06/15/2013	1
36214B 7F 2	GNMA 30-Year Fixed 11.500% 07/15/13		06/01/2005	Paydown		400	400	385	385		15		15		400			0	6	07/15/2013	1
36214B CW 9	GNMA 30-Year Fixed 11.500% 08/15/13		06/01/2005	Paydown		175	175	175	174		1		1		175			0	8	08/15/2013	1
36214E CC 7	GNMA 30-Year Fixed 11.500% 09/15/13		06/01/2005	Paydown		228	228	220	219		9		9		228			0	3	09/15/2013	1
36214F V9 0	GNMA 30-Year Fixed 12.000% 09/15/13		06/01/2005	Paydown		87	87	96	92		(5)		(5)		87			0	4	09/15/2013	1
36214G U9 9	GNMA 30-Year Fixed 11.500% 11/15/13		06/01/2005	Paydown		7,915	7,915	7,555	7,555		360		360		7,915			0	151	11/15/2013	1
36214H ZF 8	GNMA 30-Year Fixed 12.000% 05/15/14		05/01/2005	Paydown		6,395	6,395	7,020	6,830		(435)		(435)		6,395			0	319	05/15/2014	1
36214K 5P 2	GNMA 30-Year Fixed 12.000% 02/15/14		06/01/2005	Paydown		27	27	29	29		(2)		(2)		27			0	1	02/15/2014	1
36214Q 7D 4	GNMA 30-Year Fixed 12.000% 03/15/14		06/01/2005	Paydown		325	325	357	345		(20)		(20)		325			0	16	03/15/2014	1
36214R FJ 0	GNMA 30-Year Fixed 12.000% 04/15/14		06/01/2005	Paydown		17	17	19	18		(1)		(1)		17			0	1	04/15/2014	1
362151 FM 9	GNMA 30-Year Fixed 11.000% 03/15/16		06/01/2005	Paydown		325	325	325	325				0		325			0	15	03/15/2016	1
362155 XP 3	GNMA 30-Year Fixed 9.500% 05/15/20		06/01/2005	Paydown		11	11	12	12		(1)		(1)		11			0		05/15/2020	1
362156 U6 6	GNMA 30-Year Fixed 10.500% 04/15/16		06/01/2005	Paydown		31	31	32	32		(1)		(1)		31			0	1	04/15/2016	1
36215E SS 4	GNMA 30-Year Fixed 11.000% 10/15/15		06/01/2005	Paydown		63	63	61	62		1		1		63			0	3	10/15/2015	1
36215G AF 6	GNMA 30-Year Fixed 11.000% 09/15/15		06/01/2005	Paydown		74	74	74	74				0		74			0	3	09/15/2015	1
36215H 2R 7	GNMA 30-Year Fixed 11.000% 08/15/15		06/01/2005	Paydown		100	100	100	100				0		100			0	5	08/15/2015	1
36215K K9 0	GNMA 30-Year Fixed 9.500% 01/15/20		06/01/2005	Paydown		95	95	95	96		(1)		(1)		95			0	4	01/15/2020	1
36215K RV 4	GNMA 30-Year Fixed 10.500% 10/15/15		06/01/2005	Paydown		1,335	1,335	1,375	1,360		(25)		(25)		1,335			0	61	10/15/2015	1
36215L HG 6	GNMA 30-Year Fixed 11.500% 09/15/15		06/01/2005	Paydown		200	200	199	199		1		1		200			0	10	09/15/2015	1
36215L XM 5	GNMA 30-Year Fixed 11.000% 01/15/16		06/01/2005	Paydown		93	93	93	93				0		93			0	4	01/15/2016	1
36215M PB 6	GNMA 30-Year Fixed 11.000% 01/15/16		06/01/2005	Paydown		29	29	29	29				0		29			0	1	01/15/2016	1
36215N 2Y 9	GNMA 30-Year Fixed 11.500% 11/15/15		06/01/2005	Paydown		2,382	2,382	2,577	2,527		(145)		(145)		2,382			0	114	11/15/2015	1
36215N 4A 9	GNMA 30-Year Fixed 11.500% 11/15/15		06/01/2005	Paydown		184	184	184	184				0		184			0	9	11/15/2015	1
36215N AP 9	GNMA 30-Year Fixed 11.000% 12/15/15		06/01/2005	Paydown		79	79	79	79				0		79			0	4	12/15/2015	1
36215N GF 5	GNMA 30-Year Fixed 11.000% 09/15/15		06/01/2005	Paydown		215	215	215	215				0		215			0	10	09/15/2015	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
36215P 3A 5	GNMA 30-Year Fixed 11.000% 01/15/16		06/01/2005	Paydown		647	647	647	646		1		1		647			0	30	01/15/2016	1
36215S QZ 9	GNMA 30-Year Fixed 10.500% 03/15/16		06/01/2005	Paydown		98	98	101	100		(2)		(2)		98			0	4	03/15/2016	1
36215T VP 3	GNMA 30-Year Fixed 10.500% 01/15/16		06/01/2005	Paydown		566	566	582	579		(13)		(13)		566			0	25	01/15/2016	1
36215T XB 2	GNMA 30-Year Fixed 11.000% 11/15/15		06/01/2005	Paydown		138	138	138	138				0		138			0	6	11/15/2015	1
36215T XN 6	GNMA 30-Year Fixed 11.000% 11/15/15		06/01/2005	Paydown		153	153	153	153				0		153			0	7	11/15/2015	1
36215U BZ 0	GNMA 30-Year Fixed 10.500% 01/15/16		06/01/2005	Paydown		130	130	134	133		(3)		(3)		130			0	6	01/15/2016	1
36215U QP 6	GNMA 30-Year Fixed 12.000% 02/15/16		06/01/2005	Paydown		844	844	923	905		(61)		(61)		844			0	42	02/15/2016	1
36215V U5 3	GNMA 30-Year Fixed 11.000% 12/15/15		06/01/2005	Paydown		12	12	12	12				0		12			0	1	12/15/2015	1
36215V U7 9	GNMA 30-Year Fixed 11.000% 12/15/15		06/01/2005	Paydown		98	98	98	98				0		98			0	4	12/15/2015	1
36215W DJ 0	GNMA 30-Year Fixed 11.000% 12/15/15		06/01/2005	Paydown		1,938	1,938	1,938	1,935		3		3		1,938			0	89	12/15/2015	1
36215W FQ 2	GNMA 30-Year Fixed 10.500% 01/15/16		06/01/2005	Paydown		13	13	14	13				0		13			0	1	01/15/2016	1
36215W KL 7	GNMA 30-Year Fixed 11.500% 12/15/15		06/01/2005	Paydown		373	373	401	395		(22)		(22)		373			0	18	12/15/2015	1
36215W VC 5	GNMA 30-Year Fixed 10.500% 01/15/16		06/01/2005	Paydown		10	10	10	10				0		10			0		01/15/2016	1
36215Y YH 7	GNMA 30-Year Fixed 11.000% 02/15/16		06/01/2005	Paydown		60	60	60	60				0		60			0	3	02/15/2016	1
362161 MC 2	GNMA 30-Year Fixed 7.000% 05/15/23		06/01/2005	Paydown		148	148	142	142		6		6		148			0	4	05/15/2023	1
362161 YZ 8	GNMA 30-Year Fixed 10.500% 10/15/16		06/01/2005	Paydown		934	934	962	955		(21)		(21)		934			0	41	10/15/2016	1
362164 NQ 4	GNMA Multi-Issuer 8.500% 12/20/16		06/01/2005	Paydown		53,971	53,971	56,467	56,191		(2,220)		(2,220)		53,971			0	2,273	12/20/2016	1
362166 CA 6	GNMA 30-Year Fixed 8.500% 03/15/21		06/01/2005	Paydown		104	104	107	107		(3)		(3)		104			0	4	03/15/2021	1
362166 X3 9	GNMA 30-Year Fixed 8.500% 03/15/17		06/01/2005	Paydown		53	53	55	54		(1)		(1)		53			0	2	03/15/2017	1
362167 2R 8	GNMA 30-Year Fixed 8.500% 12/15/16		06/01/2005	Paydown		181	181	170	172		9		9		181			0	6	12/15/2016	1
362169 EN 0	GNMA 30-Year Fixed 10.500% 12/15/19		06/01/2005	Paydown		176	176	181	180		(4)		(4)		176			0	8	12/15/2019	1
36216C 5G 8	GNMA 30-Year Fixed 8.500% 07/15/16		06/01/2005	Paydown		193	193	180	182		11		11		193			0	7	07/15/2016	1
36216D TW 5	GNMA 30-Year Fixed 8.500% 07/15/16		06/01/2005	Paydown		78	78	73	73		5		5		78			0	3	07/15/2016	1
36216D VL 6	GNMA 30-Year Fixed 10.500% 07/15/16		06/01/2005	Paydown		95	95	98	97		(2)		(2)		95			0	4	07/15/2016	1
36216D YH 2	GNMA 30-Year Fixed 8.500% 05/15/16		06/01/2005	Paydown		244	244	227	229		15		15		244			0	9	05/15/2016	1
36216E 7J 6	GNMA 30-Year Fixed 8.500% 08/15/16		06/01/2005	Paydown		91	91	84	85		6		6		91			0	3	08/15/2016	1
36216F 4Q 0	GNMA 30-Year Fixed 8.500% 11/15/16		06/01/2005	Paydown		139	139	143	143		(4)		(4)		139			0	5	11/15/2016	1
36216L PW 1	GNMA 30-Year Fixed 9.500% 03/15/19		06/01/2005	Paydown		33	33	32	32		1		1		33			0	1	03/15/2019	1
36216L ZC 4	GNMA 30-Year Fixed 8.500% 08/15/16		06/01/2005	Paydown		360	360	371	370		(10)		(10)		360			0	13	08/15/2016	1
36216N LE 1	GNMA 30-Year Fixed 8.500% 08/15/16		06/01/2005	Paydown		3,185	3,185	2,954	2,989		196		196		3,185			0	131	08/15/2016	1
36216N W6 6	GNMA 30-Year Fixed 8.500% 07/15/16		06/01/2005	Paydown		94	94	87	88		6		6		94			0	3	07/15/2016	1
36216N WS 8	GNMA 30-Year Fixed 8.500% 07/15/16		06/01/2005	Paydown		2,142	2,142	2,209	2,204		(62)		(62)		2,142			0	61	07/15/2016	1
36216Q LY 0	GNMA 30-Year Fixed 8.500% 07/15/16		06/01/2005	Paydown		611	611	571	576		35		35		611			0	22	07/15/2016	1
36216Q WT 9	GNMA 30-Year Fixed 8.500% 03/15/17		06/01/2005	Paydown		129	129	133	133		(4)		(4)		129			0	5	03/15/2017	1
36216R TA 2	GNMA 30-Year Fixed 8.500% 12/15/16		06/01/2005	Paydown		251	251	234	237		14		14		251			0	9	12/15/2016	1
36216T ZJ 2	GNMA 30-Year Fixed 10.500% 08/15/16		05/01/2005	Paydown		5,984	5,984	6,160	6,114		(130)		(130)		5,984			0	262	08/15/2016	1
36216W W9 0	GNMA 30-Year Fixed 8.500% 12/15/16		06/01/2005	Paydown		42	42	40	39		3		3		42			0	2	12/15/2016	1
36216W XT 5	GNMA 30-Year Fixed 8.500% 10/15/16		06/01/2005	Paydown		25	25	24	24		1		1		25			0	1	10/15/2016	1
36216Y NX 3	GNMA 15-Year Fixed 7.500% 08/15/07		06/01/2005	Paydown		46	46	48	47		(1)		(1)		46			0	2	08/15/2007	1
362171 YM 6	GNMA 30-Year Fixed 8.500% 04/15/17		06/01/2005	Paydown		34	34	36	35		(1)		(1)		34			0	1	04/15/2017	1
362173 SM 9	GNMA 30-Year Fixed 9.500% 05/15/20		06/01/2005	Paydown		216	216	212	212		4		4		216			0	8	05/15/2020	1
362174 TY 0	GNMA 30-Year Fixed 8.500% 04/15/17		06/01/2005	Paydown		7	7	7	7				0		7			0		04/15/2017	1
362176 KD 0	GNMA 30-Year Fixed 8.500% 04/15/17		06/01/2005	Paydown		34	34	35	35		(1)		(1)		34			0	1	04/15/2017	1
362177 NM 5	GNMA 30-Year Fixed 10.500% 07/15/17		06/01/2005	Paydown		35	35	36	36		(1)		(1)		35			0	2	07/15/2017	1
36217A 6U 9	GNMA 30-Year Fixed 9.500% 11/15/19		06/01/2005	Paydown		155	155	155	155				0		155			0	6	11/15/2019	1
36217A AB 6	GNMA 30-Year Fixed 8.500% 11/15/16		06/01/2005	Paydown		151	151	139	141		10		10		151			0	5	11/15/2016	1
36217A XB 1	GNMA 30-Year Fixed 8.500% 02/15/17		06/01/2005	Paydown		119	119	123	122		(3)		(3)		119			0	4	02/15/2017	1
36217C FH 4	GNMA 30-Year Fixed 8.500% 04/15/17		06/01/2005	Paydown		69	69	71	71		(2)		(2)		69			0	2	04/15/2017	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
36217D 3L 6	GNMA 30-Year Fixed 8.500% 12/15/16		06/01/2005	Paydown		105	105	98	99		6		6		105			0	4	12/15/2016	1
36217E C9 1	GNMA 30-Year Fixed 10.500% 12/15/18		06/01/2005	Paydown		12	12	12	12				0		12			0	0	12/15/2018	1
36217E FL 1	GNMA 30-Year Fixed 10.500% 09/15/17		06/01/2005	Paydown		100	100	103	103		(3)		(3)		100			0	4	09/15/2017	1
36217F F6 1	GNMA 30-Year Fixed 10.500% 12/15/17		06/01/2005	Paydown		24	24	25	25		(1)		(1)		24			0	1	12/15/2017	1
36217F U2 3	GNMA 30-Year Fixed 8.500% 12/15/16		06/01/2005	Paydown		280	280	262	264		16		16		280			0	10	12/15/2016	1
36217G BF 3	GNMA 30-Year Fixed 8.500% 11/15/16		06/01/2005	Paydown		221	221	228	227		(6)		(6)		221			0	8	11/15/2016	1
36217J 4J 7	GNMA 30-Year Fixed 8.500% 03/15/17		06/01/2005	Paydown		86	86	89	88		(2)		(2)		86			0	3	03/15/2017	1
36217L H5 8	GNMA 30-Year Fixed 9.500% 01/15/20		06/01/2005	Paydown		1,735	1,735	1,832	1,818		(83)		(83)		1,735			0	69	01/15/2020	1
36217P TE 7	GNMA 30-Year Fixed 8.500% 01/15/20		06/01/2005	Paydown		91	91	85	86		5		5		91			0	3	01/15/2020	1
36217T UN 7	GNMA 30-Year Fixed 8.500% 02/15/17		06/01/2005	Paydown		32	32	33	33		(1)		(1)		32			0	1	02/15/2017	1
36217U N5 1	GNMA 30-Year Fixed 8.500% 01/15/17		06/01/2005	Paydown		127	127	131	130		(3)		(3)		127			0	5	01/15/2017	1
36217U TK 2	GNMA 30-Year Fixed 8.500% 02/15/17		06/01/2005	Paydown		595	595	613	612		(17)		(17)		595			0	21	02/15/2017	1
36217V 5H 3	GNMA 30-Year Fixed 7.500% 04/15/17		06/01/2005	Paydown		578	578	528	536		42		42		578			0	18	04/15/2017	1
36217V NF 7	GNMA 30-Year Fixed 8.500% 03/15/17		06/01/2005	Paydown		93	93	96	96		(3)		(3)		93			0	3	03/15/2017	1
36217V RX 4	GNMA 30-Year Fixed 8.500% 03/15/17		06/01/2005	Paydown		259	259	268	266		(7)		(7)		259			0	9	03/15/2017	1
36218C 4J 1	GNMA 15-Year Fixed 7.500% 08/15/07		06/01/2005	Paydown		689	689	714	697		(8)		(8)		689			0	22	08/15/2007	1
36218G ER 3	GNMA 30-Year Fixed 8.500% 06/15/17		06/01/2005	Paydown		10	10	10	10				0		10			0		06/15/2017	1
36218M DZ 3	GNMA 30-Year Fixed 9.500% 11/15/19		06/01/2005	Paydown		89	89	89	89				0		89			0	4	11/15/2019	1
36218M K3 6	GNMA 15-Year Fixed 7.500% 10/15/07		06/01/2005	Paydown		985	985	1,019	1,001		(16)		(16)		985			0	31	10/15/2007	1
36218M PG 2	GNMA 30-Year Fixed 10.500% 03/15/18		06/01/2005	Paydown		15	15	16	15				0		15			0	1	03/15/2018	1
36218N KS 9	GNMA 30-Year Fixed 10.500% 06/15/19		06/01/2005	Paydown		14	14	15	14				0		14			0	1	06/15/2019	1
36218S EC 0	GNMA 30-Year Fixed 11.000% 12/15/17		06/01/2005	Paydown		26	26	26	26				0		26			0	1	12/15/2017	1
36218U 4T 9	GNMA 30-Year Fixed 10.500% 01/15/18		06/01/2005	Paydown		32	32	33	33		(1)		(1)		32			0	1	01/15/2018	1
36218X QU 6	GNMA 30-Year Fixed 10.500% 11/15/17		06/01/2005	Paydown		119	119	123	122		(3)		(3)		119			0	5	11/15/2017	1
36218Y CY 1	GNMA 15-Year Fixed 7.500% 12/15/07		06/01/2005	Paydown		2,217	2,217	2,296	2,245		(28)		(28)		2,217			0	69	12/15/2007	1
362191 B7 2	GNMA 30-Year Fixed 9.500% 01/15/19		06/01/2005	Paydown		61	61	61	61				0		61			0	2	01/15/2019	1
362192 J5 6	GNMA 30-Year Fixed 10.500% 06/15/19		06/01/2005	Paydown		21	21	21	22		(1)		(1)		21			0	1	06/15/2019	1
362193 DH 4	GNMA 30-Year Fixed 10.500% 03/15/19		06/01/2005	Paydown		26	26	26	27		(1)		(1)		26			0	1	03/15/2019	1
362195 5Y 1	GNMA 30-Year Fixed 10.500% 11/15/18		06/01/2005	Paydown		280	280	289	287		(7)		(7)		280			0	12	11/15/2018	1
362195 E8 8	GNMA 30-Year Fixed 9.500% 05/15/19		06/01/2005	Paydown		159	159	159	159				0		159			0	6	05/15/2019	1
362196 ND 5	GNMA 30-Year Fixed 9.500% 03/15/19		06/01/2005	Paydown		1,504	1,504	1,447	1,454		50		50		1,504			0	59	03/15/2019	1
362197 F9 1	GNMA 30-Year Fixed 10.500% 01/15/19		06/01/2005	Paydown		16	16	17	16				0		16			0	1	01/15/2019	1
362197 W8 4	GNMA 15-Year Fixed 9.000% 09/15/05		06/01/2005	Paydown		3,412	3,412	3,394	3,399		13		13		3,412			0	130	09/15/2005	1
362198 DC 4	GNMA 30-Year Fixed 9.500% 05/15/19		06/01/2005	Paydown		24	24	23	23		1		1		24			0	1	05/15/2019	1
362199 YN 5	GNMA 30-Year Fixed 9.500% 09/15/19		06/01/2005	Paydown		75	75	79	79		(4)		(4)		75			0	3	09/15/2019	1
36219F 3J 4	GNMA 30-Year Fixed 10.500% 08/15/18		06/01/2005	Paydown		346	346	356	355		(9)		(9)		346			0	18	08/15/2018	1
36219F U7 0	GNMA 30-Year Fixed 10.500% 01/15/18		06/01/2005	Paydown		86	86	88	88		(2)		(2)		86			0	4	01/15/2018	1
36219K KH 8	GNMA 30-Year Fixed 10.500% 11/15/18		06/01/2005	Paydown		130	130	134	133		(3)		(3)		130			0	6	11/15/2018	1
36219L C9 3	GNMA 15-Year Fixed 9.500% 01/15/06		06/01/2005	Paydown		352	352	366	354		(2)		(2)		352			0	14	01/15/2006	1
36219M WL 2	GNMA 30-Year Fixed 10.500% 11/15/18		06/01/2005	Paydown		60	60	62	61		(1)		(1)		60			0	3	11/15/2018	1
36219P H3 2	GNMA 30-Year Fixed 10.500% 09/15/18		06/01/2005	Paydown		47	47	49	48		(1)		(1)		47			0	2	09/15/2018	1
36219P ZF 5	GNMA 30-Year Fixed 11.000% 10/15/18		06/01/2005	Paydown		1,196	1,196	1,197	1,195		1		1		1,196			0	55	10/15/2018	1
36219S J2 6	GNMA 30-Year Fixed 7.000% 06/15/23		06/01/2005	Paydown		19	19	18	18		1		1		19			0	1	06/15/2023	1
36219S MG 1	GNMA 30-Year Fixed 9.500% 06/15/19		06/01/2005	Paydown		59	59	58	59				0		59			0	2	06/15/2019	1
36219S TF 6	GNMA 30-Year Fixed 9.500% 02/15/20		06/01/2005	Paydown		159	159	157	157		2		2		159			0	6	02/15/2020	1
36219V ST 0	GNMA 30-Year Fixed 10.500% 12/15/18		06/01/2005	Paydown		200	200	206	205		(5)		(5)		200			0	9	12/15/2018	1
36219W NB 2	GNMA 30-Year Fixed 10.500% 07/15/19		06/01/2005	Paydown		146	146	151	150		(4)		(4)		146			0	6	07/15/2019	1
36219W ZS 2	GNMA 30-Year Fixed 9.500% 01/15/19		06/01/2005	Paydown		418	418	402	404		14		14		418			0	17	01/15/2019	1
36219Y K9 6	GNMA 15-Year Fixed 9.500% 12/15/05		06/01/2005	Paydown		1,050	1,050	1,093	1,055		(5)		(5)		1,050			0	42	12/15/2005	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
36219Y MZ 6	GNMA 30-Year Fixed 10.500% 05/15/19		06/01/2005	Paydown		10	10	11	10				0		10			0		05/15/2019	1
36219Y SP 2	GNMA 30-Year Fixed 10.500% 01/15/19		06/01/2005	Paydown		154	154	159	158		(4)		(4)		154			0	7	01/15/2019	1
36219Y TD 8	GNMA 30-Year Fixed 9.500% 02/15/19		06/01/2005	Paydown		131	131	124	125		6		6		131			0	5	02/15/2019	1
362200 2W 6	GNMA 30-Year Fixed 9.500% 09/15/20		06/01/2005	Paydown		34	34	33	33		1		1		34			0	1	09/15/2020	1
362200 AK 3	GNMA 15-Year Fixed 9.000% 11/15/05		06/01/2005	Paydown		352	352	350	351		1		1		352			0	13	11/15/2005	1
362200 G6 8	GNMA 15-Year Fixed 9.500% 07/15/05		05/01/2005	Paydown		134	134	134	134				0		134			0	5	07/15/2005	1
362200 GT 8	GNMA 30-Year Fixed 9.500% 07/15/20		06/01/2005	Paydown		3	3	3	3				0		3			0		07/15/2020	1
362200 KW 6	GNMA 30-Year Fixed 9.500% 09/15/20		06/01/2005	Paydown		8	8	9	8				0		8			0		09/15/2020	1
362201 4W 2	GNMA 30-Year Fixed 9.500% 12/15/20		06/01/2005	Paydown		4	4	4	4				0		4			0		12/15/2020	1
362201 HM 0	GNMA 15-Year Fixed 9.500% 08/15/05		06/01/2005	Paydown		2,444	2,444	2,450	2,437		7		7		2,444			0	102	08/15/2005	1
362202 A2 9	GNMA 15-Year Fixed 9.000% 09/15/05		05/01/2005	Paydown		1,735	1,735	1,726	1,728		7		7		1,735			0	62	09/15/2005	1
362202 HY 2	GNMA 30-Year Fixed 9.500% 10/15/20		06/01/2005	Paydown		141	141	138	138		3		3		141			0	6	10/15/2020	1
362202 SG 9	GNMA 30-Year Fixed 10.500% 09/15/20		06/01/2005	Paydown		8	8	9	8				0		8			0		09/15/2020	1
362203 DC 2	GNMA 30-Year Fixed 9.500% 08/15/20		06/01/2005	Paydown		53	53	52	52		1		1		53			0	2	08/15/2020	1
362204 EP 0	GNMA 15-Year Fixed 9.500% 09/15/05		06/01/2005	Paydown		1,399	1,399	1,402	1,395		4		4		1,399			0	55	09/15/2005	1
362204 ET 2	GNMA 15-Year Fixed 9.000% 09/15/05		06/01/2005	Paydown		627	627	624	625		2		2		627			0	24	09/15/2005	1
362204 J4 2	GNMA 15-Year Fixed 9.500% 11/15/05		06/01/2005	Paydown		1,006	1,006	1,047	1,010		(4)		(4)		1,006			0	40	11/15/2005	1
362204 QC 6	GNMA 30-Year Fixed 9.500% 11/15/20		06/01/2005	Paydown		66	66	65	65		1		1		66			0	3	11/15/2020	1
362205 AU 0	GNMA 15-Year Fixed 7.500% 07/15/07		06/01/2005	Paydown		5,589	5,589	5,786	5,669		(80)		(80)		5,589			0	206	07/15/2007	1
362205 J5 6	GNMA 30-Year Fixed 9.500% 09/15/20		06/01/2005	Paydown		88	88	87	87		1		1		88			0	4	09/15/2020	1
362205 JS 6	GNMA 15-Year Fixed 7.500% 03/15/08		06/01/2005	Paydown		1,164	1,164	1,206	1,182		(18)		(18)		1,164			0	37	03/15/2008	1
362205 JT 4	GNMA 15-Year Fixed 7.500% 03/15/08		06/01/2005	Paydown		1,374	1,374	1,422	1,396		(22)		(22)		1,374			0	44	03/15/2008	1
362205 QD 1	GNMA 15-Year Fixed 8.500% 01/15/06		06/01/2005	Paydown		350	350	357	352		(2)		(2)		350			0	12	01/15/2006	1
362206 5P 5	GNMA 30-Year Fixed 9.500% 03/15/21		06/01/2005	Paydown		406	406	428	426		(20)		(20)		406			0	13	03/15/2021	1
362207 6T 4	GNMA 30-Year Fixed 9.500% 09/15/20		06/01/2005	Paydown		30	30	29	29		1		1		30			0	1	09/15/2020	1
362207 JS 2	GNMA 15-Year Fixed 9.000% 12/15/05		06/01/2005	Paydown		351	351	349	350		1		1		351			0	13	12/15/2005	1
362207 JU 7	GNMA 15-Year Fixed 10.000% 12/15/05		06/01/2005	Paydown		2,301	2,301	2,310	2,296		5		5		2,301			0	99	12/15/2005	1
362208 R6 9	GNMA 30-Year Fixed 8.500% 07/15/21		06/01/2005	Paydown		305	305	314	313		(8)		(8)		305			0	11	07/15/2021	1
362208 T8 3	GNMA 30-Year Fixed 9.000% 05/15/21		06/01/2005	Paydown		58	58	61	60		(2)		(2)		58			0	2	05/15/2021	1
362209 6P 8	GNMA 15-Year Fixed 7.500% 10/15/07		06/01/2005	Paydown		286	286	296	290		(4)		(4)		286			0	11	10/15/2007	1
36220B 6N 8	GNMA 30-Year Fixed 10.500% 06/15/19		06/01/2005	Paydown		11	11	11	11				0		11			0		06/15/2019	1
36220C KP 5	GNMA 30-Year Fixed 9.500% 03/15/19		06/01/2005	Paydown		7	7	8	7				0		7			0		03/15/2019	1
36220D GX 1	GNMA 30-Year Fixed 10.500% 06/15/19		06/01/2005	Paydown		13,215	13,215	13,581	13,525		(310)		(310)		13,215			0	691	06/15/2019	1
36220D H8 5	GNMA 30-Year Fixed 9.500% 11/15/19		04/01/2005	Paydown		6,836	6,836	6,845	6,842		(6)		(6)		6,836			0	216	11/15/2019	1
36220D HH 5	GNMA 30-Year Fixed 10.500% 07/15/19		06/01/2005	Paydown		18	18	19	18				0		18			0	1	07/15/2019	1
36220D PU 7	GNMA 30-Year Fixed 10.500% 05/15/19		06/01/2005	Paydown		65	65	67	67		(2)		(2)		65			0	3	05/15/2019	1
36220D RH 4	GNMA 30-Year Fixed 9.500% 03/15/19		06/01/2005	Paydown		36,557	36,557	34,633	34,844		1,713		1,713		36,557			0	1,734	03/15/2019	1
36220D VZ 9	GNMA 30-Year Fixed 9.500% 11/15/19		06/01/2005	Paydown		141	141	141	141				0		141			0	6	11/15/2019	1
36220E 2C 0	GNMA 30-Year Fixed 9.500% 07/15/19		06/01/2005	Paydown		141	141	142	141				0		141			0	6	07/15/2019	1
36220E B2 2	GNMA 30-Year Fixed 9.500% 03/15/19		06/01/2005	Paydown		47	47	49	49		(2)		(2)		47			0	2	03/15/2019	1
36220E UR 6	GNMA 30-Year Fixed 9.500% 09/15/19		06/01/2005	Paydown		39	39	41	41		(2)		(2)		39			0	2	09/15/2019	1
36220F AB 0	GNMA 30-Year Fixed 9.500% 10/15/19		06/01/2005	Paydown		30	30	31	31		(1)		(1)		30			0	1	10/15/2019	1
36220F BM 5	GNMA 30-Year Fixed 10.500% 07/15/19		06/01/2005	Paydown		1,564	1,564	1,614	1,609		(45)		(45)		1,564			0	82	07/15/2019	1
36220F BZ 6	GNMA 30-Year Fixed 10.500% 09/15/19		06/01/2005	Paydown		672	672	692	689		(17)		(17)		672			0	30	09/15/2019	1
36220G CC 4	GNMA 30-Year Fixed 10.500% 07/15/19		06/01/2005	Paydown		52	52	54	53		(1)		(1)		52			0	2	07/15/2019	1
36220G S2 9	GNMA 30-Year Fixed 8.500% 10/15/19		06/01/2005	Paydown		26	26	27	27		(1)		(1)		26			0	1	10/15/2019	1
36220H 5G 1	GNMA 30-Year Fixed 9.500% 09/15/19		06/01/2005	Paydown		3,162	3,162	3,339	3,319		(157)		(157)		3,162			0	125	09/15/2019	1
36220H LW 8	GNMA 30-Year Fixed 9.500% 10/15/19		05/01/2005	Paydown		2,814	2,814	2,956	2,942		(128)		(128)		2,814			0	111	10/15/2019	1
36220H PV 6	GNMA 30-Year Fixed 9.500% 08/15/19		06/01/2005	Paydown		110	110	110	110				0		110			0	4	08/15/2019	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
36220H SJ 0	GNMA 30-Year Fixed 9.500% 08/15/19		06/01/2005	Paydown		21	21	22	22		(1)		(1)		21			0	1	08/15/2019	1
36220K 4A 8	GNMA 30-Year Fixed 9.500% 11/15/19		06/01/2005	Paydown		156	156	154	155		1		1		156			0	6	11/15/2019	1
36220K T6 0	GNMA 30-Year Fixed 9.500% 11/15/19		06/01/2005	Paydown		56	56	56	56				0		56			0	2	11/15/2019	1
36220K UH 4	GNMA 30-Year Fixed 9.500% 09/15/19		06/01/2005	Paydown		50	50	49	50				0		50			0	2	09/15/2019	1
36220L 5F 4	GNMA 30-Year Fixed 9.500% 10/15/19		06/01/2005	Paydown		42	42	42	42				0		42			0	2	10/15/2019	1
36220M AF 6	GNMA 30-Year Fixed 9.500% 10/15/19		06/01/2005	Paydown		24	24	25	24				0		24			0	1	10/15/2019	1
36220N AT 4	GNMA 30-Year Fixed 9.500% 12/15/19		06/01/2005	Paydown		736	736	777	773		(37)		(37)		736			0	24	12/15/2019	1
36220N XK 8	GNMA 30-Year Fixed 9.500% 11/15/19		06/01/2005	Paydown		409	409	406	406		3		3		409			0	16	11/15/2019	1
36220P C4 2	GNMA 30-Year Fixed 9.500% 11/15/19		06/01/2005	Paydown		24	24	24	24				0		24			0	1	11/15/2019	1
36220P GK 2	GNMA 30-Year Fixed 9.500% 04/15/20		06/01/2005	Paydown		2	2	2	2				0		2			0		04/15/2020	1
36220Q DS 6	GNMA 30-Year Fixed 9.500% 01/15/20		06/01/2005	Paydown		4,900	4,900	4,829	4,835		65		65		4,900			0	232	01/15/2020	1
36220R GR 3	GNMA 15-Year Fixed 9.500% 07/15/05		04/01/2005	Paydown		193	193	194	192		1		1		193			0	6	07/15/2005	1
36220S 6N 1	GNMA 15-Year Fixed 9.000% 08/15/05		05/01/2005	Paydown		94	94	94	94				0		94			0	3	08/15/2005	1
36220S 6P 6	GNMA 15-Year Fixed 9.500% 08/15/05		06/01/2005	Paydown		1,226	1,226	1,229	1,222		4		4		1,226			0	51	08/15/2005	1
36220T S8 8	GNMA 30-Year Fixed 9.500% 09/15/20		06/01/2005	Paydown		30	30	29	30				0		30			0	1	09/15/2020	1
36220U XK 2	GNMA 15-Year Fixed 9.500% 05/15/05		04/01/2005	Paydown		78	78	82	78				0		78			0	2	05/15/2005	1
36220U Z9 5	GNMA 15-Year Fixed 9.500% 07/15/05		04/01/2005	Paydown		174	174	174	173		1		1		174			0	6	07/15/2005	1
36220U ZR 5	GNMA 30-Year Fixed 11.500% 08/15/14		06/01/2005	Paydown		390	390	389	389		1		1		390			0	19	08/15/2014	1
36220V C2 3	GNMA 30-Year Fixed 8.500% 04/15/20		06/01/2005	Paydown		132	132	123	124		8		8		132			0	5	04/15/2020	1
36220V R9 2	GNMA 30-Year Fixed 9.500% 05/15/20		06/01/2005	Paydown		40	40	42	42		(2)		(2)		40			0	2	05/15/2020	1
36220W 3T 2	GNMA 30-Year Fixed 9.000% 06/15/20		04/01/2005	Paydown		481	481	479	479		2		2		481			0	14	06/15/2020	1
36220W 4C 8	GNMA 15-Year Fixed 9.500% 07/15/05		04/01/2005	Paydown		287	287	287	286		1		1		287			0	9	07/15/2005	1
36220W GS 0	GNMA 15-Year Fixed 9.500% 06/15/05		05/01/2005	Paydown		794	794	796	791		3		3		794			0	29	06/15/2005	1
36220W KS 5	GNMA 30-Year Fixed 9.500% 09/15/20		06/01/2005	Paydown		9	9	9	9				0		9			0		09/15/2020	1
36220W P7 6	GNMA 15-Year Fixed 9.500% 07/15/05		06/01/2005	Paydown		939	939	941	936		3		3		939			0	36	07/15/2005	1
36220W S6 5	GNMA 30-Year Fixed 9.500% 10/15/20		06/01/2005	Paydown		4	4	4	4				0		4			0		10/15/2020	1
36220W T2 3	GNMA 30-Year Fixed 10.500% 08/15/20		06/01/2005	Paydown		19	19	19	20		(1)		(1)		19			0	1	08/15/2020	1
36220X 4W 2	GNMA 30-Year Fixed 10.500% 08/15/20		06/01/2005	Paydown		229	229	235	234		(5)		(5)		229			0	10	08/15/2020	1
36220X 5D 3	GNMA 30-Year Fixed 9.500% 09/15/20		06/01/2005	Paydown		33	33	33	33				0		33			0	1	09/15/2020	1
36220X D4 4	GNMA 30-Year Fixed 9.500% 05/15/20		06/01/2005	Paydown		877	877	861	862		15		15		877			0	35	05/15/2020	1
36220Y 6B 4	GNMA 15-Year Fixed 9.500% 09/15/05		05/01/2005	Paydown		559	559	560	557		2		2		559			0	21	09/15/2005	1
36220Y 6P 3	GNMA 30-Year Fixed 9.500% 10/15/20		06/01/2005	Paydown		1,086	1,086	1,065	1,067		19		19		1,086			0	51	10/15/2020	1
36220Y JG 9	GNMA 15-Year Fixed 9.500% 08/15/05		06/01/2005	Paydown		275	275	276	274		1		1		275			0	11	08/15/2005	1
36220Y JW 4	GNMA 15-Year Fixed 9.500% 09/15/05		06/01/2005	Paydown		4,309	4,309	4,317	4,296		13		13		4,309			0	167	09/15/2005	1
36220Y YT 4	GNMA 30-Year Fixed 9.500% 09/15/20		06/01/2005	Paydown		198	198	209	207		(9)		(9)		198			0	8	09/15/2020	1
36221A ER 1	GNMA Graduated Payment 12.750% 11/15/13		06/01/2005	Paydown		134	134	129	131		3		3		134			0	7	11/15/2013	1
36221A FL 3	GNMA Graduated Payment 12.750% 11/15/13		06/01/2005	Paydown		148	148	142	144		4		4		148			0	8	11/15/2013	1
36221F JM 6	GNMA Graduated Payment 12.250% 05/15/15		06/01/2005	Paydown		90	90	88	88		2		2		90			0	5	05/15/2015	1
36221G C7 4	GNMA Graduated Payment 12.250% 05/15/15		06/01/2005	Paydown		69	69	66	68		1		1		69			0	4	05/15/2015	1
36223A N5 7	GNMA 30-Year Fixed 9.500% 03/15/21		06/01/2005	Paydown		17	17	18	18		(1)		(1)		17			0	1	03/15/2021	1
36223A VD 1	GNMA 30-Year Fixed 9.500% 01/15/21		06/01/2005	Paydown		92	92	97	97		(5)		(5)		92			0	4	01/15/2021	1
36223B CZ 1	GNMA 30-Year Fixed 9.000% 04/15/21		06/01/2005	Paydown		2,270	2,270	2,369	2,365		(95)		(95)		2,270			0	68	04/15/2021	1
36223B E6 3	GNMA 15-Year Fixed 7.500% 02/15/07		06/01/2005	Paydown		493	493	511	500		(7)		(7)		493			0	15	02/15/2007	1
36223C PW 2	GNMA 30-Year Fixed 9.500% 05/15/22		06/01/2005	Paydown		118	118	124	124		(6)		(6)		118			0	5	05/15/2022	1
36223D 3P 9	GNMA 30-Year Fixed 8.500% 08/15/21		06/01/2005	Paydown		315	315	324	324		(9)		(9)		315			0	11	08/15/2021	1
36223D 6X 9	GNMA 30-Year Fixed 8.500% 06/15/21		06/01/2005	Paydown		2,192	2,192	2,256	2,254		(62)		(62)		2,192			0	92	06/15/2021	1
36223D D4 5	GNMA 30-Year Fixed 8.500% 06/15/21		06/01/2005	Paydown		157	157	162	161		(4)		(4)		157			0	6	06/15/2021	1
36223D K5 4	GNMA 15-Year Fixed 8.500% 02/15/06		06/01/2005	Paydown		861	861	878	865		(4)		(4)		861			0	31	02/15/2006	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
36223D UF 1	GNMA 30-Year Fixed 9.000% 07/15/21		06/01/2005	Paydown		70	70	73	73		(3)		(3)		70			0	3	07/15/2021	1
36223E YW 8	GNMA 30-Year Fixed 8.500% 05/15/21		06/01/2005	Paydown		96	96	90	90		6		6		96			0	3	05/15/2021	1
36223F MJ 7	GNMA 30-Year Fixed 8.500% 09/15/21		06/01/2005	Paydown		15	15	15	15				0		15			0	1	09/15/2021	1
36223F MW 8	GNMA 30-Year Fixed 8.500% 11/15/21		06/01/2005	Paydown		1,722	1,722	1,609	1,617		105		105		1,722			0	73	11/15/2021	1
36223G UA 5	GNMA 30-Year Fixed 9.500% 07/15/21		06/01/2005	Paydown		74	74	78	78		(4)		(4)		74			0	3	07/15/2021	1
36223H EH 6	GNMA 30-Year Fixed 8.500% 07/15/21		06/01/2005	Paydown		9	9	8	8		1		1		9			0		07/15/2021	1
36223H HV 2	GNMA 15-Year Fixed 7.500% 02/15/07		06/01/2005	Paydown		484	484	501	489		(5)		(5)		484			0	16	02/15/2007	1
36223H S4 0	GNMA 30-Year Fixed 8.500% 11/15/21		06/01/2005	Paydown		394	394	368	370		24		24		394			0	17	11/15/2021	1
36223J AH 6	GNMA 30-Year Fixed 9.500% 08/15/21		06/01/2005	Paydown		128	128	135	134		(6)		(6)		128			0	5	08/15/2021	1
36223J DR 1	GNMA 30-Year Fixed 9.500% 07/15/21		06/01/2005	Paydown		137	137	145	144		(7)		(7)		137			0	5	07/15/2021	1
36223K 4X 5	GNMA 30-Year Fixed 8.500% 07/15/21		06/01/2005	Paydown		1,797	1,797	1,679	1,684		113		113		1,797			0	76	07/15/2021	1
36223L 6B 9	GNMA 30-Year Fixed 8.500% 05/15/22		06/01/2005	Paydown		173	173	178	178		(5)		(5)		173			0	6	05/15/2022	1
36223L QE 1	GNMA 15-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		852	852	882	862		(10)		(10)		852			0	27	03/15/2007	1
36223L UB 2	GNMA 30-Year Fixed 8.500% 11/15/21		06/01/2005	Paydown		435	435	406	409		26		26		435			0	15	11/15/2021	1
36223M G4 2	GNMA 30-Year Fixed 9.000% 07/15/21		06/01/2005	Paydown		246	246	257	256		(10)		(10)		246			0	9	07/15/2021	1
36223M GE 0	GNMA 30-Year Fixed 8.500% 09/15/21		06/01/2005	Paydown		78	78	80	80		(2)		(2)		78			0	3	09/15/2021	1
36223M RE 8	GNMA 30-Year Fixed 8.500% 05/15/22		06/01/2005	Paydown		467	467	481	480		(13)		(13)		467			0	16	05/15/2022	1
36223M XL 5	GNMA 30-Year Fixed 8.500% 12/15/21		06/01/2005	Paydown		957	957	985	984		(27)		(27)		957			0	34	12/15/2021	1
36223N CD 4	GNMA 30-Year Fixed 8.500% 11/15/21		06/01/2005	Paydown		416	416	389	391		25		25		416			0	15	11/15/2021	1
36223N CH 5	GNMA 30-Year Fixed 8.500% 11/15/21		06/01/2005	Paydown		97	97	91	91		6		6		97			0	3	11/15/2021	1
36223P YR 4	GNMA 30-Year Fixed 9.500% 09/15/21		06/01/2005	Paydown		28	28	30	29		(1)		(1)		28			0	1	09/15/2021	1
36223Q RW 9	GNMA 30-Year Fixed 8.500% 11/15/21		06/01/2005	Paydown		184	184	172	173		11		11		184			0	7	11/15/2021	1
36223R BX 2	GNMA 15-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		2,328	2,328	2,410	2,352		(24)		(24)		2,328			0	73	03/15/2007	1
36223R HP 3	GNMA 30-Year Fixed 8.500% 11/15/21		06/01/2005	Paydown		155	155	159	159		(4)		(4)		155			0	6	11/15/2021	1
36223R ZU 2	GNMA 30-Year Fixed 8.500% 01/15/22		06/01/2005	Paydown		35	35	36	36		(1)		(1)		35			0	1	01/15/2022	1
36223S AD 5	GNMA 30-Year Fixed 8.500% 05/15/22		06/01/2005	Paydown		120	120	124	123		(3)		(3)		120			0	4	05/15/2022	1
36223S DE 0	GNMA 15-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		226	226	234	229		(3)		(3)		226			0	7	03/15/2007	1
36223S DP 5	GNMA 15-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		662	662	685	670		(8)		(8)		662			0	21	03/15/2007	1
36223T V2 4	GNMA 15-Year Fixed 7.500% 09/15/07		06/01/2005	Paydown		884	884	915	896		(12)		(12)		884			0	31	09/15/2007	1
36223U JH 2	GNMA 30-Year Fixed 8.500% 11/15/21		06/01/2005	Paydown		472	472	441	444		28		28		472			0	17	11/15/2021	1
36223U JK 5	GNMA 30-Year Fixed 8.500% 11/15/21		06/01/2005	Paydown		6,167	6,167	5,764	5,791		376		376		6,167			0	218	11/15/2021	1
36223V F9 2	GNMA 30-Year Fixed 8.500% 05/15/22		06/01/2005	Paydown		57	57	59	59		(2)		(2)		57			0	2	05/15/2022	1
36223V KH 8	GNMA 30-Year Fixed 8.500% 11/15/21		06/01/2005	Paydown		871	871	814	816		55		55		871			0	37	11/15/2021	1
36223W 4N 1	GNMA 30-Year Fixed 8.500% 02/15/22		06/01/2005	Paydown		150	150	155	154		(4)		(4)		150			0	5	02/15/2022	1
36223X HF 2	GNMA 15-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		309	309	320	313		(4)		(4)		309			0	10	03/15/2007	1
36223Y 5B 2	GNMA 30-Year Fixed 8.500% 04/15/22		06/01/2005	Paydown		212	212	218	218		(6)		(6)		212			0	8	04/15/2022	1
36223Y QM 5	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		60	60	58	58		2		2		60			0	2	08/15/2023	1
36224A CU 3	GNMA 15-Year Fixed 7.500% 02/15/07		06/01/2005	Paydown		6,712	6,712	6,949	6,777		(65)		(65)		6,712			0	211	02/15/2007	1
36224A DA 6	GNMA 30-Year Fixed 9.500% 01/15/21		06/01/2005	Paydown		1,415	1,415	1,487	1,482		(67)		(67)		1,415			0	56	01/15/2021	1
36224A H9 5	GNMA 15-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		640	640	663	648		(8)		(8)		640			0	20	03/15/2007	1
36224A J2 8	GNMA 30-Year Fixed 8.500% 05/15/22		06/01/2005	Paydown		114	114	117	117		(3)		(3)		114			0	4	05/15/2022	1
36224A UP 4	GNMA 30-Year Fixed 7.000% 07/15/23		06/01/2005	Paydown		102	102	98	98		4		4		102			0	3	07/15/2023	1
36224A ZC 8	GNMA 15-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		2,781	2,781	2,880	2,811		(30)		(30)		2,781			0	87	03/15/2007	1
36224B HB 8	GNMA 15-Year Fixed 7.500% 06/15/07		06/01/2005	Paydown		2,114	2,114	2,189	2,138		(24)		(24)		2,114			0	66	06/15/2007	1
36224B KW 8	GNMA 15-Year Fixed 7.500% 07/15/07		06/01/2005	Paydown		475	475	492	480		(5)		(5)		475			0	15	07/15/2007	1
36224C 3F 2	GNMA 15-Year Fixed 7.500% 03/15/07		06/01/2005	Paydown		242	242	250	245		(3)		(3)		242			0	8	03/15/2007	1
36224C UP 0	GNMA 30-Year Fixed 8.500% 05/15/22		06/01/2005	Paydown		1,163	1,163	1,197	1,196		(33)		(33)		1,163			0	40	05/15/2022	1
36224D F6 7	GNMA 15-Year Fixed 7.500% 08/15/07		06/01/2005	Paydown		1,093	1,093	1,131	1,108		(15)		(15)		1,093			0	38	08/15/2007	1
36224D R6 4	GNMA 30-Year Fixed 9.500% 04/15/22		06/01/2005	Paydown		70	70	73	73		(3)		(3)		70			0	3	04/15/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
36224D XG 5	GNMA 30-Year Fixed 7.000% 12/15/23		06/01/2005	Paydown		16	16	16	15		1		1		16			0		12/15/2023	1
36224E 2T 9	GNMA 15-Year Fixed 7.500% 08/15/07		06/01/2005	Paydown		1,016	1,016	1,051	1,029		(13)		(13)		1,016			0	32	08/15/2007	1
36224E B9 3	GNMA 30-Year Fixed 7.000% 06/15/23		06/01/2005	Paydown		82	82	80	79		3		3		82			0	2	06/15/2023	1
36224E EA 7	GNMA 30-Year Fixed 8.500% 04/15/22		06/01/2005	Paydown		56	56	57	58		(2)		(2)		56			0	2	04/15/2022	1
36224E SR 5	GNMA 15-Year Fixed 7.500% 02/15/08		06/01/2005	Paydown		647	647	669	656		(9)		(9)		647			0	22	02/15/2008	1
36224E YS 6	GNMA 15-Year Fixed 7.500% 09/15/07		06/01/2005	Paydown		140	140	144	142		(2)		(2)		140			0	4	09/15/2007	1
36224F 6V 7	GNMA 15-Year Fixed 7.500% 07/15/07		06/01/2005	Paydown		281	281	291	285		(4)		(4)		281			0	9	07/15/2007	1
36224G A7 3	GNMA 15-Year Fixed 7.500% 08/15/07		06/01/2005	Paydown		1,865	1,865	1,931	1,888		(23)		(23)		1,865			0	58	08/15/2007	1
36224G E2 0	GNMA 30-Year Fixed 7.000% 01/15/23		06/01/2005	Paydown		5	5	5	5				0		5			0		01/15/2023	1
36224G KM 9	GNMA 15-Year Fixed 7.500% 06/15/07		06/01/2005	Paydown		1,047	1,047	1,084	1,057		(10)		(10)		1,047			0	33	06/15/2007	1
36224G PP 7	GNMA 15-Year Fixed 7.500% 08/15/07		06/01/2005	Paydown		263	263	272	266		(3)		(3)		263			0	8	08/15/2007	1
36224G RT 7	GNMA 15-Year Fixed 7.500% 08/15/07		06/01/2005	Paydown		1,354	1,354	1,402	1,372		(18)		(18)		1,354			0	42	08/15/2007	1
36224G YL 6	GNMA 15-Year Fixed 7.500% 08/15/07		06/01/2005	Paydown		131	131	136	133		(2)		(2)		131			0	4	08/15/2007	1
36224H FS 0	GNMA 30-Year Fixed 8.500% 05/15/22		06/01/2005	Paydown		60	60	62	62		(2)		(2)		60			0	2	05/15/2022	1
36224H V6 0	GNMA 30-Year Fixed 9.500% 05/15/22		06/01/2005	Paydown		131	131	138	137		(6)		(6)		131			0	5	05/15/2022	1
36224J KR 2	GNMA 15-Year Fixed 7.500% 11/15/07		06/01/2005	Paydown		1,288	1,288	1,333	1,306		(18)		(18)		1,288			0	40	11/15/2007	1
36224K A4 1	GNMA 15-Year Fixed 7.500% 12/15/07		06/01/2005	Paydown		470	470	485	477		(7)		(7)		470			0	15	12/15/2007	1
36224K EF 2	GNMA 15-Year Fixed 7.500% 08/15/07		06/01/2005	Paydown		1,294	1,294	1,340	1,310		(16)		(16)		1,294			0	41	08/15/2007	1
36224K EL 9	GNMA 15-Year Fixed 7.500% 09/15/07		06/01/2005	Paydown		15	15	15	15				0		15			0		09/15/2007	1
36224L NW 3	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		32	32	31	31		1		1		32			0	1	08/15/2023	1
36224L RY 5	GNMA 15-Year Fixed 7.500% 09/15/07		06/01/2005	Paydown		738	738	764	748		(10)		(10)		738			0	23	09/15/2007	1
36224L S3 2	GNMA 30-Year Fixed 7.000% 12/15/22		06/01/2005	Paydown		211	211	204	204		7		7		211			0	6	12/15/2022	1
36224M 7D 1	GNMA 30-Year Fixed 7.000% 06/15/23		06/01/2005	Paydown		3,763	3,763	3,638	3,642		121		121		3,763			0	114	06/15/2023	1
36224M UJ 2	GNMA 15-Year Fixed 7.500% 09/15/07		06/01/2005	Paydown		923	923	956	934		(11)		(11)		923			0	29	09/15/2007	1
36224N 3X 9	GNMA 15-Year Fixed 7.500% 08/15/07		06/01/2005	Paydown		1,977	1,977	2,047	2,004		(27)		(27)		1,977			0	62	08/15/2007	1
36224N 6F 5	GNMA 15-Year Fixed 7.500% 09/15/07		06/01/2005	Paydown		1,403	1,403	1,452	1,422		(19)		(19)		1,403			0	44	09/15/2007	1
36224P 6L 7	GNMA 30-Year Fixed 7.000% 01/15/23		06/01/2005	Paydown		259	259	249	249		10		10		259			0	8	01/15/2023	1
36224P L9 7	GNMA 15-Year Fixed 7.500% 09/15/07		06/01/2005	Paydown		9,582	9,582	9,920	9,681		(99)		(99)		9,582			0	297	09/15/2007	1
36224P WH 7	GNMA 30-Year Fixed 7.000% 06/15/23		06/01/2005	Paydown		3,125	3,125	3,021	3,024		101		101		3,125			0	73	06/15/2023	1
36224Q AH 9	GNMA 15-Year Fixed 7.500% 07/15/07		06/01/2005	Paydown		1,401	1,401	1,450	1,420		(19)		(19)		1,401			0	48	07/15/2007	1
36224Q WG 7	GNMA 15-Year Fixed 7.500% 09/15/07		06/01/2005	Paydown		1,760	1,760	1,822	1,782		(22)		(22)		1,760			0	55	09/15/2007	1
36224Q ZS 8	GNMA 15-Year Fixed 7.500% 03/15/08		06/01/2005	Paydown		4,702	4,702	4,868	4,768		(66)		(66)		4,702			0	155	03/15/2008	1
36224R WK 6	GNMA 15-Year Fixed 7.500% 02/15/08		06/01/2005	Paydown		308	308	318	313		(5)		(5)		308			0	10	02/15/2008	1
36224S 5G 3	GNMA 30-Year Fixed 7.000% 08/15/23		06/01/2005	Paydown		4,906	4,906	4,715	4,718		188		188		4,906			0	115	08/15/2023	1
36224S HH 8	GNMA 15-Year Fixed 7.500% 03/15/08		06/01/2005	Paydown		3,684	3,684	3,814	3,741		(57)		(57)		3,684			0	103	03/15/2008	1
36224S L4 2	GNMA 30-Year Fixed 7.000% 04/15/23		06/01/2005	Paydown		33	33	31	32		1		1		33			0	1	04/15/2023	1
36224S LB 6	GNMA 15-Year Fixed 7.500% 12/15/07		06/01/2005	Paydown		5,919	5,919	6,128	5,991		(72)		(72)		5,919			0	185	12/15/2007	1
36224U AZ 0	GNMA 15-Year Fixed 7.500% 12/15/07		06/01/2005	Paydown		192	192	199	195		(3)		(3)		192			0	6	12/15/2007	1
36224U BS 5	GNMA 15-Year Fixed 7.500% 12/15/07		06/01/2005	Paydown		290	290	300	294		(4)		(4)		290			0	9	12/15/2007	1
36224U J5 7	GNMA 30-Year Fixed 7.000% 07/15/23		06/01/2005	Paydown		577	577	554	555		22		22		577			0	16	07/15/2023	1
36224V CT 0	GNMA 15-Year Fixed 7.500% 03/15/08		06/01/2005	Paydown		1,326	1,326	1,372	1,347		(21)		(21)		1,326			0	42	03/15/2008	1
36224X PY 1	GNMA 30-Year Fixed 7.000% 02/15/23		06/01/2005	Paydown		25	25	24	24		1		1		25			0	1	02/15/2023	1
36224Y CY 3	GNMA 15-Year Fixed 7.500% 11/15/07		06/01/2005	Paydown		673	673	696	684		(11)		(11)		673			0	21	11/15/2007	1
36225C C9 5	GNMA II ARM 3.750% 07/20/27		06/01/2005	Paydown		21,565	21,565	21,887	21,889		(324)		(324)		21,565			0	338	07/20/2027	1
36225C CN 4	GNMA II ARM 3.375% 05/20/27		06/01/2005	Paydown		32,324	32,324	32,678	32,680		(356)		(356)		32,324			0	634	05/20/2027	1
36225C DM 5	GNMA II ARM 3.750% 08/20/27		06/01/2005	Paydown		4,493	4,493	4,560	4,561		(68)		(68)		4,493			0	71	08/20/2027	1
83162C FZ 1	Small Business Admin Gt 7.300% 05/01/15		05/01/2005	Direct		576,354	576,354	577,718	577,469		(24)		(24)		577,445		(1,091)	(1,091)	26,029	05/01/2015	1
83162C GS 6	Small Business Admin Go 7.050% 05/01/06		05/01/2005	Direct		106,465	106,465	106,265	106,428		9		9		106,437		27	27	3,753	05/01/2006	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
912827 7B 2	US of Amer Treasury Nt 5.000% 08/15/11		06/14/2005	Morgan Stanley Dean Witter		5,807,563	5,475,000	5,806,223	5,804,817		(289)		(289)		5,804,528		3,036	3,036	93,246	08/15/2011	1
0399999.	Total - Bonds - U.S. Government					10,794,833	10,462,270	10,814,289	10,815,076	0	(22,214)	0	(22,214)	0	10,792,862	0	1,972	1,972	241,088	XXX	XXX
Bonds - All Other Government																					
105756 AM 2	Brazil (Rep of) Bd 11.250% 07/26/07	F.	04/15/2005	Morgan Stanley Dean Witter		18,891	17,000	18,420	17,996		(106)		(106)		17,890		1,001	1,001	1,403	07/26/2007	3FE
195325 AW 5	Colombia (Rep of) Bk Gt 9.750% 04/09/11	F.	04/09/2005	Call 100.0000		418,593	418,593	394,442	399,011		19,582		19,582		418,593			0	20,406	04/09/2011	3FE
61772* AF 5	Morocco (Kingdom of) Fg 3.803% 01/02/09	F.	04/29/2005	Merrill Lynch		118,350	120,000	111,000	115,525		273		273		115,798		2,552	2,552	1,724	01/02/2009	3FE
698299 AD 6	Panama (Rep of) Emergin 8.875% 09/30/27	F.	05/02/2005	UBS Warburgh Securities Inc.		105,633	94,000	94,000	94,000				0		94,000		11,633	11,633	4,982	09/30/2027	3FE
698299 AS 3	Panama (Rep of) Bd 9.375% 01/16/23	F.	04/14/2005	Bear Stearns & Co.		83,859	73,000	73,365	73,365				0		73,365		10,494	10,494	5,190	01/16/2023	3FE
715638 AQ 5	Peru (Rep of) Bd 8.375% 05/03/16	F.	04/27/2005	Bear Stearns & Co.		321,630	302,000	301,435	301,454		10		10		301,464		20,166	20,166	12,576	05/03/2016	3FE
718286 AK 3	Philippines (Rep of) Bd 9.875% 01/15/19	F.	04/14/2005	Bear Stearns & Co.		491,920	473,000	496,650	496,392		(246)		(246)		496,146		(4,226)	(4,226)	35,551	01/15/2019	3FE
718286 AQ 0	Philippines (Rep of) Bd 9.375% 01/18/17	F.	04/14/2005	Barclays Zoete Web.		208,890	198,000	205,920	205,586		(108)		(108)		205,478		3,412	3,412	13,973	01/18/2017	3FE
718286 AT 4	Philippines (Rep of) Nt 9.000% 02/15/13	F.	04/12/2005	Barclays Zoete Web.		8,280	8,000	7,720	7,756		6		6		7,762		518	518	480	02/15/2013	3FE
78307A CZ 4	Russia (Ministry Fin) U 5.000% 03/31/30	F.	04/21/2005	Merrill Lynch		42,961	40,673	27,429	29,538		272		272		29,810		13,151	13,151	1,144	03/31/2030	2FE
900123 AT 7	Turkey (Rep of) Nt 8.000% 02/14/34	F.	04/22/2005	Barclays Zoete Web.		9,845	10,000	9,765	9,767		1		1		9,768		77	77	562	02/14/2034	3FE
900123 AV 2	Turkey (Rep of) Nt 7.250% 03/15/15	F.	04/21/2005	First Boston Corp.		41,538	42,000	41,401	41,409		11		11		41,420		118	118	1,683	03/15/2015	3
922646 AS 3	Venezuela (Rep of) Bd 9.250% 09/15/27	F.	04/01/2005	Barclays Zoete Web.		151,620	152,000	118,484	118,839		77		77		118,916		32,704	32,704	7,850	09/15/2027	4FE
ED0889 15 1	Venezuela (Rep of) Unsu 5.375% 08/07/10	F.	04/01/2005	UBS Warburgh Securities Inc.		4,425,573	4,931,000	4,053,145	4,100,841		30,090		30,090		4,130,931		294,642	294,642	175,958	08/07/2010	4FE
P18166 AW 1	Brazil (Rep of) Brady B 8.000% 04/15/14	F.	05/02/2005	UBS Warburgh Securities Inc.		279,883	280,760	256,194	258,065		353		353		258,418		21,465	21,465	12,478	04/15/2014	3FE
P18166 AW 1	Brazil (Rep of) Brady B 8.000% 04/15/14	F.	04/15/2005	Paydown		1,131,043	1,131,043	1,012,136	1,018,950		112,093		112,093		1,131,043			0	45,242	04/15/2014	3FE
P18166 CK 5	Brazil (Rep of) Brady F 4.250% 04/15/09	F.	04/15/2005	Call 100.0000		69,228	69,228	63,690	64,146		5,082		5,082		69,228			0	1,072	04/15/2009	3FE
P3579E AA 5	Dominican Rep Bd 9.500% 09/27/06	F.	04/27/2005	Bear Stearns & Co.		1,777,881	1,811,000	1,261,395	1,381,902	979	66,531		67,510		1,449,412		328,468	328,468	101,844	09/27/2006	6FE
P8055Q AD 4	Ecuador (Rep of) 8.000% 08/15/30	F.	04/25/2005	First Boston Corp.		208,900	273,000	162,094	170,158		1,572		1,572		171,730		37,170	37,170	15,349	08/15/2030	4FE
V0156* AB 4	Algerian Tranche 3 Ln G 1.125% 03/04/10	D	04/01/2005	Merrill Lynch		47,347	48,561						0			39,238	8,109	47,346	16,074	03/04/2010	6*
V67353 AD 0	Nigeria Brady Par Coll 6.250% 11/15/20	F.	05/25/2005	Bear Stearns & Co.		5,577,500	5,750,000	4,867,500	1	4,892,888	11,423		4,904,310		4,904,311		673,189	673,189	194,661	11/15/2020	6*
Y9374Q AA 2	Vietnam (Socialist Rep 4.063% 03/14/16	F.	04/27/2005	UBS Warburgh Securities Inc.		60,251	70,000	46,200	51,217		(1,360)		(1,360)		49,857		10,394	10,394	1,795	03/14/2016	3FE
Y9374Q AA 2	Vietnam (Socialist Rep 4.063% 03/14/16	F.	04/01/2005	Call 100.0000					(60,863)		60,863		60,863					0	4,537	03/14/2016	3FE
1099999.	Total - Bonds - All Other Government					15,599,615	16,312,858	13,622,385	8,895,055	4,893,866	306,418	0	5,200,284	0	14,095,341	39,238	1,465,037	1,504,274	676,535	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
13066Y BG 3	CA St Dept Wtr Res Pwr 3.975% 05/01/05		05/01/2005	Maturity		20,000,000	20,000,000	19,997,800	19,999,729		271		271		20,000,000			0	397,500	05/01/2005	1FE
154991 FG 3	FHA Project Ln 7.620% 05/01/25		06/01/2005	Redemption 100.0000		12,725	12,725	12,433	11,997		728		728		12,725			0	277	05/01/2025	1
154996 ## 9	FHA Project Ln 7.050% 02/01/38		06/01/2005	Redemption 100.0000		6,833	6,833	6,858	6,858		(25)		(25)		6,833			0	203	02/01/2038	1
31283H FP 5	FHLMC 30-Year Fixed 7.500% 10/01/29		06/01/2005	Paydown		12,949	12,949	13,654	13,664		(715)		(715)		12,949			0	409	10/01/2029	1
31283H GE 9	FHLMC 30-Year Fixed 7.500% 12/01/29		06/01/2005	Paydown		16,664	16,664	17,565	17,580		(916)		(916)		16,664			0	511	12/01/2029	1
31283H QB 4	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		19,387	19,387	18,596	18,596		791		791		19,387			0	421	12/01/2031	1
31283H WY 7	FHLMC 30-Year Fixed 5.500% 06/01/33		06/01/2005	Paydown		3,109,152	3,109,152	3,029,049	3,029,011		80,141		80,141		3,109,152			0	69,548	06/01/2033	1
31283K QJ 0	FHLMC 15-Year Fixed 5.500% 01/01/18		06/01/2005	Paydown		226,229	226,229	236,392	236,277		(10,048)		(10,048)		226,229			0	5,080	01/01/2018	1
31283K V6 2	FHLMC 15-Year Fixed 6.000% 11/01/18		06/01/2005	Paydown		1,281,883	1,281,883	1,342,172	1,342,172		(60,289)		(60,289)		1,281,883			0	25,140	11/01/2018	1
31283K VU 9	FHLMC 15-Year Fixed 6.000% 02/01/19		06/01/2005	Paydown		1,064,699	1,064,699	1,114,773	1,114,773		(50,074)		(50,074)		1,064,699			0	20,696	02/01/2019	1
31283K WS 3	FHLMC 15-Year Fixed 6.000% 03/01/19		06/01/2005	Paydown		457,839	457,839	479,586	479,586		(21,747)		(21,747)		457,839			0	8,957	03/01/2019	1
31287L 2N 1	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		5,220	5,220	5,007	5,009		211		211		5,220			0	120	12/01/2031	1
31287L 3G 5	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		3,124	3,124	2,997	2,997		127		127		3,124			0	72	12/01/2031	1
31287L E5 7	FHLMC 30-Year Fixed 5.500% 11/01/31		06/01/2005	Paydown		183,465	183,465	178,505	178,469		4,996		4,996		183,465			0	4,602	11/01/2031	1
31287L FL 1	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		1,915	1,915	1,837	1,837		78		78		1,915			0	44	12/01/2031	1
31287L GU 0	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		393,541	393,541	377,615	377,634		15,907		15,907		393,541			0	8,447	12/01/2031	1
31287L LK 6	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		3,732	3,732	3,579	3,580		152		152		3,732			0	86	12/01/2031	1
31287L PH 9	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		3,702	3,702	3,551	3,551		151		151		3,702			0	85	12/01/2031	1
31287L Q9 6	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		83,189	83,189	79,797	79,792		3,397		3,397		83,189			0	2,280	12/01/2031	1
31287L QW 5	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		143,633	143,633	140,985	140,973		2,660		2,660		143,633			0	3,290	12/01/2031	1
31287L QY 1	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		120,953	120,953	117,683	117,676		3,277		3,277		120,953			0	2,771	12/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31287L WF 5	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		11,533	11,533	11,221	11,221		312		312		11,533			0	263	12/01/2031	1
31287L Z2 1	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		127,338	127,338	122,145	122,135		5,203		5,203		127,338			0	3,201	12/01/2031	1
31287L ZH 8	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		3,377	3,377	3,285	3,285		92		92		3,377			0	77	12/01/2031	1
31287L ZY 1	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		93,840	93,840	91,304	91,310		2,530		2,530		93,840			0	2,246	12/01/2031	1
31287M AD 2	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		144,066	144,066	138,236	138,252		5,814		5,814		144,066			0	3,149	12/01/2031	1
31287M AY 6	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		54,082	54,082	51,877	51,863		2,219		2,219		54,082			0	1,479	12/01/2031	1
31287M C6 5	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		79,092	79,092	76,954	76,956		2,136		2,136		79,092			0	1,812	12/01/2031	1
31287M DP 2	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		11,749	11,749	11,270	11,272		477		477		11,749			0	298	12/01/2031	1
31287M E7 1	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		134,037	134,037	128,571	128,562		5,475		5,475		134,037			0	2,463	12/01/2031	1
31287M EV 8	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		116,912	116,912	113,751	113,752		3,160		3,160		116,912			0	2,402	01/01/2032	1
31287M EZ 9	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		11,151	11,151	10,849	10,848		303		303		11,151			0	280	01/01/2032	1
31287M FX 3	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		39,856	39,856	38,230	38,238		1,618		1,618		39,856			0	913	12/01/2031	1
31287M G8 7	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		102,672	102,672	97,731	97,728		4,944		4,944		102,672			0	2,696	12/01/2031	1
31287M PG 9	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		2,527	2,527	2,424	2,423		104		104		2,527			0	58	01/01/2032	1
31287M RS 1	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		153,536	153,536	148,930	148,925		4,611		4,611		153,536			0	3,386	01/01/2032	1
31287M RT 9	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		921,200	921,200	876,867	876,826		44,374		44,374		921,200			0	20,394	01/01/2032	1
31287M UV 0	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		496,612	496,612	475,661	475,697		20,915		20,915		496,612			0	9,319	01/01/2032	1
31287M UW 8	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		960,394	960,394	915,376	915,475		44,919		44,919		960,394			0	19,891	01/01/2032	1
31287M WB 2	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		119,957	119,957	114,184	114,199		5,758		5,758		119,957			0	2,585	01/01/2032	1
31287M WC 0	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		496,203	496,203	472,323	472,452		23,751		23,751		496,203			0	10,318	01/01/2032	1
31287N B2 3	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		3,118	3,118	2,991	2,991		127		127		3,118			0	71	01/01/2032	1
31287N BJ 6	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		15,797	15,797	15,152	15,158		639		639		15,797			0	365	01/01/2032	1
31287N BZ 0	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		15,096	15,096	14,688	14,689		407		407		15,096			0	324	01/01/2032	1
31287N DH 8	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		171,443	171,443	164,451	164,484		6,959		6,959		171,443			0	3,926	01/01/2032	1
31287N G2 8	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		80,398	80,398	77,120	77,128		3,270		3,270		80,398			0	1,841	12/01/2031	1
31287N J6 6	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		6,923	6,923	6,617	6,618		305		305		6,923			0	161	01/01/2032	1
31287N J7 4	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		10,942	10,942	10,415	10,418		524		524		10,942			0	253	01/01/2032	1
31287N NP 9	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		405,366	405,366	385,858	385,938		19,428		19,428		405,366			0	8,546	01/01/2032	1
31287P KE 2	FHLMC 30-Year Fixed 5.500% 02/01/32		06/01/2005	Paydown		224,127	224,127	218,068	218,065		6,062		6,062		224,127			0	4,935	02/01/2032	1
31287Q CH 2	FHLMC 30-Year Fixed 5.500% 02/01/32		06/01/2005	Paydown		1,480	1,480	1,420	1,419		61		61		1,480			0	34	02/01/2032	1
31287Q FK 2	FHLMC 30-Year Fixed 5.500% 02/01/32		06/01/2005	Paydown		230,913	230,913	225,750	225,735		5,178		5,178		230,913			0	5,774	02/01/2032	1
31287Q NB 3	FHLMC 30-Year Fixed 5.500% 01/01/32		06/01/2005	Paydown		3,473	3,473	3,381	3,382		91		91		3,473			0	79	01/01/2032	1
31287R AC 3	FHLMC 30-Year Fixed 5.500% 03/01/32		06/01/2005	Paydown		265,045	265,045	254,236	254,218		10,827		10,827		265,045			0	6,072	03/01/2032	1
31287T AQ 8	FHLMC 30-Year Fixed 7.000% 05/01/32		06/01/2005	Paydown		76,244	76,244	80,426	80,487		(4,243)		(4,243)		76,244			0	1,815	05/01/2032	1
31287U DB 5	FHLMC 30-Year Fixed 7.500% 06/01/32		06/01/2005	Paydown		45,507	45,507	47,654	47,699		(2,192)		(2,192)		45,507			0	1,700	06/01/2032	1
31287V 5B 2	FHLMC 30-Year Fixed 5.500% 08/01/32		06/01/2005	Paydown		751	751	737	737		14		14		751			0	17	08/01/2032	1
31287V S7 6	FHLMC 30-Year Fixed 5.500% 08/01/32		06/01/2005	Paydown		659	659	647	647		12		12		659			0	15	08/01/2032	1
31287X HB 5	FHLMC 30-Year Fixed 5.500% 08/01/32		06/01/2005	Paydown		5,843	5,843	5,735	5,735		108		108		5,843			0	134	08/01/2032	1
31288D K5 7	FHLMC 30-Year Fixed 5.000% 12/01/32		06/01/2005	Paydown		537,147	537,147	525,565	525,673		11,474		11,474		537,147			0	10,983	12/01/2032	1
31288G 4R 0	FHLMC 30-Year Fixed 5.500% 04/01/33		06/01/2005	Paydown		7,029	7,029	6,798	6,797		232		232		7,029			0	157	04/01/2033	1
31288H EJ 5	FHLMC 30-Year Fixed 5.500% 04/01/33		06/01/2005	Paydown		7,395	7,395	7,122	7,122		273		273		7,395			0	159	04/01/2033	1
31288J W5 1	FHLMC 30-Year Fixed 5.500% 05/01/33		06/01/2005	Paydown		604	604	585	584		20		20		604			0	14	05/01/2033	1
31288J YK 6	FHLMC 30-Year Fixed 5.500% 01/01/33		06/01/2005	Paydown		2,335	2,335	2,258	2,258		77		77		2,335			0	44	01/01/2033	1
31288K BA 0	FHLMC 30-Year Fixed 5.500% 06/01/33		06/01/2005	Paydown		340,679	340,679	341,850	341,853		(1,174)		(1,174)		340,679			0	7,824	06/01/2033	1
31288K BV 4	FHLMC 30-Year Fixed 5.500% 06/01/33		06/01/2005	Paydown		4,347	4,347	4,171	4,170		177		177		4,347			0	94	06/01/2033	1
3128F6 P4 2	FHLMC Gold 30-Year Fixe 6.500% 07/01/25		06/01/2005	Paydown		4,019	4,019	3,874	3,877		142		142		4,019			0	109	07/01/2025	1
3128FD H8 7	FHLMC 30-Year Fixed 7.500% 06/01/26		06/01/2005	Paydown		2,770	2,770	2,920	2,922		(152)		(152)		2,770			0	103	06/01/2026	1
3128FH YX 4	FHLMC 30-Year Fixed 7.500% 11/01/26		06/01/2005	Paydown		100	100	105	105		(5)		(5)		100			0	3	11/01/2026	1
3128FS P9 3	FHLMC 30-Year Fixed 7.500% 10/01/27		06/01/2005	Paydown		147	147	154	155		(8)		(8)		147			0	5	10/01/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
3128GK LA 0	FHLMC 15-Year Fixed 6.000% 03/01/16		06/01/2005	Paydown		19,013	19,013	19,946	19,942		(929)		(929)		19,013			0	474	03/01/2016	1
3128GK WM 2	FHLMC 15-Year Fixed 6.000% 04/01/16		06/01/2005	Paydown		202,662	202,662	212,289	212,288		(9,626)		(9,626)		202,662			0	3,773	04/01/2016	1
3128GL BD 3	FHLMC 15-Year Fixed 6.000% 05/01/16		06/01/2005	Paydown		20,558	20,558	21,567	21,561		(1,003)		(1,003)		20,558			0	476	05/01/2016	1
3128GN Q6 8	FHLMC 15-Year Fixed 5.500% 10/01/16		06/01/2005	Paydown		145,263	145,263	145,615	145,586		(323)		(323)		145,263			0	3,532	10/01/2016	1
3128GN RH 3	FHLMC 15-Year Fixed 5.500% 11/01/16		06/01/2005	Paydown		230,491	230,491	231,049	231,018		(527)		(527)		230,491			0	5,245	11/01/2016	1
3128GP N4 1	FHLMC 15-Year Fixed 5.000% 12/01/16		06/01/2005	Paydown		26,542	26,542	26,442	26,446		96		96		26,542			0	554	12/01/2016	1
3128GP P3 1	FHLMC 15-Year Fixed 5.000% 12/01/16		06/01/2005	Paydown		35,430	35,430	35,297	35,301		129		129		35,430			0	824	12/01/2016	1
3128GQ SF 9	FHLMC 15-Year Fixed 6.000% 02/01/17		06/01/2005	Paydown		3,921	3,921	4,113	4,114		(193)		(193)		3,921			0	99	02/01/2017	1
3128GQ YC 9	FHLMC 15-Year Fixed 6.000% 02/01/17		06/01/2005	Paydown		47,018	47,018	49,325	49,317		(2,299)		(2,299)		47,018			0	1,104	02/01/2017	1
3128GR FX 2	FHLMC 15-Year Fixed 6.000% 03/01/17		06/01/2005	Paydown		24,640	24,640	25,849	25,841		(1,201)		(1,201)		24,640			0	601	03/01/2017	1
3128GS 5X 1	FHLMC 15-Year Fixed 6.000% 05/01/17		06/01/2005	Paydown		160,003	160,003	162,278	162,258		(2,255)		(2,255)		160,003			0	4,624	05/01/2017	1
3128GS 6S 1	FHLMC 15-Year Fixed 6.000% 05/01/17		06/01/2005	Paydown		22,022	22,022	23,103	23,096		(1,074)		(1,074)		22,022			0	487	05/01/2017	1
3128GS D6 1	FHLMC 15-Year Fixed 6.000% 04/01/17		06/01/2005	Paydown		140,270	140,270	142,264	142,231		(1,961)		(1,961)		140,270			0	3,466	04/01/2017	1
3128GS GJ 0	FHLMC 15-Year Fixed 6.000% 04/01/17		06/01/2005	Paydown		386,659	386,659	392,157	392,125		(5,466)		(5,466)		386,659			0	10,223	04/01/2017	1
3128GS J4 0	FHLMC 15-Year Fixed 6.000% 04/01/17		06/01/2005	Paydown		24,279	24,279	25,471	25,461		(1,182)		(1,182)		24,279			0	596	04/01/2017	1
3128GS J6 5	FHLMC 15-Year Fixed 6.000% 04/01/17		06/01/2005	Paydown		55,622	55,622	56,413	56,406		(784)		(784)		55,622			0	1,467	04/01/2017	1
3128GS JA 6	FHLMC 15-Year Fixed 6.000% 04/01/17		06/01/2005	Paydown		121,697	121,697	127,478	127,478		(5,781)		(5,781)		121,697			0	2,292	04/01/2017	1
3128GT CS 2	FHLMC 15-Year Fixed 6.000% 05/01/17		06/01/2005	Paydown		37,220	37,220	37,749	37,743		(523)		(523)		37,220			0	933	05/01/2017	1
3128GU 6N 7	FHLMC 15-Year Fixed 5.000% 08/01/17		06/01/2005	Paydown		22,123	22,123	22,237	22,234		(111)		(111)		22,123			0	464	08/01/2017	1
3128GU A7 7	FHLMC 15-Year Fixed 6.000% 05/01/17		06/01/2005	Paydown		186,541	186,541	189,194	189,143		(2,602)		(2,602)		186,541			0	4,282	05/01/2017	1
3128GU BF 8	FHLMC 15-Year Fixed 6.000% 06/01/17		06/01/2005	Paydown		11,952	11,952	12,538	12,535		(583)		(583)		11,952			0	299	06/01/2017	1
3128GU KZ 4	FHLMC 15-Year Fixed 6.000% 06/01/17		06/01/2005	Paydown		521,419	521,419	528,832	528,736		(7,317)		(7,317)		521,419			0	12,326	06/01/2017	1
3128GU MB 5	FHLMC 15-Year Fixed 6.000% 06/01/17		06/01/2005	Paydown		6,368	6,368	6,459	6,456		(88)		(88)		6,368			0	159	06/01/2017	1
3128GU Y2 2	FHLMC 15-Year Fixed 6.000% 07/01/17		06/01/2005	Paydown		269,409	269,409	282,206	282,206		(12,797)		(12,797)		269,409			0	4,340	07/01/2017	1
312906 HM 5	FHLMC 1106 E Remic (pac 7.500% 07/15/06		06/01/2005	Paydown		8,604	8,604	8,826	8,614		(10)		(10)		8,604			0	278	07/15/2006	1
31292G 5P 7	FHLMC 30-Year Fixed 7.500% 07/01/29		06/01/2005	Paydown		2,021	2,021	2,121	2,122		(101)		(101)		2,021			0	57	07/01/2029	1
31292G 5R 3	FHLMC 30-Year Fixed 7.500% 08/01/29		06/01/2005	Paydown		25,630	25,630	27,016	27,037		(1,407)		(1,407)		25,630			0	755	08/01/2029	1
31292G 5W 2	FHLMC 30-Year Fixed 7.500% 09/01/29		06/01/2005	Paydown		4,406	4,406	4,644	4,648		(242)		(242)		4,406			0	134	09/01/2029	1
31292G 6L 5	FHLMC 30-Year Fixed 7.500% 10/01/29		06/01/2005	Paydown		47,299	47,299	49,868	49,909		(2,610)		(2,610)		47,299			0	1,452	10/01/2029	1
31292G 6W 1	FHLMC 30-Year Fixed 7.500% 09/01/29		06/01/2005	Paydown		2,074	2,074	2,186	2,187		(113)		(113)		2,074			0	53	09/01/2029	1
31292G 7H 3	FHLMC 30-Year Fixed 7.500% 12/01/29		06/01/2005	Paydown		7,235	7,235	7,628	7,635		(400)		(400)		7,235			0	228	12/01/2029	1
31292H 4J 0	FHLMC 30-Year Fixed 5.500% 12/01/33		06/01/2005	Paydown		429,153	429,153	431,299	431,304		(2,151)		(2,151)		429,153			0	9,584	12/01/2033	1
31292H JU 9	FHLMC 30-Year Fixed 7.000% 05/01/31		06/01/2005	Paydown		69,129	69,129	72,920	72,988		(3,859)		(3,859)		69,129			0	1,933	05/01/2031	1
31292H QZ 0	FHLMC 30-Year Fixed 7.500% 05/01/32		06/01/2005	Paydown		97,978	97,978	102,601	102,686		(4,708)		(4,708)		97,978			0	3,104	05/01/2032	1
31292H SG 0	FHLMC 30-Year Fixed 5.500% 07/01/32		06/01/2005	Paydown		1,749	1,749	1,717	1,717		32		32		1,749			0	40	07/01/2032	1
31292H UN 2	FHLMC 30-Year Fixed 5.000% 01/01/33		06/01/2005	Paydown		747,327	747,327	740,554	740,607		6,720		6,720		747,327			0	15,310	01/01/2033	1
31292H WM 2	FHLMC 30-Year Fixed 5.500% 05/01/33		06/01/2005	Paydown		4,538	4,538	4,389	4,388		150		150		4,538			0	102	05/01/2033	1
31292H X4 1	FHLMC 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		743,664	743,664	732,250	732,252		11,412		11,412		743,664			0	16,714	08/01/2033	1
31292H XA 7	FHLMC 30-Year Fixed 5.500% 06/01/33		06/01/2005	Paydown		12,427	12,427	11,902	11,902		525		525		12,427			0	278	06/01/2033	1
31292H XK 5	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		41,428	41,428	40,064	40,061		1,367		1,367		41,428			0	935	07/01/2033	1
31292H ZL 1	FHLMC 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		25,706	25,706	24,553	24,557		1,149		1,149		25,706			0	477	10/01/2033	1
31292J AJ 9	FHLMC 30-Year Fixed 4.500% 02/01/34		06/01/2005	Paydown		21,143	21,143	20,054	20,058		1,085		1,085		21,143			0	328	02/01/2034	1
31292J AL 4	FHLMC 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		1,879,316	1,879,316	1,847,513	1,847,548		31,768		31,768		1,879,316			0	38,428	04/01/2034	1
31292J BM 1	FHLMC 30-Year Fixed 4.500% 04/01/34		06/01/2005	Paydown		13,830	13,830	13,118	13,120		710		710		13,830			0	264	04/01/2034	1
31293K YQ 3	FHLMC 30-Year Fixed 7.500% 04/01/25		06/01/2005	Paydown		390	390	411	411		(21)		(21)		390			0	12	04/01/2025	1
31293V EZ 1	FHLMC 30-Year Fixed 7.500% 08/01/29		06/01/2005	Paydown		114	114	120	120		(6)		(6)		114			0	4	08/01/2029	1
31293W PC 8	FHLMC 30-Year Fixed 7.500% 10/01/29		06/01/2005	Paydown		1,251	1,251	1,309	1,310		(59)		(59)		1,251			0	44	10/01/2029	1
31293Y C3 8	FHLMC 30-Year Fixed 7.500% 10/01/29		06/01/2005	Paydown		3	3	3	3				0		3			0		10/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31293Y GV 2	FHLMC 30-Year Fixed 7.500% 11/01/29		06/01/2005	Paydown		24,175	24,175	25,487	25,514		(1,339)		(1,339)		24,175			0	830	11/01/2029	1
31293Y KK 1	FHLMC 30-Year Fixed 7.500% 11/01/29		06/01/2005	Paydown		1,827	1,827	1,926	1,928		(101)		(101)		1,827			0	58	11/01/2029	1
31293Y Q8 2	FHLMC 30-Year Fixed 7.500% 12/01/29		06/01/2005	Paydown		22,628	22,628	23,851	23,876		(1,248)		(1,248)		22,628			0	620	12/01/2029	1
31294B HN 8	FHLMC 30-Year Fixed 7.500% 12/01/29		06/01/2005	Paydown		11	11	11	12		(1)		(1)		11			0		12/01/2029	1
31294B KS 3	FHLMC 30-Year Fixed 7.500% 12/01/29		06/01/2005	Paydown		12,319	12,319	12,985	12,993		(674)		(674)		12,319			0	385	12/01/2029	1
31294B NS 0	FHLMC 30-Year Fixed 7.500% 12/01/29		06/01/2005	Paydown		174	174	182	182		(8)		(8)		174			0	5	12/01/2029	1
31294K J5 5	FHLMC 15-Year Fixed 6.000% 08/01/17		06/01/2005	Paydown		212,328	212,328	222,414	222,414		(10,086)		(10,086)		212,328			0	4,248	08/01/2017	1
31294K JA 4	FHLMC 15-Year Fixed 6.000% 06/01/17		06/01/2005	Paydown		871,695	871,695	909,013	908,987		(37,292)		(37,292)		871,695			0	17,220	06/01/2017	1
31294K RD 9	FHLMC 15-Year Fixed 6.000% 03/01/18		06/01/2005	Paydown		157,728	157,728	165,220	165,220		(7,492)		(7,492)		157,728			0	3,353	03/01/2018	1
312950 DQ 8	FHLMC Gold 15-Year PC 8.500% 06/01/06		06/01/2005	Paydown		10	10	10	10				0		10			0		06/01/2006	1
31295W AL 2	FHLMC 30-Year Fixed 9.000% 03/01/20		06/01/2005	Paydown		13,055	13,055	13,916	13,873		(818)		(818)		13,055			0	506	03/01/2020	1
312965 RP 3	FHLMC 15-Year Fixed 5.500% 04/01/19		06/01/2005	Paydown		56,252	56,252	58,027	58,027		(1,775)		(1,775)		56,252			0	855	04/01/2019	1
312966 5Y 6	FHLMC 15-Year Fixed 5.500% 12/01/19		06/01/2005	Paydown		12,074	12,074	12,463	12,463		(389)		(389)		12,074			0	222	12/01/2019	1
312968 HD 5	FHLMC 15-Year Fixed 5.500% 07/01/19		06/01/2005	Paydown		17,209	17,209	17,763	17,763		(554)		(554)		17,209			0	343	07/01/2019	1
312969 DD 7	FHLMC 15-Year Fixed 5.500% 09/01/19		06/01/2005	Paydown		1,986	1,986	2,050	2,050		(64)		(64)		1,986			0	40	09/01/2019	1
312969 JG 4	FHLMC 15-Year Fixed 5.500% 09/01/19		06/01/2005	Paydown		26,626	26,626	27,483	27,483		(857)		(857)		26,626			0	489	09/01/2019	1
31296J 2F 2	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		2,000	2,000	1,934	1,934		66		66		2,000			0	54	07/01/2033	1
31296J 3V 6	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		14,732	14,732	14,247	14,246		486		486		14,732			0	311	07/01/2033	1
31296J 4Y 9	FHLMC 30-Year Fixed 5.500% 05/01/33		06/01/2005	Paydown		439	439	425	424		15		15		439			0	10	05/01/2033	1
31296J T6 3	FHLMC 30-Year Fixed 5.500% 06/01/33		06/01/2005	Paydown		6,645	6,645	6,426	6,425		220		220		6,645			0	137	06/01/2033	1
31296J ZJ 8	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		7,472	7,472	7,226	7,226		246		246		7,472			0	187	07/01/2033	1
31296K 3K 7	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		14,334	14,334	13,861	13,861		473		473		14,334			0	353	07/01/2033	1
31296K AC 7	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		40,077	40,077	38,454	38,454		1,623		1,623		40,077			0	918	07/01/2033	1
31296K EB 5	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		658	658	636	636		22		22		658			0	15	07/01/2033	1
31296K GB 3	FHLMC 30-Year Fixed 5.500% 06/01/33		06/01/2005	Paydown		50,718	50,718	49,047	49,046		1,672		1,672		50,718			0	1,126	06/01/2033	1
31296K LJ 0	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		170,351	170,351	164,740	164,724		5,627		5,627		170,351			0	4,005	07/01/2033	1
31296K P8 0	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		2,691	2,691	2,603	2,602		89		89		2,691			0	62	07/01/2033	1
31296K P9 8	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		472,254	472,254	456,441	456,395		15,859		15,859		472,254			0	10,289	07/01/2033	1
31296L 3K 5	FHLMC 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		9,449	9,449	9,138	9,137		312		312		9,449			0	185	08/01/2033	1
31296L E6 4	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		10,497	10,497	10,151	10,152		345		345		10,497			0	236	07/01/2033	1
31296L EL 1	FHLMC 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		247,061	247,061	238,923	238,915		8,146		8,146		247,061			0	5,701	08/01/2033	1
31296L LA 7	FHLMC 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		108,140	108,140	104,578	104,578		3,562		3,562		108,140			0	2,479	08/01/2033	1
31296L MX 6	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		1,956	1,956	1,892	1,891		65		65		1,956			0	46	07/01/2033	1
31296L MY 4	FHLMC 30-Year Fixed 5.500% 07/01/33		06/01/2005	Paydown		177,430	177,430	171,586	171,577		5,853		5,853		177,430			0	3,328	07/01/2033	1
31296L P6 2	FHLMC 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		1,556,715	1,556,715	1,490,924	1,490,796		65,919		65,919		1,556,715			0	32,398	08/01/2033	1
31296L TJ 0	FHLMC 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		10,506	10,506	10,160	10,159		347		347		10,506			0	241	08/01/2033	1
31296L VX 6	FHLMC 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		51,280	51,280	49,591	49,590		1,690		1,690		51,280			0	1,103	08/01/2033	1
31296L WM 9	FHLMC 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		129,066	129,066	124,815	124,813		4,253		4,253		129,066			0	2,924	08/01/2033	1
31296M GU 7	FHLMC 30-Year Fixed 5.000% 09/01/33		06/01/2005	Paydown		23,538	23,538	23,391	23,392		146		146		23,538			0	453	09/01/2033	1
31296N 6S 1	FHLMC 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		301,364	301,364	285,165	285,293		16,071		16,071		301,364			0	5,661	10/01/2033	1
31296P 2J 0	FHLMC 30-Year Fixed 6.000% 11/01/33		04/14/2005	Morgan Stanley Dean Witter		2,778,762	2,709,749	2,771,156	2,771,875		(884)		(884)		2,770,991		7,772	7,772	59,163	11/01/2033	1
31296P 2J 0	FHLMC 30-Year Fixed 6.000% 11/01/33		05/01/2005	Paydown		448,198	448,198	458,355	458,474		(10,276)		(10,276)		448,198			0	23,105	11/01/2033	1
31296Q BF 6	FHLMC 30-Year Fixed 4.500% 11/01/33		06/01/2005	Paydown		7,597	7,597	7,188	7,192		405		405		7,597			0	142	11/01/2033	1
31296R ZH 4	FHLMC 30-Year Fixed 5.500% 01/01/34		06/01/2005	Paydown		987,316	987,316	992,252	992,269		(4,953)		(4,953)		987,316			0	22,271	01/01/2034	1
31296T NR 1	FHLMC 30-Year Fixed 6.000% 02/01/34		06/01/2005	Paydown		1,679,442	1,679,442	1,717,528	1,717,909		(38,467)		(38,467)		1,679,442			0	40,430	02/01/2034	1
31296T PT 5	FHLMC 30-Year Fixed 6.000% 02/01/34		04/14/2005	Morgan Stanley Dean Witter		3,749,016	3,655,905	3,745,639	3,746,936		(1,392)		(1,392)		3,745,544		3,471	3,471	79,821	02/01/2034	1
31296T PT 5	FHLMC 30-Year Fixed 6.000% 02/01/34		05/01/2005	Paydown		442,508	442,508	453,370	453,527		(11,019)		(11,019)		442,508			0	27,725	02/01/2034	1
31296T UP 7	FHLMC 30-Year Fixed 4.500% 02/01/34		06/01/2005	Paydown		29,170	29,170	27,667	27,674		1,496		1,496		29,170			0	646	02/01/2034	1
31296W EX 1	FHLMC 30-Year Fixed 4.500% 03/01/34		06/01/2005	Paydown		3,583	3,583	3,399	3,399		184		184		3,583			0	73	03/01/2034	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31296W EY 9	FHLMC 30-Year Fixed 4.500% 03/01/34		06/01/2005	Paydown		1,036,017	1,036,017	983,549	983,742		52,275		52,275		1,036,017			0	19,500	03/01/2034	1
31296W F2 8	FHLMC 30-Year Fixed 4.500% 03/01/34		06/01/2005	Paydown		10,500	10,500	9,959	9,961		539		539		10,500			0	202	03/01/2034	1
31296W RW 9	FHLMC 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		22,234	22,234	21,804	21,805		429		429		22,234			0	534	04/01/2034	1
31296W YZ 4	FHLMC 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		749,660	749,660	735,170	735,188		14,472		14,472		749,660			0	15,752	04/01/2034	1
31296X B3 8	FHLMC 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		1,362,213	1,362,213	1,335,253	1,335,278		26,935		26,935		1,362,213			0	27,325	04/01/2034	1
31296X B4 6	FHLMC 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		300,194	300,194	294,392	294,397		5,797		5,797		300,194			0	5,591	04/01/2034	1
31296X B7 9	FHLMC 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		678,605	678,605	669,394	669,402		9,203		9,203		678,605			0	14,469	04/01/2034	1
31296X B8 7	FHLMC 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		1,388,898	1,388,898	1,370,227	1,370,242		18,656		18,656		1,388,898			0	26,758	04/01/2034	1
31296X MU 6	FHLMC 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		566,329	566,329	555,382	555,387		10,942		10,942		566,329			0	11,242	04/01/2034	1
31298P 5N 6	FHLMC 30-Year Fixed 7.500% 06/01/31		06/01/2005	Paydown		2,757	2,757	2,887	2,890		(133)		(133)		2,757			0	86	06/01/2031	1
31298V T4 9	FHLMC 30-Year Fixed 5.500% 10/01/31		06/01/2005	Paydown		10,376	10,376	9,953	9,952		424		424		10,376			0	238	10/01/2031	1
31298W 2T 1	FHLMC 30-Year Fixed 5.500% 11/01/31		06/01/2005	Paydown		12,500	12,500	12,162	12,160		340		340		12,500			0	287	11/01/2031	1
31298Y 4P 3	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		2,623	2,623	2,553	2,552		71		71		2,623			0	60	12/01/2031	1
31298Y EC 1	FHLMC 30-Year Fixed 5.500% 11/01/31		06/01/2005	Paydown		116,846	116,846	113,688	113,680		3,166		3,166		116,846			0	2,152	11/01/2031	1
31298Y G6 2	FHLMC 30-Year Fixed 5.500% 11/01/31		06/01/2005	Paydown		1,014	1,014	984	983		31		31		1,014			0	23	11/01/2031	1
31298Y LD 1	FHLMC 30-Year Fixed 5.500% 11/01/31		06/01/2005	Paydown		239,634	239,634	229,861	229,842		9,792		9,792		239,634			0	4,413	11/01/2031	1
31298Y PL 9	FHLMC 30-Year Fixed 5.500% 11/01/31		06/01/2005	Paydown		62,867	62,867	60,303	60,303		2,564		2,564		62,867			0	1,160	11/01/2031	1
31298Y RB 9	FHLMC 30-Year Fixed 5.500% 12/01/31		06/01/2005	Paydown		76,498	76,498	74,430	74,424		2,074		2,074		76,498			0	1,735	12/01/2031	1
31298Y VR 9	FHLMC 30-Year Fixed 5.500% 11/01/31		06/01/2005	Paydown		11,524	11,524	11,213	11,213		311		311		11,524			0	264	11/01/2031	1
31298Y WK 3	FHLMC 30-Year Fixed 5.500% 11/01/31		06/01/2005	Paydown		1,496	1,496	1,435	1,435		61		61		1,496			0	36	11/01/2031	1
31335H TT 0	FHLMC 15-Year Fixed 6.000% 07/01/22		06/01/2005	Paydown		6,379	6,379	6,536	6,536		(157)		(157)		6,379			0	159	07/01/2022	1
31335H Y5 6	FHLMC 20-Year Fixed 5.500% 11/01/23		06/01/2005	Paydown		667,313	667,313	681,494	681,411		(14,098)		(14,098)		667,313			0	15,003	11/01/2023	1
31339D GT 9	FHLMC 2422 CG 6.500% 10/15/31		06/01/2005	Paydown		1,354,974	1,354,974	1,398,587	1,373,053		(18,079)		(18,079)		1,354,974			0	37,171	10/15/2031	1
31339N GU 4	FHLMC 2410 PD 6.500% 10/15/30		06/01/2005	Paydown		245,599	245,599	244,141	244,775		824		824		245,599			0	6,468	10/15/2030	1
3133T3 ZY 7	FHLMC 1663 Pw Remic (pa 6.250% 07/15/23		06/01/2005	Paydown		499,765	499,765	464,938	494,641		5,124		5,124		499,765			0	12,555	07/15/2023	1
3133T6 QQ 7	FHLMC 1808 A Remic Secu 5.000% 10/15/07		06/01/2005	Paydown		106,133	106,133	91,473	103,034		3,099		3,099		106,133			0	2,201	10/15/2007	1
3133TE FV 1	FHLMC 2065 Z 6.500% 06/15/28		06/01/2005	Paydown		283,907	283,907	256,441	250,783		33,124		33,124		283,907			0	(35,419)	06/15/2028	1
3133TJ C4 3	FHLMC 2122 FD 3.570% 02/15/29		06/15/2005	Paydown		171,006	171,006	168,815	170,229		777		777		171,006			0	2,107	02/15/2029	1
3133TJ WR 0	FHLMC 2135 KZ 6.500% 03/15/29		06/01/2005	Paydown		1,340,640	1,340,640	1,272,781	1,271,070		69,570		69,570		1,340,640			0	(144,283)	03/15/2029	1
3133TM 7G 5	FHLMC 2182 ZC 7.500% 09/15/29		06/01/2005	Paydown		4,423,575	4,423,575	4,540,546	4,510,872		(87,297)		(87,297)		4,423,575			0	(605,398)	09/15/2029	1
3133TN JY 1	FHLMC 2223 Z 8.000% 03/15/30		06/01/2005	Paydown		479,570	479,570	468,457	468,150		11,420		11,420		479,570			0	(45,801)	03/15/2030	1
3133TP EM 7	FHLMC 2242 Z 7.500% 07/15/30		06/01/2005	Paydown		136,737	136,737	141,871	150,011		(13,274)		(13,274)		136,737			0	(22,462)	07/15/2030	1
3133TQ U2 1	FHLMC 2282 Z 6.000% 01/15/31		04/01/2005	First Boston Corp.							(254,906)		(254,906)		(254,906)		254,906	254,906		01/15/2031	1
3133TQ VN 4	FHLMC 2279 ZB 6.500% 01/15/31		06/01/2005	Paydown		939,153	939,153	871,793	872,555		66,598		66,598		939,153			0	(98,994)	01/15/2031	1
3133TQ VX 2	FHLMC 2278 Z 7.000% 01/15/31		06/01/2005	Paydown		518,508	518,508	513,442	512,758		5,750		5,750		518,508			0	(34,359)	01/15/2031	1
3133TR GX 7	FHLMC 2288 Z 6.500% 02/15/31		06/01/2005	Paydown		674,889	674,889	623,076	642,717		32,172		32,172		674,889			0	8,894	02/15/2031	1
3133TV HP 4	FHLMC 2441-HE 6.500% 04/15/31		06/01/2005	Paydown		2,938,727	2,938,727	2,992,910	2,953,826		(15,099)		(15,099)		2,938,727			0	88,840	04/15/2031	1
313401 FS 5	FHLMC 30-Year Fixed 9.750% 11/01/08		06/01/2005	Paydown		11,021	11,021	10,982	10,922		99		99		11,021			0	470	11/01/2008	1
313401 GG 0	FHLMC 30-Year Fixed 10.250% 05/01/09		06/01/2005	Paydown		2,153	2,153	2,152	2,136		17		17		2,153			0	90	05/01/2009	1
313401 GK 1	FHLMC 30-Year Fixed 10.250% 06/01/09		06/01/2005	Paydown		407	407	407	404		3		3		407			0	17	06/01/2009	1
313401 GP 0	FHLMC 30-Year Fixed 10.250% 07/01/09		06/01/2005	Paydown		244	244	243	242		2		2		244			0	10	07/01/2009	1
313401 GR 6	FHLMC 30-Year Fixed 10.250% 09/01/09		06/01/2005	Paydown		2,052	2,052	2,051	2,036		16		16		2,052			0	91	09/01/2009	1
31340C BX 4	FHLMC 15-Year Fixed 8.500% 11/01/09		06/01/2005	Paydown		14,586	14,586	15,003	14,861		(275)		(275)		14,586			0	532	11/01/2009	1
31340L GA 9	FHLMC 30-Year Fixed 9.000% 07/01/11		06/01/2005	Paydown		27	27	27	27				0		27			0	1	07/01/2011	1
31340L HM 2	FHLMC 30-Year Fixed 9.000% 03/01/11		06/01/2005	Paydown		365	365	373	370		(5)		(5)		365			0	14	03/01/2011	1
31340L HU 4	FHLMC 30-Year Fixed 7.000% 11/01/10		06/01/2005	Paydown		1,107	1,107	1,000	1,031		76		76		1,107			0	33	11/01/2010	1
31340S BN 1	FHLMC 30-Year Fixed 12.000% 07/01/13		06/01/2005	Paydown		3	3	3	3				0		3			0		07/01/2013	1
31340W 4B 6	FHLMC 30-Year Fixed 10.500% 04/01/14		06/01/2005	Paydown		21	21	21	21				0		21			0	1	04/01/2014	1
31341C 5Q 5	FHLMC 30-Year Fixed 12.000% 11/01/14		06/01/2005	Paydown		29	29	31	30		(1)		(1)		29			0	2	11/01/2014	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31341E CS 9	FHLMC 30-Year Fixed 12.000% 04/01/15		06/01/2005	Paydown		76	76	79	77		(1)		(1)		76			0	4	04/01/2015	1
31343B NJ 1	FHLMC 30-Year Fixed 10.500% 03/01/16		06/01/2005	Paydown		1,461	1,461	1,469	1,464		(3)		(3)		1,461			0	75	03/01/2016	1
313446 WF 9	FHLMC 30-Year Fixed 7.500% 07/01/17		06/01/2005	Paydown		18	18	16	17		1		1		18			0	1	07/01/2017	1
313447 LQ 5	FHLMC 30-Year Fixed 8.000% 07/01/17		06/01/2005	Paydown		699	699	665	671		28		28		699			0	23	07/01/2017	1
313448 ZK 1	FHLMC 30-Year Fixed 8.500% 08/01/14		06/01/2005	Paydown		2,889	2,889	2,943	2,932		(43)		(43)		2,889			0	102	08/01/2014	1
31344T AV 8	FHLMC 30-Year Fixed 7.500% 03/01/17		06/01/2005	Paydown		50	50	46	46		4		4		50			0	2	03/01/2017	1
31344T LQ 7	FHLMC 30-Year Fixed 7.500% 03/01/17		06/01/2005	Paydown		24	24	22	22		2		2		24			0	1	03/01/2017	1
31344U S5 3	FHLMC 30-Year Fixed 8.500% 03/01/17		05/01/2005	Paydown		35	35	36	36		(1)		(1)		35			0	1	03/01/2017	1
31344W AZ 2	FHLMC 30-Year Fixed 7.500% 04/01/17		05/01/2005	Paydown		5	5	5	5				0		5			0		04/01/2017	1
31344W K2 4	FHLMC 30-Year Fixed 7.500% 04/01/17		06/01/2005	Paydown		387	387	355	360		27		27		387			0	12	04/01/2017	1
31344Y WD 3	FHLMC 30-Year Fixed 8.000% 05/01/17		06/01/2005	Paydown		28	28	26	26		2		2		28			0	1	05/01/2017	1
31345K NQ 3	FHLMC 30-Year Fixed 7.500% 07/01/17		05/01/2005	Paydown		36	36	33	33		3		3		36			0	1	07/01/2017	1
31347P B7 5	FHLMC 30-Year Fixed 8.500% 07/01/17		06/01/2005	Paydown		1,576	1,576	1,607	1,603		(27)		(27)		1,576			0	53	07/01/2017	1
31354A MA 9	FHLMC 30-Year Fixed 9.000% 02/01/19		06/01/2005	Paydown		63	63	65	65		(2)		(2)		63			0	3	02/01/2019	1
31354C X6 2	FHLMC 30-Year Fixed 9.000% 10/01/17		06/01/2005	Paydown		28,716	28,716	29,981	29,844		(1,128)		(1,128)		28,716			0	1,062	10/01/2017	1
31358T FS 3	FNMA 1993-15 H Remic (p 7.000% 12/25/07		06/01/2005	Paydown		133,197	133,197	136,277	132,850		347		347		133,197			0	3,843	12/25/2007	1
31358T PX 1	FNMA 1993-10 Ph Remic (6.500% 12/25/07		06/01/2005	Paydown		407,067	407,067	377,893	403,632		3,435		3,435		407,067			0	10,987	12/25/2007	1
31359G 2L 9	FNMA 1994-39 Ph Remic (6.350% 01/25/23		06/01/2005	Paydown		344,299	344,299	323,749	342,162		2,137		2,137		344,299			0	8,610	01/25/2023	1
31359H JX 3	FNMA 1994-50 Pg Remic (6.500% 01/25/23		06/01/2005	Paydown		503,393	503,393	485,538	500,292		3,101		3,101		503,393			0	13,760	01/25/2023	1
31359H WH 3	FNMA 1994-79 Z 7.000% 04/25/24		06/01/2005	Paydown		126,007	126,007	129,386	134,350		(8,343)		(8,343)		126,007			0	(19,543)	04/25/2024	1
31359H Z7 2	FNMA 1994-87 PD (sc po 0.000% 03/25/09		06/01/2005	Paydown		127,209	127,209	95,407	116,635		10,574		10,574		127,209			0		03/25/2009	1
31359S E7 1	FNMA 2001-12 ZB 7.000% 05/25/31		06/01/2005	Paydown		1,937,602	1,937,602	1,898,272	1,893,014		44,588		44,588		1,937,602			0	(142,454)	05/25/2031	1
31359S Z8 6	FNMA 2001-26 Z 6.000% 06/25/31		06/01/2005	Paydown		1,131,941	1,131,941	1,042,463	1,058,313		73,628		73,628		1,131,941			0	(39,626)	06/25/2031	1
31360A 2Y 1	FNMA 30-Year Fixed 12.500% 09/01/12		06/01/2005	Paydown		4,076	4,076	4,027	4,027		49		49		4,076			0	49	09/01/2012	1
31360A EE 2	FNMA 30-Year Fixed 12.000% 05/01/11		06/01/2005	Paydown		129	129	126	126		3		3		129			0	2	05/01/2011	1
31360A PJ 9	FNMA 30-Year Fixed 12.000% 04/01/11		06/01/2005	Paydown		58	58	56	57		1		1		58			0	1	04/01/2011	1
31360A XE 1	FNMA FHA/VA Guar 10.750% 09/01/10		06/01/2005	Paydown		68	68	65	65		3		3		68			0	1	09/01/2010	1
31360B HH 0	FNMA 30-Year Fixed 11.000% 07/01/12		06/01/2005	Paydown		1,537	1,537	1,439	1,439		98		98		1,537			0	21	07/01/2012	1
31360B TV 6	FNMA FHA/VA Guar 7.750% 06/01/08		06/01/2005	Paydown		9,864	9,864	8,262	9,085		779		779		9,864			0	305	06/01/2008	1
31360B W7 5	FNMA FHA/VA Guar 10.750% 08/01/12		06/01/2005	Paydown		39	39	37	37		2		2		39			0	1	08/01/2012	1
31360C 5S 7	FNMA 30-Year Fixed 12.250% 05/01/13		06/01/2005	Paydown		117	117	114	115		2		2		117			0	2	05/01/2013	1
31360C A5 1	FNMA 30-Year Fixed 12.000% 03/01/13		06/01/2005	Paydown		5,435	5,435	5,282	5,282		153		153		5,435			0	107	03/01/2013	1
31360C QB 1	FNMA 30-Year Fixed 12.000% 04/01/13		06/01/2005	Paydown		185	185	180	180		5		5		185			0	3	04/01/2013	1
31360C VX 7	FNMA FHA/VA Guar 12.250% 12/01/10		06/01/2005	Paydown		496	496	487	487		9		9		496			0	8	12/01/2010	1
31360C VZ 2	FNMA 30-Year Fixed 12.000% 07/01/13		06/01/2005	Paydown		376	376	365	365		11		11		376			0	4	07/01/2013	1
31360C WC 2	FNMA 30-Year Fixed 12.500% 12/01/13		06/01/2005	Paydown		1,122	1,122	1,108	1,108		14		14		1,122			0	18	12/01/2013	1
31360C WH 1	FNMA FHA/VA Guar 12.000% 11/01/12		06/01/2005	Paydown		2,040	2,040	1,981	1,981		59		59		2,040			0	33	11/01/2012	1
31360C WL 2	FNMA FHA/VA Guar 11.500% 11/01/09		06/01/2005	Paydown		25,123	25,123	24,235	24,235		888		888		25,123			0	2,313	11/01/2009	1
31360C WM 0	FNMA FHA/VA Guar 11.500% 09/01/12		06/01/2005	Paydown		61,950	61,950	59,118	59,118		2,832		2,832		61,950			0	586	09/01/2012	1
31360C WN 8	FNMA FHA/VA Guar 11.000% 09/01/12		06/01/2005	Paydown		81,035	81,035	76,240	76,240		4,795		4,795		81,035			0	1,042	09/01/2012	1
31360D 2E 9	FNMA 30-Year Fixed 12.000% 08/01/13		06/01/2005	Paydown		55	55	54	53		2		2		55			0	1	08/01/2013	1
31360D C3 2	FNMA 30-Year Fixed 12.250% 07/01/13		06/01/2005	Paydown		142	142	139	139		3		3		142			0	2	07/01/2013	1
31360D UQ 1	FNMA 30-Year Fixed 12.000% 08/01/13		06/01/2005	Paydown		155	155	151	151		4		4		155			0	2	08/01/2013	1
31360E 5L 8	FNMA 30-Year Fixed 12.500% 10/01/10		06/01/2005	Paydown		1,582	1,582	1,565	1,564		18		18		1,582			0	25	10/01/2010	1
31360E JN 9	FNMA 30-Year Fixed 12.500% 09/01/13		06/01/2005	Paydown		59	59	58	58		1		1		59			0	1	09/01/2013	1
31360F HS 7	FNMA 30-Year Fixed 12.750% 12/01/13		06/01/2005	Paydown		104	104	103	103		1		1		104			0	2	12/01/2013	1
31360F KG 9	FNMA 30-Year Fixed 12.750% 02/01/14		06/01/2005	Paydown		192	192	191	191		1		1		192			0	3	02/01/2014	1
31360F MA 0	FNMA 30-Year Fixed 12.750% 02/01/14		06/01/2005	Paydown		236	236	235	235		1		1		236			0	4	02/01/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31360F MW 2	FNMA 30-Year Fixed 12.000% 01/01/14		06/01/2005	Paydown		213	213	207	206		7		7		213			0	3	01/01/2014	1
31360F NK 7	FNMA 30-Year Fixed 12.750% 02/01/14		06/01/2005	Paydown		133	133	133	132		1		1		133			0	2	02/01/2014	1
31360F RK 3	FNMA 30-Year Fixed 12.500% 02/01/14		06/01/2005	Paydown		257	257	254	254		3		3		257			0	4	02/01/2014	1
313611 YF 6	FNMA 30-Year Fixed 8.000% 05/01/17		06/01/2005	Paydown		53	53	50	50		3		3		53			0	2	05/01/2017	1
313615 FJ 0	FNMA 15-Year Fixed 8.500% 02/01/07		06/01/2005	Paydown		113	113	115	114		(1)		(1)		113			0	4	02/01/2007	1
313615 P7 5	FNMA 20-Year Fixed 6.000% 11/01/13		06/01/2005	Paydown		10,203	10,203	9,926	9,984		219		219		10,203			0	230	11/01/2013	1
313615 QC 3	FNMA 15-Year Fixed 6.500% 02/01/14		06/01/2005	Paydown		2,702	2,702	2,676	2,678		24		24		2,702			0	74	02/01/2014	1
31361U AJ 0	FNMA 30-Year Fixed 7.500% 02/01/17		06/01/2005	Paydown		97	97	93	94		3		3		97			0	3	02/01/2017	1
31361W Y8 4	FNMA 30-Year Fixed 7.500% 03/01/17		06/01/2005	Paydown		146	146	139	140		6		6		146			0	5	03/01/2017	1
31361Y 4T 7	FNMA 30-Year Fixed 8.000% 04/01/17		06/01/2005	Paydown		94	94	88	89		5		5		94			0	3	04/01/2017	1
31363W DZ 5	FNMA 30-Year Fixed 9.000% 10/15/09		06/01/2005	Paydown		5,368	5,368	5,761	5,633		(265)		(265)		5,368			0	188	10/15/2009	1
31364Y DZ 0	FNMA 15-Year Fixed 8.500% 07/01/06		06/01/2005	Paydown		101	101	103	102		(1)		(1)		101			0	4	07/01/2006	1
31365G PJ 1	FNMA 15-Year Fixed 8.500% 08/01/06		06/01/2005	Paydown		747	747	759	750		(3)		(3)		747			0	26	08/01/2006	1
31366S DQ 1	FNMA 30-Year Fixed 8.000% 04/01/22		06/01/2005	Paydown		26	26	26	26				0		26			0	1	04/01/2022	1
31366U AZ 9	FNMA 30-Year Fixed 8.000% 03/01/22		06/01/2005	Paydown		87	87	85	86		1		1		87			0	3	03/01/2022	1
31368H KV 4	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		48,597	48,597	50,605	50,645		(2,048)		(2,048)		48,597			0	1,490	09/01/2030	1
31368H LW 1	FNMA 15-Year Fixed 5.000% 09/01/18		06/01/2005	Paydown		383,741	383,741	387,819	387,734		(3,993)		(3,993)		383,741			0	7,924	09/01/2018	1
3136FC KD 7	Fanniemae Strip 352 2 5.500% 07/01/34		06/09/2005	Goldman Sachs & Co.		12,009,263		15,719,522	15,203,145		(528,000)		(528,000)		14,675,145		(2,665,882)	(2,665,882)	1,874,097	07/01/2034	1
3136FC KD 7	Fanniemae Strip 352 2 5.500% 07/01/34		06/01/2005	Paydown				982,689	950,408		(950,408)		(950,408)					0	89,513	07/01/2034	1
31370X YQ 1	FNMA 20-Year Fixed 6.000% 12/01/13		06/01/2005	Paydown		3,327	3,327	3,236	3,255		72		72		3,327			0	80	12/01/2013	1
31371B HK 0	FNMA 20-Year Fixed 6.000% 01/01/14		06/01/2005	Paydown		551	551	536	538		13		13		551			0	14	01/01/2014	1
31371B SD 4	FNMA 20-Year Fixed 6.000% 11/01/13		06/01/2005	Paydown		2,429	2,429	2,363	2,380		49		49		2,429			0	61	11/01/2013	1
31371E U7 8	FNMA 20-Year Fixed 6.000% 02/01/14		06/01/2005	Paydown		16,894	16,894	16,434	16,535		359		359		16,894			0	399	02/01/2014	1
31371F JB 9	FNMA 20-Year Fixed 6.500% 04/01/16		06/01/2005	Paydown		4,233	4,233	4,079	4,092		141		141		4,233			0	98	04/01/2016	1
31371F K6 8	FNMA 20-Year Fixed 6.500% 06/01/16		06/01/2005	Paydown		631	631	608	610		21		21		631			0	17	06/01/2016	1
31371G 5D 8	FNMA 30-Year Fixed 6.000% 08/01/28		06/01/2005	Paydown		99,941	99,941	98,785	98,797		1,144		1,144		99,941			0	2,208	08/01/2028	1
31371G 5F 3	FNMA 30-Year Fixed 7.000% 08/01/28		06/01/2005	Paydown		42,190	42,190	43,106	43,096		(906)		(906)		42,190			0	1,230	08/01/2028	1
31371G PJ 3	FNMA 15-Year Fixed 6.500% 03/01/18		06/01/2005	Paydown		872	872	863	864		8		8		872			0	24	03/01/2018	1
31371G SS 0	FNMA 15-Year Fixed 6.500% 05/01/18		06/01/2005	Paydown		34,299	34,299	33,973	33,982		317		317		34,299			0	930	05/01/2018	1
31371H BK 3	FNMA 30-Year Fixed 6.000% 10/01/28		06/01/2005	Paydown		93,013	93,013	91,487	91,496		1,517		1,517		93,013			0	2,365	10/01/2028	1
31371H K2 3	FNMA 30-Year Fixed 6.500% 02/01/29		06/01/2005	Paydown		60,954	60,954	61,449	61,452		(498)		(498)		60,954			0	1,552	02/01/2029	1
31371H YB 8	FNMA 30-Year Fixed 7.500% 10/01/29		06/01/2005	Paydown		239	239	248	249		(10)		(10)		239			0	7	10/01/2029	1
31371J BE 3	FNMA 30-Year Fixed 7.500% 02/01/30		06/01/2005	Paydown		393	393	409	410		(17)		(17)		393			0	12	02/01/2030	1
31371J FY 5	FNMA 30-Year Fixed 7.500% 04/01/30		06/01/2005	Paydown		1,633	1,633	1,700	1,701		(68)		(68)		1,633			0	56	04/01/2030	1
31371J NN 0	FNMA 30-Year Fixed 7.500% 08/01/30		06/01/2005	Paydown		10,988	10,988	11,441	11,450		(462)		(462)		10,988			0	315	08/01/2030	1
31371J SC 9	FNMA 30-Year Fixed 7.500% 11/01/30		06/01/2005	Paydown		154	154	161	161		(7)		(7)		154			0	5	11/01/2030	1
31371J UH 5	FNMA 30-Year Fixed 7.500% 01/01/31		06/01/2005	Paydown		912	912	949	950		(38)		(38)		912			0	29	01/01/2031	1
31371K EJ 6	FNMA 15-Year Fixed 5.500% 10/01/16		06/01/2005	Paydown		81,521	81,521	81,088	81,095		426		426		81,521			0	1,825	10/01/2016	1
31371K ET 4	FNMA 15-Year Fixed 5.500% 11/01/16		06/01/2005	Paydown		103,280	103,280	102,973	102,971		309		309		103,280			0	2,274	11/01/2016	1
31371K GP 0	FNMA 30-Year Fixed 6.500% 11/01/31		06/01/2005	Paydown		278,550	278,550	283,816	283,785		(5,235)		(5,235)		278,550			0	7,697	11/01/2031	1
31371K RC 7	FNMA 30-Year Fixed 7.500% 06/01/32		06/01/2005	Paydown		2,370	2,370	2,468	2,469		(99)		(99)		2,370			0	73	06/01/2032	1
31371K SD 4	FNMA 30-Year Fixed 7.500% 07/01/32		06/01/2005	Paydown		9,038	9,038	9,411	9,417		(379)		(379)		9,038			0	275	07/01/2032	1
31371K W8 0	FNMA 30-Year Fixed 7.500% 11/01/32		06/01/2005	Paydown		8,888	8,888	9,254	9,253		(365)		(365)		8,888			0	236	11/01/2032	1
31371L DQ 9	FNMA 20-Year Fixed 5.000% 10/01/23		06/01/2005	Paydown		882,893	882,893	879,996	880,001		2,892		2,892		882,893			0	18,344	10/01/2023	1
31371L DX 4	FNMA 30-Year Fixed 4.500% 09/01/33		06/01/2005	Paydown		254,249	254,249	232,241	232,428		21,821		21,821		254,249			0	4,744	09/01/2033	1
31371L E3 9	FNMA 20-Year Fixed 4.500% 10/01/23		06/01/2005	Paydown		1,296,570	1,296,570	1,254,026	1,254,939		41,631		41,631		1,296,570			0	24,434	10/01/2023	1
31371L EW 5	FNMA 30-Year Fixed 5.000% 11/01/33		06/01/2005	Paydown		242,257	242,257	239,106	239,113		3,144		3,144		242,257			0	4,987	11/01/2033	1
31371L GF 0	FNMA 20-Year Fixed 4.500% 10/01/23		06/01/2005	Paydown		272,934	272,934	266,793	266,920		6,014		6,014		272,934			0	5,167	10/01/2023	1
31371L HK 8	FNMA 30-Year Fixed 4.500% 12/01/33		06/01/2005	Paydown		5,371	5,371	5,102	5,104		267		267		5,371			0	109	12/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31371L JW 0	FNMA 15-Year Fixed 5.000% 01/01/19		06/01/2005	Paydown		18,701	18,701	18,886	18,885		(184)		(184)		18,701			0	386	01/01/2019	1
31371L PS 2	FNMA 15-Year Fixed 4.000% 05/01/19		06/01/2005	Paydown		26,924	26,924	25,512	25,533		1,391		1,391		26,924			0	438	05/01/2019	1
31371X CC 5	FNMA 20-Year Fixed 6.000% 12/01/13		06/01/2005	Paydown		2,996	2,996	2,914	2,934		62		62		2,996			0	76	12/01/2013	1
31371X PV 9	FNMA 20-Year Fixed 6.000% 01/01/14		06/01/2005	Paydown		2,823	2,823	2,746	2,762		61		61		2,823			0	71	01/01/2014	1
31371Y K3 4	FNMA 20-Year Fixed 6.000% 12/01/13		06/01/2005	Paydown		5,495	5,495	5,346	5,374		121		121		5,495			0	111	12/01/2013	1
31372A 7J 5	FNMA 20-Year Fixed 6.000% 01/01/14		06/01/2005	Paydown		11,938	11,938	11,613	11,668		270		270		11,938			0	323	01/01/2014	1
31372A 7K 2	FNMA 20-Year Fixed 6.000% 01/01/14		06/01/2005	Paydown		200	200	195	196		4		4		200			0	5	01/01/2014	1
31372B LW 8	FNMA 20-Year Fixed 6.000% 01/01/14		06/01/2005	Paydown		1,889	1,889	1,837	1,848		41		41		1,889			0	48	01/01/2014	1
31372H CU 9	FNMA 20-Year Fixed 6.000% 02/01/14		06/01/2005	Paydown		2,930	2,930	2,851	2,867		63		63		2,930			0	75	02/01/2014	1
31372L RJ 9	FNMA 20-Year Fixed 6.000% 03/01/14		06/01/2005	Paydown		2,690	2,690	2,617	2,633		57		57		2,690			0	67	03/01/2014	1
31373U N7 8	FNMA 20-Year Fixed 6.500% 04/01/16		06/01/2005	Paydown		9,609	9,609	9,260	9,289		320		320		9,609			0	257	04/01/2016	1
31374E JG 8	FNMA 30-Year Fixed 7.000% 10/01/25		06/01/2005	Paydown		333	333	330	330		3		3		333			0	10	10/01/2025	1
31374L JP 2	FNMA 30-Year Fixed 7.000% 08/01/25		06/01/2005	Paydown		386	386	383	382		4		4		386			0	11	08/01/2025	1
31374N GS 5	FNMA 30-Year Fixed 7.000% 08/01/25		06/01/2005	Paydown		334	334	330	331		3		3		334			0	10	08/01/2025	1
31374P JX 6	FNMA 30-Year Fixed 7.000% 09/01/25		06/01/2005	Paydown		561	561	555	556		5		5		561			0	16	09/01/2025	1
31374P Q9 1	FNMA 30-Year Fixed 7.000% 08/01/25		06/01/2005	Paydown		5,195	5,195	5,143	5,143		52		52		5,195			0	149	08/01/2025	1
31374Q WF 8	FNMA 30-Year Fixed 7.000% 10/01/25		06/01/2005	Paydown		847	847	838	839		8		8		847			0	25	10/01/2025	1
31374S FT 3	FNMA 30-Year Fixed 7.000% 09/01/25		06/01/2005	Paydown		408	408	404	404		4		4		408			0	12	09/01/2025	1
31374S H7 9	FNMA 30-Year Fixed 7.000% 11/01/25		06/01/2005	Paydown		279	279	277	276		3		3		279			0	8	11/01/2025	1
31374S Y7 0	FNMA 15-Year Fixed 6.500% 03/01/18		06/01/2005	Paydown		4,710	4,710	4,666	4,666		44		44		4,710			0	129	03/01/2018	1
31374T 3N 7	FNMA 30-Year Fixed 7.000% 09/01/25		06/01/2005	Paydown		826	826	817	818		8		8		826			0	24	09/01/2025	1
31374U BC 9	FNMA 20-Year Fixed 6.500% 01/01/16		06/01/2005	Paydown		3,966	3,966	3,822	3,836		130		130		3,966			0	107	01/01/2016	1
31374W VH 2	FNMA 30-Year Fixed 7.000% 10/01/25		06/01/2005	Paydown		178	178	176	176		2		2		178			0	5	10/01/2025	1
31374X LQ 1	FNMA 30-Year Fixed 7.000% 10/01/25		06/01/2005	Paydown		180	180	178	178		2		2		180			0	5	10/01/2025	1
31375A PK 9	FNMA 30-Year Fixed 7.000% 11/01/25		06/01/2005	Paydown		327	327	324	324		3		3		327			0	10	11/01/2025	1
31375A T5 8	FNMA 30-Year Fixed 7.000% 10/01/25		06/01/2005	Paydown		176	176	175	174		2		2		176			0	5	10/01/2025	1
31375B Q5 9	FNMA 20-Year Fixed 6.500% 11/01/15		06/01/2005	Paydown		603	603	581	584		19		19		603			0	16	11/01/2015	1
31375E NW 7	FNMA 20-Year Fixed 6.500% 12/01/15		06/01/2005	Paydown		103	103	99	99		4		4		103			0	3	12/01/2015	1
31375J AD 2	FNMA 20-Year Fixed 6.500% 01/01/16		06/01/2005	Paydown		590	590	568	570		20		20		590			0	16	01/01/2016	1
31375W C7 4	FNMA 15-Year Fixed 6.500% 03/01/18		05/01/2005	Paydown		33,292	33,292	32,975	32,981		311		311		33,292			0	901	03/01/2018	1
31375X S5 9	FNMA 20-Year Fixed 6.500% 05/01/16		06/01/2005	Paydown		896	896	863	866		30		30		896			0	24	05/01/2016	1
31376K B2 1	FNMA 30-Year Fixed 5.500% 11/01/33		06/01/2005	Paydown		1,054,969	1,054,969	1,052,994	1,053,007		1,962		1,962		1,054,969			0	23,941	11/01/2033	1
31376K CM 6	FNMA 15-Year Fixed 4.500% 12/01/18		06/01/2005	Paydown		329,670	329,670	321,518	321,571		8,099		8,099		329,670			0	5,868	12/01/2018	1
31377C VS 9	FNMA 30-Year Fixed 7.000% 03/01/27		06/01/2005	Paydown		1,691	1,691	1,728	1,728		(37)		(37)		1,691			0	49	03/01/2027	1
31377C WY 5	FNMA 30-Year Fixed 8.000% 03/01/27		06/01/2005	Paydown		781	781	816	814		(33)		(33)		781			0	26	03/01/2027	1
31378B K6 0	FNMA 15-Year Fixed 6.500% 02/01/18		06/01/2005	Paydown		1,429	1,429	1,416	1,416		13		13		1,429			0	39	02/01/2018	1
31378D RA 0	FNMA 30-Year Fixed 7.000% 08/01/27		06/01/2005	Paydown		5,811	5,811	5,921	5,922		(111)		(111)		5,811			0	174	08/01/2027	1
31378D RR 3	FNMA 30-Year Fixed 7.000% 08/01/27		06/01/2005	Paydown		63	63	65	64		(1)		(1)		63			0	2	08/01/2027	1
31378F T4 7	FNMA 30-Year Fixed 7.000% 09/01/27		06/01/2005	Paydown		439	439	448	447		(8)		(8)		439			0	13	09/01/2027	1
31378F UV 5	FNMA 30-Year Fixed 7.000% 09/01/27		06/01/2005	Paydown		522	522	532	532		(10)		(10)		522			0	15	09/01/2027	1
31378K YM 0	FNMA 30-Year Fixed 7.000% 10/01/27		06/01/2005	Paydown		1,343	1,343	1,369	1,369		(26)		(26)		1,343			0	39	10/01/2027	1
31378N HH 4	FNMA 15-Year Fixed 6.500% 04/01/18		06/01/2005	Paydown		778	778	770	771		7		7		778			0	21	04/01/2018	1
31378Q C7 4	FNMA 30-Year Fixed 7.500% 11/01/27		06/01/2005	Paydown		343	343	354	354		(11)		(11)		343			0	11	11/01/2027	1
31378Q D4 0	FNMA 30-Year Fixed 6.000% 10/01/28		06/01/2005	Paydown		916,218	916,218	907,056	907,103		9,115		9,115		916,218			0	23,215	10/01/2028	1
31378Q DA 6	FNMA 30-Year Fixed 7.000% 01/01/28		06/01/2005	Paydown		39,055	39,055	39,793	39,801		(746)		(746)		39,055			0	1,267	01/01/2028	1
31378Q DC 2	FNMA 30-Year Fixed 6.000% 02/01/28		06/01/2005	Paydown		3,466	3,466	3,367	3,368		98		98		3,466			0	87	02/01/2028	1
31378Q DW 8	FNMA 30-Year Fixed 6.000% 08/01/28		06/01/2005	Paydown		2,668	2,668	2,637	2,638		30		30		2,668			0	67	08/01/2028	1
31378V BJ 8	FNMA 15-Year Fixed 6.500% 02/01/18		06/01/2005	Paydown		1,148	1,148	1,137	1,137		11		11		1,148			0	31	02/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31379A VB 8	FNMA 30-Year Fixed 7.500% 01/01/28		06/01/2005	Paydown		348	348	360	361		(13)		(13)		348			0	11	01/01/2028	1
31379C RX 1	FNMA 30-Year Fixed 6.500% 02/01/28		06/01/2005	Paydown		2,946	2,946	2,925	2,926		20		20		2,946			0	80	02/01/2028	1
31379C SG 7	FNMA 30-Year Fixed 6.500% 03/01/28		06/01/2005	Paydown		100,756	100,756	100,063	100,068		688		688		100,756			0	2,834	03/01/2028	1
31379C XS 5	FNMA 15-Year Fixed 6.500% 03/01/18		06/01/2005	Paydown		1,191	1,191	1,180	1,180		11		11		1,191			0	31	03/01/2018	1
31379D PT 0	FNMA 15-Year Fixed 6.500% 02/01/18		05/01/2005	Paydown		43,528	43,528	43,113	43,122		406		406		43,528			0	1,178	02/01/2018	1
31379E PX 9	FNMA 15-Year Fixed 6.500% 02/01/18		06/01/2005	Paydown		1,397	1,397	1,384	1,384		13		13		1,397			0	38	02/01/2018	1
31379F J9 6	FNMA 30-Year Fixed 6.500% 03/01/28		06/01/2005	Paydown		248,923	248,923	246,070	246,092		2,831		2,831		248,923			0	7,126	03/01/2028	1
31379F K2 9	FNMA 30-Year Fixed 6.500% 04/01/28		06/01/2005	Paydown		80,819	80,819	80,326	80,329		490		490		80,819			0	2,188	04/01/2028	1
31379G DH 2	FNMA 15-Year Fixed 6.500% 03/01/18		06/01/2005	Paydown		684	684	677	678		6		6		684			0	19	03/01/2018	1
31379H 2V 1	FNMA 15-Year Fixed 6.500% 03/01/18		06/01/2005	Paydown		1,230	1,230	1,218	1,219		11		11		1,230			0	33	03/01/2018	1
31379K FT 5	FNMA 15-Year Fixed 6.500% 04/01/18		06/01/2005	Paydown		1,010	1,010	1,000	1,001		9		9		1,010			0	27	04/01/2018	1
31379K RA 3	FNMA 30-Year Fixed 6.500% 04/01/28		06/01/2005	Paydown		41,784	41,784	41,207	41,208		576		576		41,784			0	910	04/01/2028	1
31379K RZ 8	FNMA 30-Year Fixed 6.500% 04/01/28		06/01/2005	Paydown		827	827	822	823		4		4		827			0	19	04/01/2028	1
31379K TH 6	FNMA 30-Year Fixed 6.500% 04/01/28		06/01/2005	Paydown		79,859	79,859	79,447	79,449		410		410		79,859			0	2,164	04/01/2028	1
31379K TT 0	FNMA 30-Year Fixed 7.000% 04/01/28		06/01/2005	Paydown		1,682	1,682	1,709	1,710		(28)		(28)		1,682			0	49	04/01/2028	1
31379K TY 9	FNMA 30-Year Fixed 6.500% 04/01/28		06/01/2005	Paydown		1,185	1,185	1,178	1,179		6		6		1,185			0	32	04/01/2028	1
31379N 3F 2	FNMA 30-Year Fixed 6.500% 04/01/28		06/01/2005	Paydown		50,271	50,271	49,524	49,532		739		739		50,271			0	1,361	04/01/2028	1
31379N FY 8	FNMA 15-Year Fixed 6.500% 04/01/18		06/01/2005	Paydown		87	87	86	86		1		1		87			0	2	04/01/2018	1
31379N H8 3	FNMA 20-Year Fixed 6.500% 04/01/18		06/01/2005	Paydown		736	736	729	729		7		7		736			0	18	04/01/2018	1
31379P BF 8	FNMA 30-Year Fixed 6.500% 05/01/28		06/01/2005	Paydown		3,908	3,908	3,877	3,877		31		31		3,908			0	99	05/01/2028	1
31379P N5 7	FNMA 15-Year Fixed 6.500% 04/01/18		06/01/2005	Paydown		1,793	1,793	1,776	1,777		16		16		1,793			0	49	04/01/2018	1
31379P N6 5	FNMA 15-Year Fixed 6.500% 04/01/18		06/01/2005	Paydown		2,649	2,649	2,624	2,625		24		24		2,649			0	72	04/01/2018	1
31380F H5 3	FNMA 30-Year Fixed 7.000% 08/01/28		06/01/2005	Paydown		632	632	645	646		(14)		(14)		632			0	18	08/01/2028	1
31380J MW 0	FNMA 30-Year Fixed 7.000% 07/01/28		06/01/2005	Paydown		75,248	75,248	76,882	76,861		(1,613)		(1,613)		75,248			0	2,193	07/01/2028	1
31383F SQ 2	FNMA 30-Year Fixed 7.500% 02/01/30		06/01/2005	Paydown		48	48	50	50		(2)		(2)		48			0	2	02/01/2030	1
31383M G4 9	FNMA 30-Year Fixed 7.500% 07/01/29		06/01/2005	Paydown		9,932	9,932	9,735	9,734		198		198		9,932			0	254	07/01/2029	1
31383R 5K 4	FNMA 30-Year Fixed 7.500% 08/01/29		06/01/2005	Paydown		39,045	39,045	38,270	38,267		778		778		39,045			0	1,315	08/01/2029	1
31383U L6 0	FNMA 30-Year Fixed 7.500% 09/01/29		06/01/2005	Paydown		146	146	153	152		(6)		(6)		146			0	5	09/01/2029	1
31384B 4X 1	FNMA 30-Year Fixed 7.500% 11/01/30		06/01/2005	Paydown		189	189	197	197		(8)		(8)		189			0	6	11/01/2030	1
31384D G3 0	FNMA 30-Year Fixed 7.500% 11/01/29		06/01/2005	Paydown		47	47	49	49		(2)		(2)		47			0	2	11/01/2029	1
31384D JF 0	FNMA 30-Year Fixed 7.500% 11/01/29		06/01/2005	Paydown		161	161	168	168		(7)		(7)		161			0	5	11/01/2029	1
31384H 2N 2	FNMA 30-Year Fixed 7.500% 01/01/30		06/01/2005	Paydown		14	14	15	15		(1)		(1)		14			0		01/01/2030	1
31384J K8 1	FNMA 30-Year Fixed 7.000% 01/01/30		06/01/2005	Paydown		623	623	629	629		(6)		(6)		623			0	18	01/01/2030	1
31384M HV 7	FNMA 30-Year Fixed 7.500% 01/01/30		06/01/2005	Paydown		8,407	8,407	8,757	8,761		(354)		(354)		8,407			0	256	01/01/2030	1
31384Q BT 9	FNMA 30-Year Fixed 7.500% 03/01/30		06/01/2005	Paydown		49	49	51	51		(2)		(2)		49			0	2	03/01/2030	1
31384Q QU 0	FNMA 30-Year Fixed 7.500% 03/01/30		06/01/2005	Paydown		20	20	21	21		(1)		(1)		20			0	1	03/01/2030	1
31384S E2 1	FNMA 30-Year Fixed 7.500% 02/01/30		06/01/2005	Paydown		3,843	3,843	4,003	4,006		(163)		(163)		3,843			0	133	02/01/2030	1
31384U 7D 0	FNMA 30-Year Fixed 7.500% 05/01/30		06/01/2005	Paydown		254	254	264	265		(11)		(11)		254			0	8	05/01/2030	1
31384U PF 5	FNMA 30-Year Fixed 7.500% 05/01/30		06/01/2005	Paydown		114	114	119	119		(5)		(5)		114			0	4	05/01/2030	1
31384V 4T 6	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		1,145	1,145	1,192	1,194		(49)		(49)		1,145			0	36	09/01/2030	1
31384V L7 5	FNMA 30-Year Fixed 7.500% 12/01/29		06/01/2005	Paydown		139,032	139,032	144,767	144,846		(5,814)		(5,814)		139,032			0	4,183	12/01/2029	1
31384V NK 4	FNMA 30-Year Fixed 7.500% 01/01/30		06/01/2005	Paydown		32,393	32,393	33,729	33,747		(1,354)		(1,354)		32,393			0	1,005	01/01/2030	1
31384V UY 6	FNMA 30-Year Fixed 7.500% 05/01/30		06/01/2005	Paydown		131,057	131,057	136,463	136,552		(5,495)		(5,495)		131,057			0	4,039	05/01/2030	1
31384W 4D 9	FNMA 30-Year Fixed 7.500% 05/01/30		06/01/2005	Paydown		7	7	7	7				0		7			0		05/01/2030	1
31384W NM 8	FNMA 30-Year Fixed 7.500% 06/01/31		06/01/2005	Paydown		9,681	9,681	10,080	10,087		(406)		(406)		9,681			0	298	06/01/2031	1
31384W ZG 8	FNMA 30-Year Fixed 7.500% 04/01/30		06/01/2005	Paydown		71	71	74	74		(3)		(3)		71			0	2	04/01/2030	1
31384X 4R 6	FNMA 30-Year Fixed 7.500% 06/01/30		06/01/2005	Paydown		232	232	242	242		(10)		(10)		232			0	7	06/01/2030	1
31384X 4X 3	FNMA 30-Year Fixed 7.500% 06/01/30		06/01/2005	Paydown		8,593	8,593	8,950	8,961		(368)		(368)		8,593			0	322	06/01/2030	1
31384X KP 2	FNMA 30-Year Fixed 7.500% 06/01/30		06/01/2005	Paydown		36	36	37	38		(2)		(2)		36			0	1	06/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31384X SV 1	FNMA 30-Year Fixed 7.500% 04/01/30		06/01/2005	Paydown		57	57	59	59		(2)		(2)		57			0	2	04/01/2030	1
31384Y ML 7	FNMA 30-Year Fixed 7.500% 06/01/30		06/01/2005	Paydown		38	38	39	40		(2)		(2)		38			0	1	06/01/2030	1
31384Y V4 5	FNMA 30-Year Fixed 7.500% 05/01/30		06/01/2005	Paydown		9,757	9,757	10,162	10,164		(407)		(407)		9,757			0	366	05/01/2030	1
31384Y VD 5	FNMA 30-Year Fixed 7.500% 06/01/30		06/01/2005	Paydown		10,757	10,757	11,201	11,211		(454)		(454)		10,757			0	402	06/01/2030	1
31385A GC 5	FNMA 30-Year Fixed 7.500% 05/01/30		06/01/2005	Paydown		48	48	50	50		(2)		(2)		48			0	2	05/01/2030	1
31385A LN 5	FNMA 30-Year Fixed 7.500% 05/01/30		06/01/2005	Paydown		34	34	35	35		(1)		(1)		34			0	1	05/01/2030	1
31385C 2R 3	FNMA 30-Year Fixed 6.500% 11/01/30		06/01/2005	Paydown		6,607	6,607	6,732	6,735		(128)		(128)		6,607			0	200	11/01/2030	1
31385C Z9 7	FNMA 30-Year Fixed 6.500% 06/01/30		06/01/2005	Paydown		308,382	308,382	314,212	314,119		(5,737)		(5,737)		308,382			0	8,349	06/01/2030	1
31385C ZV 8	FNMA 15-Year Fixed 5.500% 05/01/16		06/01/2005	Paydown		226,806	226,806	226,133	226,128		678		678		226,806			0	5,516	05/01/2016	1
31385D 5D 9	FNMA 30-Year Fixed 7.500% 07/01/30		06/01/2005	Paydown		99	99	103	103		(4)		(4)		99			0	3	07/01/2030	1
31385E BJ 7	FNMA 30-Year Fixed 7.500% 06/01/30		06/01/2005	Paydown		8	8	9	8				0		8			0		06/01/2030	1
31385E BK 4	FNMA 30-Year Fixed 7.500% 07/01/30		06/01/2005	Paydown		693	693	722	722		(29)		(29)		693			0	22	07/01/2030	1
31385E DM 8	FNMA 30-Year Fixed 7.500% 06/01/30		06/01/2005	Paydown		394	394	410	411		(17)		(17)		394			0	12	06/01/2030	1
31385E EK 1	FNMA 30-Year Fixed 7.500% 06/01/30		06/01/2005	Paydown		160	160	167	167		(7)		(7)		160			0	5	06/01/2030	1
31385E X6 1	FNMA 30-Year Fixed 7.500% 08/01/30		06/01/2005	Paydown		976	976	1,016	1,017		(41)		(41)		976			0	36	08/01/2030	1
31385E XD 6	FNMA 30-Year Fixed 7.500% 08/01/30		06/01/2005	Paydown		4	4	5	4				0		4			0		08/01/2030	1
31385F MJ 2	FNMA 30-Year Fixed 7.500% 07/01/30		06/01/2005	Paydown		12	12	12	12				0		12			0		07/01/2030	1
31385F V6 0	FNMA 30-Year Fixed 7.500% 06/01/30		06/01/2005	Paydown		10,126	10,126	10,544	10,549		(423)		(423)		10,126			0	254	06/01/2030	1
31385G ZY 3	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		41	41	43	43		(2)		(2)		41			0	1	09/01/2030	1
31385J DM 7	FNMA 30-Year Fixed 7.500% 05/01/32		06/01/2005	Paydown		12,575	12,575	13,093	13,102		(527)		(527)		12,575			0	410	05/01/2032	1
31385J M8 8	FNMA 15-Year Fixed 5.500% 09/01/17		06/01/2005	Paydown		1,916,592	1,916,592	1,962,410	1,961,794		(45,202)		(45,202)		1,916,592			0	43,750	09/01/2017	1
31385J NQ 7	FNMA 15-Year Fixed 5.500% 09/01/17		06/01/2005	Paydown		115,662	115,662	119,692	119,627		(3,965)		(3,965)		115,662			0	2,681	09/01/2017	1
31385K LF 0	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		51	51	53	53		(2)		(2)		51			0	2	09/01/2030	1
31385N 7B 9	FNMA 30-Year Fixed 7.500% 10/01/30		06/01/2005	Paydown		24,867	24,867	25,900	25,924		(1,057)		(1,057)		24,867			0	809	10/01/2030	1
31385N ED 7	FNMA 30-Year Fixed 7.500% 08/01/30		06/01/2005	Paydown		30	30	31	31		(1)		(1)		30			0	1	08/01/2030	1
31385N FM 6	FNMA 30-Year Fixed 7.500% 07/01/30		06/01/2005	Paydown		817	817	851	852		(35)		(35)		817			0	20	07/01/2030	1
31385N JX 8	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		607	607	632	633		(26)		(26)		607			0	19	09/01/2030	1
31385N QZ 5	FNMA 30-Year Fixed 7.500% 08/01/30		06/01/2005	Paydown		8	8	9	8				0		8			0		08/01/2030	1
31385N SS 9	FNMA 30-Year Fixed 7.500% 08/01/30		06/01/2005	Paydown		120	120	125	125		(5)		(5)		120			0	4	08/01/2030	1
31385N ZA 0	FNMA 30-Year Fixed 7.500% 08/01/30		06/01/2005	Paydown		118	118	123	123		(5)		(5)		118			0	4	08/01/2030	1
31385Q 2T 8	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		1,973	1,973	2,054	2,056		(83)		(83)		1,973			0	62	09/01/2030	1
31385Q 2U 5	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		51	51	53	53		(2)		(2)		51			0	2	09/01/2030	1
31385Q 6M 9	FNMA 30-Year Fixed 7.500% 10/01/30		06/01/2005	Paydown		174	174	181	181		(7)		(7)		174			0	5	10/01/2030	1
31385R 3F 5	FNMA 30-Year Fixed 7.500% 10/01/30		06/01/2005	Paydown		98	98	102	102		(4)		(4)		98			0	3	10/01/2030	1
31385R 6U 9	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		11,800	11,800	12,291	12,299		(499)		(499)		11,800			0	410	09/01/2030	1
31385R WE 6	FNMA 30-Year Fixed 7.500% 08/01/30		06/01/2005	Paydown		900	900	937	938		(38)		(38)		900			0	28	08/01/2030	1
31385S NF 1	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		16	16	17	17		(1)		(1)		16			0		09/01/2030	1
31385T F4 3	FNMA 30-Year Fixed 7.500% 10/01/30		06/01/2005	Paydown		7,170	7,170	7,468	7,474		(304)		(304)		7,170			0	232	10/01/2030	1
31385T RR 9	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		11	11	12	11				0		11			0		09/01/2030	1
31385T Y9 1	FNMA 30-Year Fixed 7.500% 11/01/30		06/01/2005	Paydown		113	113	117	118		(5)		(5)		113			0	4	11/01/2030	1
31385T ZP 4	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		137	137	143	143		(6)		(6)		137			0	4	09/01/2030	1
31385U JD 6	FNMA 30-Year Fixed 7.500% 10/01/30		06/01/2005	Paydown		127	127	133	132		(5)		(5)		127			0	4	10/01/2030	1
31385U QN 6	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		23,278	23,278	24,245	24,268		(990)		(990)		23,278			0	812	09/01/2030	1
31385U WV 1	FNMA 30-Year Fixed 7.500% 09/01/30		06/01/2005	Paydown		374	374	389	390		(16)		(16)		374			0	12	09/01/2030	1
31385V 5R 8	FNMA 30-Year Fixed 7.500% 10/01/30		06/01/2005	Paydown		173	173	181	180		(7)		(7)		173			0	5	10/01/2030	1
31385V 6G 1	FNMA 30-Year Fixed 7.500% 10/01/30		06/01/2005	Paydown		208	208	216	217		(9)		(9)		208			0	5	10/01/2030	1
31385V AC 5	FNMA 30-Year Fixed 7.500% 10/01/30		06/01/2005	Paydown		11	11	12	11				0		11			0		10/01/2030	1
31385W MS 5	FNMA 30-Year Fixed 7.500% 11/01/30		06/01/2005	Paydown		15	15	16	16		(1)		(1)		15			0		11/01/2030	1
31385X EW 3	FNMA 15-Year Fixed 5.000% 06/01/18		06/01/2005	Paydown		235,305	235,305	239,165	239,042		(3,737)		(3,737)		235,305			0	4,880	06/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31385X F4 4	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		48,934	48,934	46,488	46,506		2,428		2,428		48,934			0	905	07/01/2033	1
31385X G6 8	FNMA 15-Year Fixed 5.000% 07/01/18		06/01/2005	Paydown		10,823	10,823	11,001	10,995		(172)		(172)		10,823			0	220	07/01/2018	1
31385X M8 7	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		128,339	128,339	120,659	120,681		7,658		7,658		128,339			0	2,405	10/01/2033	1
31385Y PQ 2	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		19,602	19,602	20,417	20,434		(832)		(832)		19,602			0	593	12/01/2030	1
31386B JF 2	FNMA 30-Year Fixed 7.500% 11/01/30		06/01/2005	Paydown		182	182	190	190		(8)		(8)		182			0	6	11/01/2030	1
31386B JN 5	FNMA 30-Year Fixed 7.500% 11/01/30		04/01/2005	Paydown		55,824	55,824	58,127	58,170		(2,346)		(2,346)		55,824			0	1,396	11/01/2030	1
31386B P6 5	FNMA 30-Year Fixed 7.500% 11/01/30		06/01/2005	Paydown		801	801	834	835		(34)		(34)		801			0	28	11/01/2030	1
31386B PC 2	FNMA 30-Year Fixed 7.500% 11/01/30		06/01/2005	Paydown		1,541	1,541	1,605	1,607		(66)		(66)		1,541			0	40	11/01/2030	1
31386C B7 6	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		36	36	38	38		(2)		(2)		36			0	1	12/01/2030	1
31386C KC 5	FNMA 30-Year Fixed 7.500% 11/01/30		06/01/2005	Paydown		1,768	1,768	1,842	1,843		(75)		(75)		1,768			0	66	11/01/2030	1
31386C KK 7	FNMA 30-Year Fixed 7.500% 11/01/30		06/01/2005	Paydown		2,777	2,777	2,892	2,895		(118)		(118)		2,777			0	87	11/01/2030	1
31386C MQ 2	FNMA 30-Year Fixed 7.500% 10/01/30		06/01/2005	Paydown		71,401	71,401	74,346	74,399		(2,998)		(2,998)		71,401			0	2,481	10/01/2030	1
31386C PB 2	FNMA 15-Year Fixed 5.500% 04/01/16		06/01/2005	Paydown		89,549	89,549	89,284	89,282		267		267		89,549			0	2,043	04/01/2016	1
31386C Y4 8	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		70	70	73	73		(3)		(3)		70			0	2	12/01/2030	1
31386D N5 5	FNMA 30-Year Fixed 7.500% 11/01/30		06/01/2005	Paydown		5	5	5	5				0		5			0		11/01/2030	1
31386D TN 0	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		187	187	195	195		(8)		(8)		187			0	7	12/01/2030	1
31386D U9 9	FNMA 30-Year Fixed 7.500% 11/01/30		06/01/2005	Paydown		21	21	22	22		(1)		(1)		21			0	1	11/01/2030	1
31386E VX 3	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		40	40	41	42		(2)		(2)		40			0	1	12/01/2030	1
31386F H7 3	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		18	18	18	19		(1)		(1)		18			0	1	12/01/2030	1
31386F M3 6	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		25,545	25,545	26,607	26,621		(1,076)		(1,076)		25,545			0	956	12/01/2030	1
31386H GK 1	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		438	438	456	456		(18)		(18)		438			0	14	12/01/2030	1
31386H RZ 6	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		10	10	10	10				0		10			0		12/01/2030	1
31386H TX 9	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		15,895	15,895	16,556	16,568		(673)		(673)		15,895			0	477	12/01/2030	1
31386L 6V 9	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		6,950	6,950	7,236	7,243		(293)		(293)		6,950			0	259	12/01/2030	1
31386L QN 5	FNMA 30-Year Fixed 7.500% 12/01/30		06/01/2005	Paydown		57	57	59	59		(2)		(2)		57			0	2	12/01/2030	1
31386P JM 6	FNMA 30-Year Fixed 6.500% 06/01/31		06/01/2005	Paydown		5,693	5,693	5,801	5,802		(109)		(109)		5,693			0	150	06/01/2031	1
31386P JV 6	FNMA 30-Year Fixed 6.500% 10/01/31		06/01/2005	Paydown		253,768	253,768	258,566	258,608		(4,840)		(4,840)		253,768			0	5,508	10/01/2031	1
31386Q FM 8	FNMA 30-Year Fixed 7.500% 03/01/31		06/01/2005	Paydown		3,299	3,299	3,435	3,437		(138)		(138)		3,299			0	101	03/01/2031	1
31386S MC 8	FNMA 30-Year Fixed 7.500% 07/01/31		06/01/2005	Paydown		3,468	3,468	3,611	3,613		(145)		(145)		3,468			0	113	07/01/2031	1
31386T MD 4	FNMA 15-Year Fixed 5.500% 04/01/16		06/01/2005	Paydown		37,860	37,860	37,748	37,747		113		113		37,860			0	956	04/01/2016	1
31386X DC 7	FNMA 30-Year Fixed 7.000% 05/01/31		06/01/2005	Paydown		407	407	410	411		(4)		(4)		407			0	12	05/01/2031	1
31386Y FB 5	FNMA 30-Year Fixed 7.000% 05/01/31		06/01/2005	Paydown		1,712	1,712	1,729	1,729		(17)		(17)		1,712			0	50	05/01/2031	1
31387B U8 4	FNMA 15-Year Fixed 5.500% 05/01/16		06/01/2005	Paydown		10,811	10,811	10,754	10,754		57		57		10,811			0	248	05/01/2016	1
31387C Q5 3	FNMA 15-Year Fixed 5.500% 10/01/16		06/01/2005	Paydown		170,388	170,388	169,483	169,492		896		896		170,388			0	3,819	10/01/2016	1
31387C VM 0	FNMA 15-Year Fixed 5.500% 05/01/16		06/01/2005	Paydown		37,456	37,456	37,345	37,343		113		113		37,456			0	947	05/01/2016	1
31387E FB 8	FNMA 30-Year Fixed 7.500% 07/01/31		06/01/2005	Paydown		4,949	4,949	5,153	5,156		(207)		(207)		4,949			0	183	07/01/2031	1
31387E XW 2	FNMA 15-Year Fixed 5.500% 06/01/16		06/01/2005	Paydown		18,168	18,168	18,114	18,114		54		54		18,168			0	416	06/01/2016	1
31387F HU 1	FNMA 15-Year Fixed 5.500% 06/01/16		06/01/2005	Paydown		146,210	146,210	145,776	145,773		437		437		146,210			0	3,432	06/01/2016	1
31387H KG 4	FNMA 15-Year Fixed 5.500% 06/01/16		06/01/2005	Paydown		28,710	28,710	28,624	28,624		86		86		28,710			0	658	06/01/2016	1
31387J EL 6	FNMA 30-Year Fixed 7.000% 05/01/31		06/01/2005	Paydown		12,251	12,251	12,381	12,384		(133)		(133)		12,251			0	414	05/01/2031	1
31387M KQ 1	FNMA 15-Year Fixed 5.500% 07/01/16		06/01/2005	Paydown		101,311	101,311	101,010	101,008		303		303		101,311			0	2,003	07/01/2016	1
31387N K9 7	FNMA 15-Year Fixed 5.500% 08/01/16		06/01/2005	Paydown		71,880	71,880	71,667	71,663		217		217		71,880			0	1,475	08/01/2016	1
31387Q NR 7	FNMA 30-Year Fixed 7.500% 07/01/31		06/01/2005	Paydown		1,839	1,839	1,915	1,916		(77)		(77)		1,839			0	69	07/01/2031	1
31387T HP 2	FNMA 15-Year Fixed 5.500% 07/01/16		06/01/2005	Paydown		93,770	93,770	93,491	93,490		280		280		93,770			0	2,510	07/01/2016	1
31387W 2L 0	FNMA 30-Year Fixed 6.500% 09/01/31		06/01/2005	Paydown		546,229	546,229	559,202	559,297		(13,068)		(13,068)		546,229			0	14,481	09/01/2031	1
31387W 2P 1	FNMA 30-Year Fixed 6.500% 10/01/31		06/01/2005	Paydown		313,904	313,904	319,839	319,860		(5,956)		(5,956)		313,904			0	7,968	10/01/2031	1
31387W 3S 4	FNMA 30-Year Fixed 6.500% 05/01/32		06/01/2005	Paydown		1,017,182	1,017,182	1,030,294	1,030,368		(13,186)		(13,186)		1,017,182			0	27,852	05/01/2032	1
31387W P4 3	FNMA 15-Year Fixed 5.500% 07/01/16		06/01/2005	Paydown		86,013	86,013	85,758	85,756		257		257		86,013			0	1,624	07/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31387X RW 7	FNMA 30-Year Fixed 7.500% 05/01/31		06/01/2005	Paydown		14,458	14,458	15,055	15,062		(604)		(604)		14,458			0	463	05/01/2031	1
31387Y TK 9	FNMA 15-Year Fixed 5.500% 08/01/16		06/01/2005	Paydown		164,584	164,584	164,096	164,090		494		494		164,584			0	3,525	08/01/2016	1
31388A LE 2	FNMA 15-Year Fixed 5.500% 12/01/16		06/01/2005	Paydown		9,463	9,463	9,564	9,560		(97)		(97)		9,463			0	217	12/01/2016	1
31388C H4 5	FNMA 30-Year Fixed 7.500% 10/01/31		06/01/2005	Paydown		278	278	290	290		(12)		(12)		278			0	9	10/01/2031	1
31388E FK 7	FNMA 15-Year Fixed 5.500% 08/01/16		06/01/2005	Paydown		37,088	37,088	36,891	36,893		195		195		37,088			0	939	08/01/2016	1
31388K GM 8	FNMA 15-Year Fixed 5.500% 10/01/16		06/01/2005	Paydown		277,637	277,637	276,813	276,808		829		829		277,637			0	7,169	10/01/2016	1
31388K QN 5	FNMA 15-Year Fixed 5.500% 11/01/16		06/01/2005	Paydown		301,183	301,183	300,288	300,280		903		903		301,183			0	7,586	11/01/2016	1
31388K TE 2	FNMA 15-Year Fixed 5.500% 11/01/16		06/01/2005	Paydown		96,599	96,599	96,312	96,310		289		289		96,599			0	1,951	11/01/2016	1
31388M SY 5	FNMA 15-Year Fixed 5.500% 09/01/16		06/01/2005	Paydown		14,101	14,101	14,026	14,027		74		74		14,101			0	324	09/01/2016	1
31388N C3 8	FNMA 30-Year Fixed 7.500% 10/01/31		06/01/2005	Paydown		9,394	9,394	9,781	9,787		(393)		(393)		9,394			0	236	10/01/2031	1
31388P YD 7	FNMA 15-Year Fixed 5.500% 12/01/16		06/01/2005	Paydown		19,547	19,547	19,335	19,341		206		206		19,547			0	416	12/01/2016	1
31388Q HM 4	FNMA 15-Year Fixed 5.500% 11/01/16		06/01/2005	Paydown		9,874	9,874	9,845	9,845		29		29		9,874			0	226	11/01/2016	1
31388T KX 0	FNMA 15-Year Fixed 5.500% 12/01/16		06/01/2005	Paydown		44,040	44,040	44,511	44,479		(439)		(439)		44,040			0	991	12/01/2016	1
31388U F6 2	FNMA 15-Year Fixed 5.500% 01/01/17		06/01/2005	Paydown		445,226	445,226	440,391	440,542		4,684		4,684		445,226			0	10,203	01/01/2017	1
31388V T9 9	FNMA 15-Year Fixed 5.500% 12/01/16		06/01/2005	Paydown		53,403	53,403	52,823	52,839		564		564		53,403			0	1,212	12/01/2016	1
31388W 6Z 4	FNMA 30-Year Fixed 7.500% 12/01/31		06/01/2005	Paydown		6,451	6,451	6,717	6,721		(270)		(270)		6,451			0	187	12/01/2031	1
31389A 6F 5	FNMA 30-Year Fixed 7.500% 12/01/31		06/01/2005	Paydown		19	19	20	20		(1)		(1)		19			0	1	12/01/2031	1
31389A CM 3	FNMA 30-Year Fixed 7.500% 01/01/32		06/01/2005	Paydown		22	22	23	23		(1)		(1)		22			0	1	01/01/2032	1
31389F 6T 4	FNMA 30-Year Fixed 7.500% 11/01/31		06/01/2005	Paydown		17	17	18	18		(1)		(1)		17			0		11/01/2031	1
31389K EF 4	FNMA 30-Year Fixed 7.500% 02/01/32		06/01/2005	Paydown		4,123	4,123	4,293	4,295		(172)		(172)		4,123			0	154	02/01/2032	1
31389Q PB 8	FNMA 30-Year Fixed 7.500% 03/01/32		06/01/2005	Paydown		103,661	103,661	108,239	108,327		(4,666)		(4,666)		103,661			0	2,702	03/01/2032	1
31389Q Q3 5	FNMA 15-Year Fixed 5.500% 07/01/17		06/01/2005	Paydown		100,652	100,652	100,628	100,620		32		32		100,652			0	2,404	07/01/2017	1
31389S US 1	FNMA 30-Year Fixed 7.500% 03/01/32		06/01/2005	Paydown		24,445	24,445	25,454	25,466		(1,021)		(1,021)		24,445			0	808	03/01/2032	1
31389T CY 6	FNMA 15-Year Fixed 5.500% 04/01/17		06/01/2005	Paydown		20,720	20,720	20,715	20,714		6		6		20,720			0	476	04/01/2017	1
31389X QJ 5	FNMA 15-Year Fixed 5.500% 04/01/17		06/01/2005	Paydown		124,555	124,555	124,526	124,517		38		38		124,555			0	3,338	04/01/2017	1
31389Y VK 4	FNMA 30-Year Fixed 7.500% 03/01/32		06/01/2005	Paydown		21	21	22	22		(1)		(1)		21			0	1	03/01/2032	1
31390B 6Y 9	FNMA 15-Year Fixed 5.500% 05/01/17		06/01/2005	Paydown		181,757	181,757	181,714	181,691		66		66		181,757			0	4,249	05/01/2017	1
31390B TY 4	FNMA 30-Year Fixed 7.500% 06/01/32		06/01/2005	Paydown		43,405	43,405	45,195	45,221		(1,816)		(1,816)		43,405			0	1,356	06/01/2032	1
31390D AJ 3	FNMA 30-Year Fixed 7.500% 05/01/32		06/01/2005	Paydown		10	10	10	10				0		10			0		05/01/2032	1
31390J DK 4	FNMA 15-Year Fixed 5.500% 06/01/17		06/01/2005	Paydown		32,540	32,540	32,532	32,531		9		9		32,540			0	745	06/01/2017	1
31390P MS 3	FNMA 30-Year Fixed 7.500% 08/01/32		06/01/2005	Paydown		412	412	429	429		(17)		(17)		412			0	13	08/01/2032	1
31390Q R4 9	FNMA 15-Year Fixed 5.500% 07/01/17		06/01/2005	Paydown		63,626	63,626	63,611	63,605		21		21		63,626			0	1,404	07/01/2017	1
31390R NA 7	FNMA 30-Year Fixed 7.500% 08/01/32		06/01/2005	Paydown		39,297	39,297	40,918	40,945		(1,648)		(1,648)		39,297			0	1,469	08/01/2032	1
31390S CU 3	FNMA 15-Year Fixed 5.500% 07/01/17		06/01/2005	Paydown		280,252	280,252	280,186	280,165		87		87		280,252			0	5,808	07/01/2017	1
31390S VX 6	FNMA 15-Year Fixed 5.500% 07/01/17		06/01/2005	Paydown		131,613	131,613	131,582	131,573		40		40		131,613			0	3,121	07/01/2017	1
31390W UC 4	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		3,388	3,388	3,219	3,220		168		168		3,388			0	64	10/01/2033	1
31391B QX 8	FNMA 30-Year Fixed 7.500% 09/01/32		06/01/2005	Paydown		111,094	111,094	115,676	115,763		(4,669)		(4,669)		111,094			0	3,955	09/01/2032	1
31391D UY 7	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		27,138	27,138	24,475	24,498		2,640		2,640		27,138			0	415	07/01/2033	1
31391T WR 5	FNMA 15-Year Fixed 4.500% 12/01/17		06/01/2005	Paydown		731,291	731,291	723,064	723,388		7,903		7,903		731,291			0	13,386	12/01/2017	1
31391W NT 4	FNMA 15-Year Fixed 5.000% 05/01/18		06/01/2005	Paydown		181,622	181,622	184,602	184,496		(2,874)		(2,874)		181,622			0	3,637	05/01/2018	1
31392M QN 5	FHLMC 2462 JE 6.500% 03/15/32		06/01/2005	Paydown		1,619,729	1,619,729	1,650,099	1,624,694		(4,965)		(4,965)		1,619,729			0	42,639	03/15/2032	1
31392P H2 4	FHLMC 2459 GE 6.500% 04/15/31		06/01/2005	Paydown		3,725,123	3,725,123	3,801,071	3,740,467		(15,344)		(15,344)		3,725,123			0	97,180	04/15/2031	1
31393A RB 5	FNMA 2003-25 FN 3.764% 04/25/18		06/25/2005	Paydown		1,395,974	1,395,974	1,395,974	1,395,974				0		1,395,974			0	18,515	04/25/2018	1
31393U P6 4	FNMA 2004-3 HA 4.000% 07/25/17		06/01/2005	Paydown		183,603	183,603	182,283	182,365		1,238		1,238		183,603			0	3,067	07/25/2017	1
31393Y 3A 1	FNMA 2004-55 LA 4.500% 06/25/21		06/01/2005	Paydown		1,610,294	1,610,294	1,576,326	1,578,495		31,799		31,799		1,610,294			0	29,612	06/25/2021	1
31394X 5V 4	FHLMC 2783 ZC 4.000% 04/15/19		06/01/2005	Paydown		50,320	50,320	41,724	41,543		8,777		8,777		50,320			0	608	04/15/2019	1
31395R AR 9	FHLMC R001 AE 4.375% 04/15/15		06/01/2005	Paydown		102,265	102,265	101,958	101,957		308		308		102,265			0	564	04/15/2015	1
31401G JU 9	FNMA 15-Year Fixed 5.000% 06/01/18		06/01/2005	Paydown		5,381	5,381	5,469	5,467		(86)		(86)		5,381			0	113	06/01/2018	1
31401J TK 4	FNMA 15-Year Fixed 5.000% 06/01/18		06/01/2005	Paydown		1,372	1,372	1,394	1,394		(22)		(22)		1,372			0	28	06/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31401L 6T 5	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		27,273	27,273	25,910	25,920		1,353		1,353		27,273			0	479	07/01/2033	1
31401L BN 2	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		9,573	9,573	9,094	9,098		475		475		9,573			0	204	07/01/2033	1
31401N 2H 1	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		4,455	4,455	4,232	4,234		221		221		4,455			0	83	08/01/2033	1
31401N 2T 5	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		28,241	28,241	26,829	26,840		1,401		1,401		28,241			0	578	08/01/2033	1
31401N MN 6	FNMA 15-Year Fixed 5.000% 07/01/18		06/01/2005	Paydown		20,026	20,026	20,355	20,343		(317)		(317)		20,026			0	418	07/01/2018	1
31401N PJ 2	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		6,668	6,668	6,334	6,337		331		331		6,668			0	116	08/01/2033	1
31401W ML 0	FNMA 15-Year Fixed 5.000% 07/01/18		06/01/2005	Paydown		141,744	141,744	144,069	143,979		(2,235)		(2,235)		141,744			0	3,444	07/01/2018	1
31401W MR 7	FNMA 15-Year Fixed 5.000% 07/01/18		06/01/2005	Paydown		60,666	60,666	61,662	61,625		(959)		(959)		60,666			0	1,276	07/01/2018	1
31401X KJ 5	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		1,975	1,975	1,781	1,783		192		192		1,975			0	37	07/01/2033	1
31401X KW 6	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		2,212	2,212	1,995	1,997		215		215		2,212			0	42	07/01/2033	1
31401Y B6 1	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		1,556	1,556	1,403	1,404		152		152		1,556			0	29	07/01/2033	1
31401Y JW 6	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		23,278	23,278	22,114	22,123		1,155		1,155		23,278			0	515	07/01/2033	1
31401Y K5 3	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		25,897	25,897	23,356	23,381		2,516		2,516		25,897			0	527	07/01/2033	1
31401Y VY 8	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		76,253	76,253	72,440	72,473		3,780		3,780		76,253			0	1,699	08/01/2033	1
31401Y VZ 5	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		24,287	24,287	23,073	23,082		1,205		1,205		24,287			0	375	08/01/2033	1
31401Y ZK 4	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		47,039	47,039	44,687	44,706		2,333		2,333		47,039			0	735	08/01/2033	1
31402B WT 7	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		63,385	63,385	60,215	60,237		3,148		3,148		63,385			0	1,411	07/01/2033	1
31402C ZC 9	FNMA 15-Year Fixed 5.000% 04/01/19		06/01/2005	Paydown		1,822,168	1,822,168	1,847,365	1,847,241		(25,073)		(25,073)		1,822,168			0	37,466	04/01/2019	1
31402D A7 5	FNMA 15-Year Fixed 5.000% 06/01/19		06/01/2005	Paydown		16,969	16,969	16,962	16,962		7		7		16,969			0	344	06/01/2019	1
31402D C4 0	FNMA 30-Year Fixed 5.000% 07/01/34		06/01/2005	Paydown		952,112	952,112	936,901	936,875		15,237		15,237		952,112			0	19,537	07/01/2034	1
31402D JS 0	FNMA 30-Year Fixed 5.500% 09/01/34		05/26/2005	Citigroup Global Markets		20,229,236	19,998,009	20,197,989	20,197,989				0		20,197,989		31,247	31,247	36,663	09/01/2034	1
31402D ML 1	FNMA 30-Year Fixed 6.000% 10/01/34		06/01/2005	Paydown		3,759,073	3,759,073	3,888,878	3,888,878		(129,805)		(129,805)		3,759,073			0	55,385	10/01/2034	1
31402E C2 2	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		4,253	4,253	4,040	4,042		211		211		4,253			0	80	07/01/2033	1
31402E F2 9	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		2,326	2,326	2,098	2,100		226		226		2,326			0	43	07/01/2033	1
31402E GK 8	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		4,068	4,068	3,669	3,673		395		395		4,068			0	76	07/01/2033	1
31402E R8 3	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		34,020	34,020	32,319	32,332		1,688		1,688		34,020			0	645	08/01/2033	1
31402G PD 9	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		4,731	4,731	4,267	4,271		460		460		4,731			0	89	07/01/2033	1
31402G PK 3	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		13,018	13,018	11,741	11,753		1,265		1,265		13,018			0	248	08/01/2033	1
31402H WH 0	FNMA 30-Year Fixed 4.500% 07/01/33		06/01/2005	Paydown		14,414	14,414	13,693	13,699		715		715		14,414			0	289	07/01/2033	1
31402J 3U 9	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		14,370	14,370	12,960	12,973		1,397		1,397		14,370			0	240	08/01/2033	1
31402J 6A 0	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		13,080	13,080	12,426	12,431		649		649		13,080			0	233	08/01/2033	1
31402J M4 6	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		10,883	10,883	10,339	10,343		540		540		10,883			0	236	08/01/2033	1
31402J NB 9	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		989	989	939	940		49		49		989			0	19	08/01/2033	1
31402J RE 9	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		279,502	279,502	256,050	256,257		23,245		23,245		279,502			0	5,413	08/01/2033	1
31402K 4Z 4	FNMA 30-Year Fixed 4.500% 09/01/33		06/01/2005	Paydown		13,155	13,155	12,497	12,503		652		652		13,155			0	205	09/01/2033	1
31402K J9 6	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		19,394	19,394	18,424	18,432		962		962		19,394			0	389	08/01/2033	1
31402K L4 4	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		39,817	39,817	37,826	37,841		1,976		1,976		39,817			0	705	08/01/2033	1
31402K LJ 1	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		23,919	23,919	22,723	22,732		1,187		1,187		23,919			0	409	08/01/2033	1
31402K NS 9	FNMA 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		292,469	292,469	292,283	292,286		183		183		292,469			0	6,381	08/01/2033	1
31402K P2 4	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		3,476	3,476	3,303	3,304		172		172		3,476			0	66	08/01/2033	1
31402K S8 8	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		54,547	54,547	51,820	51,841		2,706		2,706		54,547			0	848	08/01/2033	1
31402K TL 8	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		17,993	17,993	17,094	17,101		892		892		17,993			0	334	08/01/2033	1
31402L K8 4	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		40,787	40,787	38,748	38,763		2,024		2,024		40,787			0	806	08/01/2033	1
31402L KY 7	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		39,548	39,548	37,570	37,585		1,963		1,963		39,548			0	659	08/01/2033	1
31402L NQ 1	FNMA 30-Year Fixed 4.500% 09/01/33		06/01/2005	Paydown		4,851	4,851	4,608	4,610		241		241		4,851			0	92	09/01/2033	1
31402L QT 2	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		15,720	15,720	14,934	14,940		780		780		15,720			0	310	08/01/2033	1
31402L QV 7	FNMA 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		393,844	393,844	379,289	379,274		14,570		14,570		393,844			0	8,947	08/01/2033	1
31402M K5 8	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		16,004	16,004	15,204	15,210		794		794		16,004			0	335	08/01/2033	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31402M LS 7	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		7,935	7,935	7,538	7,541		394		394		7,935			0	129	08/01/2033	1
31402Q EL 1	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		3,619	3,619	3,438	3,439		180		180		3,619			0	67	08/01/2033	1
31402Q GD 7	FNMA 15 Year Fixed 4.000% 09/01/18		06/01/2005	Paydown		3,808	3,808	3,605	3,614		194		194		3,808			0	64	09/01/2018	1
31402R 4U 0	FNMA 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		187,620	187,620	187,718	187,718		(98)		(98)		187,620			0	4,299	08/01/2033	1
31402R Y5 2	FNMA 30-Year Fixed 5.500% 08/01/33		06/01/2005	Paydown		808,585	808,585	809,011	809,015		(430)		(430)		808,585			0	19,542	08/01/2033	1
31402T FJ 9	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		50,705	50,705	48,170	48,190		2,515		2,515		50,705			0	1,002	08/01/2033	1
31402U H4 7	FNMA 30-Year Fixed 4.500% 08/01/33		06/01/2005	Paydown		45,206	45,206	42,946	42,956		2,250		2,250		45,206			0	685	08/01/2033	1
31402U L2 6	FNMA 30-Year Fixed 4.500% 09/01/33		06/01/2005	Paydown		59,279	59,279	54,203	54,247		5,032		5,032		59,279			0	1,111	09/01/2033	1
31402U P4 8	FNMA 30-Year Fixed 4.500% 09/01/33		06/01/2005	Paydown		300,373	300,373	274,653	274,863		25,510		25,510		300,373			0	6,606	09/01/2033	1
31402U P7 1	FNMA 30-Year Fixed 4.500% 09/01/33		06/01/2005	Paydown		10,637	10,637	10,105	10,109		528		528		10,637			0	199	09/01/2033	1
31402U PN 6	FNMA 30-Year Fixed 4.500% 09/01/33		06/01/2005	Paydown		61,373	61,373	58,283	58,311		3,062		3,062		61,373			0	1,148	09/01/2033	1
31402W NN 4	FNMA 30-Year Fixed 5.500% 10/01/33		06/01/2005	Paydown		2,516,562	2,516,562	2,517,841	2,517,885		(1,323)		(1,323)		2,516,562			0	57,730	10/01/2033	1
31402W YJ 1	FNMA 30-Year Fixed 4.500% 09/01/33		06/01/2005	Paydown		64,536	64,536	61,310	61,329		3,207		3,207		64,536			0	1,092	09/01/2033	1
31402Y D5 0	FNMA 30-Year Fixed 4.500% 09/01/33		06/01/2005	Paydown		11,786	11,786	11,197	11,201		585		585		11,786			0	258	09/01/2033	1
31403B 6M 0	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		6,087	6,087	5,782	5,785		302		302		6,087			0	99	10/01/2033	1
31403B ZD 8	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		25,559	25,559	24,281	24,291		1,268		1,268		25,559			0	479	10/01/2033	1
31403C KQ 3	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		3,562	3,562	3,384	3,385		177		177		3,562			0	66	10/01/2033	1
31403C P9 6	FNMA 30-Year Fixed 4.500% 11/01/33		06/01/2005	Paydown		2,894	2,894	2,750	2,750		144		144		2,894			0	54	11/01/2033	1
31403E CU 9	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		1,227	1,227	1,166	1,166		61		61		1,227			0	22	10/01/2033	1
31403E TD 9	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		16,137	16,137	15,330	15,336		801		801		16,137			0	303	10/01/2033	1
31403F NK 6	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		22,342	22,342	21,225	21,234		1,108		1,108		22,342			0	438	10/01/2033	1
31403F P2 4	FNMA 30-Year Fixed 4.500% 11/01/33		06/01/2005	Paydown		28,768	28,768	27,329	27,341		1,427		1,427		28,768			0	549	11/01/2033	1
31403F YH 1	FNMA 15-Year Fixed 4.000% 06/01/19		06/01/2005	Paydown		21,211	21,211	20,099	20,115		1,096		1,096		21,211			0	360	06/01/2019	1
31403G 7E 6	FNMA 30-Year Fixed 4.500% 12/01/33		06/01/2005	Paydown		3,105	3,105	2,949	2,951		154		154		3,105			0	58	12/01/2033	1
31403G RF 1	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		48,720	48,720	46,284	46,301		2,419		2,419		48,720			0	909	10/01/2033	1
31403G RR 5	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		10,144	10,144	9,637	9,641		503		503		10,144			0	190	10/01/2033	1
31403H HT 0	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		11,235	11,235	10,674	10,678		557		557		11,235			0	212	10/01/2033	1
31403J EW 2	FNMA 30-Year Fixed 4.500% 10/01/33		06/01/2005	Paydown		2,948	2,948	2,801	2,801		147		147		2,948			0	55	10/01/2033	1
31403J F2 7	FNMA 30-Year Fixed 4.500% 11/01/33		06/01/2005	Paydown		71,372	71,372	67,804	67,833		3,539		3,539		71,372			0	1,081	11/01/2033	1
31403M F7 9	FNMA 15-Year Fixed 5.000% 12/01/18		06/01/2005	Paydown		118,118	118,118	118,835	118,830		(712)		(712)		118,118			0	2,350	12/01/2018	1
31403M UX 5	FNMA 30-Year Fixed 6.000% 12/01/33		06/01/2005	Paydown		1,424,807	1,424,807	1,409,692	1,409,593		15,214		15,214		1,424,807			0	34,909	12/01/2033	1
31403Q 4D 9	FNMA 30-Year Fixed 4.500% 11/01/33		06/01/2005	Paydown		5,164	5,164	4,906	4,908		256		256		5,164			0	97	11/01/2033	1
31403R TV 0	FNMA 15-Year Fixed 5.000% 01/01/19		06/01/2005	Paydown		24,794	24,794	24,784	24,784		10		10		24,794			0	544	01/01/2019	1
31403S XA 9	FNMA 30-Year Fixed 4.500% 11/01/33		06/01/2005	Paydown		3,610	3,610	3,429	3,431		179		179		3,610			0	67	11/01/2033	1
31403U 6Y 2	FNMA 15-Year Fixed 5.000% 12/01/18		06/01/2005	Paydown		17,737	17,737	17,730	17,730		7		7		17,737			0	353	12/01/2018	1
31403X V7 7	FNMA 15-Year Fixed 4.000% 06/01/19		06/01/2005	Paydown		21,733	21,733	20,593	20,610		1,123		1,123		21,733			0	363	06/01/2019	1
31403Y 5M 1	FNMA 15-Year Fixed 5.000% 04/01/19		06/01/2005	Paydown		32,937	32,937	33,264	33,261		(324)		(324)		32,937			0	780	04/01/2019	1
31404B VF 6	FNMA 15-Year Fixed 4.500% 01/01/19		06/01/2005	Paydown		404,628	404,628	394,623	394,679		9,949		9,949		404,628			0	7,431	01/01/2019	1
31404G DM 0	FNMA 15-Year Fixed 5.000% 01/01/19		06/01/2005	Paydown		32,021	32,021	32,009	32,008		13		13		32,021			0	576	01/01/2019	1
31404K LW 0	FNMA 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		628,434	628,434	603,787	603,752		24,682		24,682		628,434			0	12,294	04/01/2034	1
31404M 5L 8	FNMA 15-Year Fixed 4.000% 06/01/19		06/01/2005	Paydown		32,453	32,453	30,751	30,776		1,677		1,677		32,453			0	529	06/01/2019	1
31404M 5T 1	FNMA 15-Year Fixed 4.500% 06/01/19		06/01/2005	Paydown		597,203	597,203	582,436	582,538		14,665		14,665		597,203			0	10,812	06/01/2019	1
31404M DD 7	FNMA 15-Year Fixed 4.500% 04/01/19		06/01/2005	Paydown		763,652	763,652	760,072	760,072		3,580		3,580		763,652			0	10,904	04/01/2019	1
31404M DW 5	FNMA 15-Year Fixed 5.000% 04/01/19		06/01/2005	Paydown		8,891	8,891	8,979	8,978		(87)		(87)		8,891			0	185	04/01/2019	1
31404N S3 1	FNMA 15-Year Fixed 5.000% 04/01/19		06/01/2005	Paydown		9,818	9,818	9,915	9,915		(97)		(97)		9,818			0	222	04/01/2019	1
31404P 4H 1	FNMA 15-Year Fixed 4.500% 04/01/19		06/01/2005	Paydown		1,074,293	1,074,293	1,069,257	1,069,257		5,036		5,036		1,074,293			0	15,877	04/01/2019	1
31404P QM 6	FNMA 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		262,734	262,734	259,664	254,175		8,559		8,559		262,734			0	5,077	04/01/2034	1
31404R 5T 0	FNMA 30-Year Fixed 5.000% 05/01/34		06/01/2005	Paydown		1,036,959	1,036,959	985,840	985,878		51,081		51,081		1,036,959			0	22,277	05/01/2034	1
31404R SV 0	FNMA 15-Year Fixed 4.000% 07/01/19		06/01/2005	Paydown		70,205	70,205	66,524	66,576		3,629		3,629		70,205			0	1,220	07/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
31404R TS 6	FNMA 15-Year Fixed 5.000% 03/01/19		06/01/2005	Paydown		12,032	12,032	12,151	12,151		(119)		(119)		12,032			0	215	03/01/2019	1
31404R ZA 8	FNMA 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		353,198	353,198	339,346	339,329		13,869		13,869		353,198			0	7,373	04/01/2034	1
31404S AG 0	FNMA 30-Year Fixed 4.500% 08/01/34		06/01/2005	Paydown		34,492	34,492	33,339	33,339		1,153		1,153		34,492			0	466	08/01/2034	1
31404S FH 3	FNMA 30-Year Fixed 5.000% 04/01/34		06/01/2005	Paydown		989,544	989,544	982,379	957,099		32,445		32,445		989,544			0	19,844	04/01/2034	1
31404S NR 2	FNMA 15-Year Fixed 4.000% 05/01/19		06/01/2005	Paydown		4,211	4,211	3,990	3,993		218		218		4,211			0	70	05/01/2019	1
31404T RR 6	FNMA 30-Year Fixed 4.500% 05/01/34		06/01/2005	Paydown		9,440	9,440	9,124	9,124		316		316		9,440			0	144	05/01/2034	1
31404T VL 4	FNMA 15-Year Fixed 5.000% 06/01/19		06/01/2005	Paydown		30,292	30,292	30,593	30,590		(298)		(298)		30,292			0	597	06/01/2019	1
31404U L6 5	FNMA 30-Year Fixed 4.500% 06/01/34		06/01/2005	Paydown		23,458	23,458	22,673	22,674		784		784		23,458			0	407	06/01/2034	1
31404U WF 3	FNMA 15-Year Fixed 5.000% 06/01/19		06/01/2005	Paydown		122,528	122,528	122,480	122,478		50		50		122,528			0	2,967	06/01/2019	1
31404U YA 2	FNMA 15-Year Fixed 5.000% 06/01/19		06/01/2005	Paydown		91,366	91,366	91,330	91,329		37		37		91,366			0	2,082	06/01/2019	1
31404V X9 4	FNMA 15-Year Fixed 5.000% 05/01/19		06/01/2005	Paydown		4,395	4,395	4,439	4,438		(43)		(43)		4,395			0	92	05/01/2019	1
31404W H2 5	FNMA 30-Year Fixed 4.500% 05/01/34		06/01/2005	Paydown		31,076	31,076	30,036	30,037		1,039		1,039		31,076			0	414	05/01/2034	1
31404W TT 3	FNMA 15-Year Fixed 4.500% 05/01/19		06/01/2005	Paydown		1,708,629	1,708,629	1,666,380	1,666,667		41,962		41,962		1,708,629			0	33,039	05/01/2019	1
31404X AA 2	FNMA 30-Year Fixed 4.500% 07/01/34		06/01/2005	Paydown		8,954	8,954	8,654	8,655		299		299		8,954			0	134	07/01/2034	1
31404X K7 8	FNMA 30-Year Fixed 4.500% 11/01/34		06/01/2005	Paydown		14,736	14,736	14,243	14,243		493		493		14,736			0	225	11/01/2034	1
31404X LJ 1	FNMA 30-Year Fixed 5.500% 12/01/34		06/01/2005	Paydown		220,741	220,741	222,741	222,761		(2,020)		(2,020)		220,741			0	5,118	12/01/2034	1
31404Y E8 1	FNMA 15-Year Fixed 5.000% 05/01/19		06/01/2005	Paydown		24,013	24,013	24,251	24,249		(236)		(236)		24,013			0	552	05/01/2019	1
31405B GT 2	FNMA 15-Year Fixed 4.000% 06/01/19		06/01/2005	Paydown		2,665	2,665	2,525	2,527		138		138		2,665			0	44	06/01/2019	1
31405C UV 9	FNMA 15-Year Fixed 4.000% 06/01/19		06/01/2005	Paydown		15,579	15,579	14,762	14,774		805		805		15,579			0	232	06/01/2019	1
31405M QZ 3	FNMA 30-Year Fixed 5.500% 09/01/34		06/01/2005	Paydown		11,441	11,441	11,570	11,570		(129)		(129)		11,441			0	210	09/01/2034	1
31405M VQ 7	FNMA 30-Year Fixed 5.500% 09/01/34		06/01/2005	Paydown		934,246	934,246	947,092	947,092		(12,846)		(12,846)		934,246			0	18,580	09/01/2034	1
31405N ER 2	FNMA 30-Year Fixed 5.500% 09/01/34		06/01/2005	Paydown		19,886	19,886	20,109	20,110		(224)		(224)		19,886			0	392	09/01/2034	1
31405Q UU 0	FNMA 30-Year Fixed 4.500% 12/01/34		06/01/2005	Paydown		18,333	18,333	17,334	17,335		998		998		18,333			0	95	12/01/2034	1
31405R 4W 3	FNMA 30-Year Fixed 4.500% 01/01/35		06/01/2005	Paydown		37,303	37,303	36,056	36,056		1,247		1,247		37,303			0	560	01/01/2035	1
31405R HN 9	FNMA 30-Year Fixed 5.000% 10/01/34		06/01/2005	Paydown		699,703	699,703	690,260	690,260		9,443		9,443		699,703			0	12,702	10/01/2034	1
31405X CV 3	FNMA 30-Year Fixed 5.500% 11/01/34		06/01/2005	Paydown		1,760,175	1,760,175	1,783,015	1,783,015		(22,840)		(22,840)		1,760,175			0	34,673	11/01/2034	1
31406A BR 2	FNMA 30-Year Fixed 5.500% 12/01/34		06/01/2005	Paydown		683,140	683,140	694,348	694,348		(11,208)		(11,208)		683,140			0	12,713	12/01/2034	1
31406A BS 0	FNMA 30-Year Fixed 5.500% 12/01/34		06/01/2005	Paydown		12,719	12,719	12,862	12,862		(143)		(143)		12,719			0	233	12/01/2034	1
31406A CM 2	FNMA 30-Year Fixed 5.500% 12/01/34		06/01/2005	Paydown		100,842	100,842	101,977	101,976		(1,134)		(1,134)		100,842			0	1,797	12/01/2034	1
31406D GW 0	FNMA 30-Year Fixed 4.500% 01/01/35		06/01/2005	Paydown		14,139	14,139	13,369	13,369		770		770		14,139			0	80	01/01/2035	1
31406E J4 7	FNMA 30-Year Fixed 4.500% 01/01/35		06/01/2005	Paydown		4,274	4,274	4,132	4,131		143		143		4,274			0	63	01/01/2035	1
31406E UC 6	FNMA 30-Year Fixed 4.500% 01/01/35		06/01/2005	Paydown		23,534	23,534	22,360	22,360		1,174		1,174		23,534			0	191	01/01/2035	1
31406N QY 3	FNMA 30-Year Fixed 6.000% 04/01/35		06/01/2005	Paydown		61,768	61,768	63,399	63,399		(1,631)		(1,631)		61,768			0	309	04/01/2035	1
31406V B7 0	FNMA 30-Year Fixed 4.500% 04/01/35		06/01/2005	Paydown		24,803	24,803	23,307	23,307		1,496		1,496		24,803			0	140	04/01/2035	1
31406V CU 8	FNMA 30-Year Fixed 4.500% 04/01/35		06/01/2005	Paydown		20,120	20,120	18,906	18,906		1,214		1,214		20,120			0	113	04/01/2035	1
38373M MQ 0	GNMA 2005-002 B 4.116% 03/16/19		06/01/2005	Paydown		117,627	117,627	117,627	117,627				0		117,627			0	1,615	03/16/2019	1
38373T SA 4	GNMA 2001-62 PG 6.000% 01/20/31		06/01/2005	Paydown		1,380,802	1,380,802	1,453,294	1,416,269		(35,467)		(35,467)		1,380,802			0	34,163	01/20/2031	1
38373V EK 2	GNMA 2002-57 PL 6.000% 09/20/29		06/01/2005	Paydown		4,055,452	4,055,452	4,262,026	4,095,547		(40,095)		(40,095)		4,055,452			0	100,171	09/20/2029	1
3837H1 HF 1	GNMA 1998-11 Z 6.500% 04/20/28		06/01/2005	Paydown		347,941	347,941	324,306	315,619		32,322		32,322		347,941			0	(39,910)	04/20/2028	1
3837H3 Z2 6	GNMA 2000-1 Z 7.500% 01/20/30		06/01/2005	Paydown		716,990	716,990	674,217	665,720		51,270		51,270		716,990			0	(80,784)	01/20/2030	1
911760 JS 6	Vende 1996-3 5 Remic (c 11.635% 01/15/18		06/01/2005	Paydown		144,426	144,426	165,643	160,808		(16,382)		(16,382)		144,426			0	6,582	01/15/2018	1
3199999.	Total - Bonds - Special Revenue & Assessment					175,254,150	162,851,535	179,423,720	178,604,415	0	(981,778)	0	(981,778)	0	177,622,636	0	(2,368,486)	(2,368,486)	3,533,923	XXX	XXX
Bonds - Public Utilities																					
017363 AG 7	Allegheny Energy Supply 10.250% 11/15/07		06/23/2005	Various		12,320,750	11,150,000	11,150,000	11,150,000				0		11,150,000		1,170,750	1,170,750	706,524	11/15/2007	3FE
025537 AA 9	Amern Elec Pwr Co Nt 6.125% 05/15/06		04/15/2005	Call 102.5410		10,416,115	10,158,000	10,559,757	10,344,339		71,776		71,776		10,416,115			0	259,241	05/15/2006	2FE
100599 BV 0	BEC Energy Nt 4.875% 04/15/14		06/27/2005	Wachovia Capital Markets		6,157,680	6,000,000	6,102,082	6,102,082		(67)		(67)		6,102,015		55,665	55,665	204,750	04/15/2014	1FE
100599 BV 0	BEC Energy Nt 4.875% 04/15/14		06/24/2005	Basis Adjustment		(174,726)	6,000,000	(174,195)	(174,195)		(531)		(531)		(174,726)			0		04/15/2014	1FE
144141 CN 6	Carolina Pwr & Lt Co 1s 7.500% 04/01/05		04/01/2005	Maturity		10,000,000	10,000,000	9,978,700	9,998,736		1,264		1,264		10,000,000			0	375,000	04/01/2005	1FE
16371* AD 9	OH Edison Pwr Contract 7.680% 10/21/05		06/21/2005	Redemption 100.0000		769,373	769,373	769,373	769,373				0		769,373			0	24,641	10/21/2005	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
206828 AE 5	Conectiv Inc Nt 5.300% 06/01/05		06/01/2005	Maturity		19,000,000	19,000,000	18,984,796	18,995,347		4,653		4,653		19,000,000			0	503,500	06/01/2005	2FE
206828 AE 5	Conectiv Inc Nt 5.300% 06/01/05		05/31/2005	Basis Adjustment		19,272	12,000,000	(73,570)	(73,570)		92,842		92,842		19,272			0		06/01/2005	2FE
20682P AA 5	Conectiv Inc Mtn 6.730% 06/01/06		06/01/2005	Call 107.7698		4,093,097	3,798,000	3,979,163	3,903,315		189,782		189,782		4,093,097			0	127,803	06/01/2006	2FE
209111 DN 0	Cons Edison (Co of NY I 6.625% 12/15/05		06/30/2005	Basis Adjustment		42,493	7,900,000	(15,039)	(15,039)		57,532		57,532		42,493			0		12/15/2005	1FE
209615 BV 4	Cons Natl Gas Co Sr Nt 6.850% 04/15/11		06/27/2005	Basis Adjustment		(104,450)	5,675,000	(85,656)	(85,656)		(18,794)		(18,794)		(104,450)			0		04/15/2011	2FE
210371 AA 8	Constellation Energy Gr 7.875% 04/01/05		04/01/2005	Maturity		33,575,000	33,575,000	35,704,999	33,806,897		(231,897)		(231,897)		33,575,000			0	1,322,016	04/01/2005	2FE
210518 BL 9	Consumers Energy Co 1st 6.250% 09/15/06		05/06/2005	Call 103.4734		2,586,836	2,500,000	2,492,400	2,497,107		89,729		89,729		2,586,836			0	95,998	09/15/2006	2FE
23330A AC 4	DPL Inc Sr Nt 8.125% 09/01/31		06/21/2005	Citigroup Global Markets		5,775,000	5,000,000	4,860,565	4,865,240		677		677		4,865,917		909,084	909,084	330,642	09/01/2031	4FE
24570# AA 4	Southn CA Edison Co 0.000% 08/01/06		06/01/2005	Redemption 100.0000		1,772,158	1,772,158	1,328,853	1,667,118		105,040		105,040		1,772,158			0		08/01/2006	2
283677 AT 9	El Paso Elec Co 1st Mtg 8.900% 02/01/06		05/17/2005	Direct		8,971,907	8,815,000	9,103,047	8,887,407		(24,432)		(24,432)		8,862,975		108,932	108,932	799,609	02/01/2006	2FE
283677 AU 6	El Paso Elec Co Ist Mtg 9.400% 05/01/11		05/17/2005	Direct		5,336,500	5,000,000	5,687,500	5,268,350		(29,325)		(29,325)		5,239,025		97,475	97,475	355,900	05/01/2011	2FE
33632* TU 1	AL Pwr Co Ser A Lease 6.510% 04/30/06		04/30/2005	Redemption 100.0000		289,570	289,570	289,570	289,570				0		289,570			0	9,426	04/30/2006	1
33632* TV 9	AL Pwr Co Ser B Lease 7.210% 06/23/06		06/23/2005	Redemption 100.0000		185,071	185,071	185,071	185,071				0		185,071			0	6,670	06/23/2006	1
455665 AJ 8	Indiantown Cogeneration 9.260% 12/15/10		06/15/2005	Call 100.0000		123,261	123,261	123,303	123,296		(35)		(35)		123,261			0	5,707	12/15/2010	3FE
481927 AE 1	Juniper Generation Secd 5.040% 12/31/14		06/27/2005	Basis Adjustment		(57,255)	5,000,000	(60,505)	(60,505)		3,250		3,250		(57,255)			0		12/31/2014	2FE
63860# AA 1	Potomac Elec Pwr Co Sec 8.880% 12/21/19		06/21/2005	Redemption 100.0000		448,435	448,435	474,888	472,089		(23,654)		(23,654)		448,435			0	19,911	12/21/2019	2
67082* AA 8	Southn CA Edison Co 0.000% 06/01/07		06/01/2005	Redemption 100.0000		1,241,585	1,241,585	977,404	1,149,836		91,749		91,749		1,241,585			0		06/01/2007	2
677347 BT 2	OH Edison Co 1st Mtg 6.875% 04/01/05		04/01/2005	Maturity		2,755,000	2,755,000	2,861,756	2,765,753		(10,753)		(10,753)		2,755,000			0	94,703	04/01/2005	2FE
694308 GF 8	Pac Gas & Elec Co 1st M 3.820% 04/03/06		04/05/2005	Call 100.0000		6,886,000	6,886,000	6,886,000	6,886,000				0		6,886,000			0	104,211	04/03/2006	2FE
698462 AD 0	Panhandle Eastn Nt 7.250% 05/15/05		05/15/2005	Maturity		5,000,000	5,000,000	5,177,800	5,017,409		(17,409)		(17,409)		5,000,000			0	181,250	05/15/2005	2FE
723484 AF 8	Pinnacle West Cap Corp 3.543% 11/01/05		05/01/2005	Call 100.0000		18,000,000	18,000,000	18,000,000	18,000,000				0		18,000,000			0	293,801	11/01/2005	2FE
744516 E# 8	Pub Svc Co Of NC Inc Sr 8.750% 06/30/12		06/30/2005	Redemption 100.0000		300,000	300,000	300,000	300,000				0		300,000			0	13,125	06/30/2012	1
754427 AA 0	Ravenswood Unit 40 2004 5.996% 01/15/19		06/27/2005	Basis Adjustment		(414,597)	15,000,000	(406,773)	(406,773)		(7,824)		(7,824)		(414,597)			0		01/15/2019	1
805901 AT 2	Scana Corp Sr Nt 3.244% 11/15/06		04/01/2005	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	110,226	11/15/2006	2FE
873168 AH 1	TXU Corp Nt 4.800% 11/15/09		06/30/2005	Basis Adjustment		1,747	5,000,000	1,327	1,369		378		378		1,747			0		11/15/2009	3FE
89407# AA 6	Transwest Pipeline Co S 5.390% 11/17/14		06/27/2005	Basis Adjustment		(101,226)	2,400,000	(101,565)	(101,566)		340		340		(101,226)			0		11/17/2014	2
96640* AA 2	Whitkath Inc Secd Nt 8.125% 01/01/07		04/01/2005	Redemption 100.0000		200,921	200,921	200,921	200,921				0		200,921			0	8,162	01/01/2007	1
171489 AB 3	Churchill Falls Labrado 7.750% 12/15/07	C	06/15/2005	Call 100.0000		187,000	187,000	187,000	187,000				0		187,000			0	7,246	12/15/2007	1FE
66975Z AG 9	Nova Gas Trans Nts 8.500% 05/25/05	C	05/25/2005	Maturity		348,000	348,000	387,498	350,362		(2,362)		(2,362)		348,000			0	14,790	05/25/2005	1FE
87927V AE 8	Telecom Italia Cap Co G 5.250% 11/15/13	F.	04/20/2005	Lehman Brothers Inc.		10,038,000	10,000,000	10,115,180	10,115,155		(2,789)		(2,789)		10,112,366		(74,366)	(74,366)	233,333	11/15/2013	2FE
87927V AH 1	Telecom Italia Cap Co G 4.950% 09/30/14	F.	06/27/2005	Basis Adjustment		(625,463)	15,000,000	(631,751)	(631,751)		6,288		6,288		(625,463)			0		09/30/2014	2FE
3899999.	Total - Bonds - Public Utilities					175,363,055	247,477,375	175,319,899	172,750,087	0	345,429	0	345,429	0	173,095,515	0	2,267,539	2,267,539	6,208,184	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00077B 2Y 8	ABN Amro Mtg Corp 2002- 6.000% 10/25/32		06/01/2005	Paydown		4,869,613	4,869,613	5,041,572	4,959,589		(89,976)		(89,976)		4,869,613			0	142,938	10/25/2032	1FE
00077B 5X 7	ABN Amro Mtg Corp 2002- 5.000% 01/25/18		06/01/2005	Paydown		184,079	184,079	186,178	187,778		(3,699)		(3,699)		184,079			0	3,633	01/25/2018	1FE
00077B F8 1	ABN Amro Mtg Corp 2002- 5.500% 03/25/17		06/01/2005	Paydown		1,167,640	1,167,640	1,160,707	1,159,403		8,237		8,237		1,167,640			0	31,028	03/25/2017	1FE
00077Q AA 8	Abn Amro Bk NV Chicago 7.250% 05/31/05		05/31/2005	Maturity		1,375,000	1,375,000	1,368,208	1,374,590		410		410		1,375,000			0	49,844	05/31/2005	1FE
000780 LC 8	ABN Amro Mtg Corp 2003- 4.500% 08/25/18		06/01/2005	Paydown		2,209,865	2,209,865	2,185,004	2,185,022		24,843		24,843		2,209,865			0	41,986	08/25/2018	1FE
000780 LH 7	ABN Amro Mtg Corp 2003- 4.750% 08/25/18		06/01/2005	Paydown		815,206	815,206	808,646	808,674		6,532		6,532		815,206			0	16,349	08/25/2018	1FE
00103R AC 0	Aesop Fdg II LLC 1998-1 6.140% 05/20/06		05/20/2005	Paydown		1,666,667	1,666,667	1,706,315	1,669,103		(2,436)		(2,436)		1,666,667			0	38,375	05/20/2006	1FE
00103R AP 1	Aesop Fdg II LLC 2002-1 3.850% 10/20/06		06/20/2005	Paydown		5,000,000	5,000,000	5,173,633	5,043,662		(43,662)		(43,662)		5,000,000			0	88,229	10/20/2006	1FE
00103R AS 5	Aesop Fdg II LLC 2003-2 3.510% 06/20/07		04/01/2005	Paydown									0					0	(22,107)	06/20/2007	1FE
00103Y AE 1	AES Red Oak LLC Sec Bd 8.540% 11/30/19		05/31/2005	Call 100.0000		46,703	46,703	47,574	47,487		(784)		(784)		46,703			0	1,994	11/30/2019	4FE
001546 AG 5	AK Steel Corp Co Gtd 7.750% 06/15/12		04/07/2005	Merrill Lynch		764,400	780,000	733,320	739,503		1,096		1,096		740,599		23,801	23,801	19,646	06/15/2012	4FE
001641 AC 3	Coml Mtg Pass Thru Cert 8.961% 10/12/16		05/11/2005	Paydown		6,000,000	6,000,000	7,277,671	7,190,380		(1,190,380)		(1,190,380)		6,000,000			0	1,413,767	10/12/2016	1FE
001778 A* 0	AMR Emcare Holdco Term 5.730% 02/10/12		05/10/2005	Direct		988,429	988,429	988,429	988,429				0		988,429			0	11,988	02/10/2012	4FE
001778 A* 0	AMR Emcare Holdco Term 7.750% 02/10/12		05/31/2005	Redemption 100.0000		17,000	17,000	17,000	17,000				0		17,000			0	128	02/10/2012	4Z
00209A AD 8	AT&T Wireless Grp Sr Nt 7.350% 03/01/06		06/23/2005	Bank of America		3,053,327	2,985,000	3,264,903	3,138,299		(63,547)		(63,547)		3,074,752		(21,425)	(21,425)	181,003	03/01/2006	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
006848 AW 5	Adelphia Comms Corp Sr 8.125% 07/15/03		04/21/2005	R.W. Pressprich		609,650	685,000	260,300	260,300				0		260,300		349,350	349,350		07/15/2003	6
00755W GB 6	Advanta Mtg Loan Tr 199 3.320% 09/25/28		05/25/2005	Paydown		1,347,392	1,347,392	1,339,175	1,342,200		5,192		5,192		1,347,392			0	17,135	09/25/2028	1FE
00755W HR 0	Advanta Mtg Loan Tr 200 7.720% 03/25/15		06/01/2005	Paydown		13,036	13,036	14,095	13,667		(631)		(631)		13,036			0	420	03/25/2015	1FE
007585 A* 3	Advo Inc Sr Nt 5.710% 12/04/13		06/27/2005	Basis Adjustment		(59,165)	1,600,000	(59,591)	(59,591)		426		426		(59,165)			0		12/04/2013	2
00758R A* 5	Advanstar Comms Inc Ter 7.610% 10/12/08		06/20/2005	Redemption 100.0000		129,759	129,759	129,434	128,960		799		799		129,759			0	5,077	10/12/2008	4FE
00761H AG 6	Advanta Business Card M 3.560% 10/20/10		04/01/2005	Paydown									0					0	(22,496)	10/20/2010	1FE
00761H AK 7	Advanta Business Card M 3.290% 12/20/07		06/20/2005	Paydown		25,000,000	25,000,000	24,964,171	24,991,016		8,984		8,984		25,000,000			0	371,354	12/20/2007	1FE
00761H BG 5	Advanta Business Card M 4.310% 09/20/13		04/01/2005	Paydown									0					0	(22,663)	09/20/2013	2FE
007773 AB 0	Aerofreighter Fin Tr Fi 9.690% 12/15/14		06/15/2005	Paydown		480,862	480,862	476,004	476,660		4,202		4,202		480,862			0	16,285	12/15/2014	5FE
011588 AF 7	Alamosa DE Inc Co Gtd 0.000% 07/31/09		05/10/2005	Various		3,153,810	2,884,000	2,422,560	2,751,690		109,295		109,295		2,860,985		292,825	292,825		07/31/2009	5FE
01859P A@ 3	Alliance Gaming Corp Te 6.770% 09/04/09		06/30/2005	Redemption 100.0000		20,131	20,131	20,131	20,131				0		20,131			0	662	09/04/2009	4FE
01958X AX 5	Allied Waste North Amer 9.250% 09/01/12		04/21/2005	Call 109.2500		178,078	163,000	176,855	176,856		1,222		1,222		178,078			0	9,633	09/01/2012	4FE
01958X C# 2	Allied Waste Inds Inc 1.130% 01/15/10		04/01/2005	JP Morgan Securities									0					0	(3,013)	01/15/2010	3
01958X C@ 4	Allied Waste Inds Inc T 4.560% 01/15/10		05/25/2005	Redemption 100.0000									0					0	187	01/15/2010	3FE
01958X D# 1	Allied Waste Inds Inc 4.100% 01/15/10		04/01/2005	JP Morgan Securities									0					0	(4,749)	01/15/2010	3
02083* AA 4	Alpharma Corp Term Ln B 6.486% 10/05/08		06/30/2005	Redemption 100.0000		3,617	3,617	3,617	3,617				0		3,617			0	119	10/05/2008	4FE
02582J AZ 3	Amex-Optima Mt 2000-3 B 3.304% 11/15/07		04/15/2005	Paydown		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	73,564	11/15/2007	1FE
02635P SP 9	Amern Gen Fin Corp Sr N 4.625% 05/15/09		05/31/2005	Basis Adjustment		(117,365)	9,700,000	(108,766)	(110,812)		(6,553)		(6,553)		(117,365)			0		05/15/2009	1FE
030096 AE 1	Amern Stores Co Deb 7.400% 05/15/05		05/15/2005	Maturity		23,815,000	23,815,000	25,072,150	23,978,581		(163,581)		(163,581)		23,815,000			0	881,155	05/15/2005	2FE
03070Q A* 2	Ameristar Casinos Inc T 5.063% 12/26/06		03/31/2005	Direct		741,712	741,712	741,712	741,712				0		741,712			0	9,266	12/26/2006	3FE
03070Q A* 2	Ameristar Casinos Inc T 5.063% 12/26/06		03/31/2005	Redemption 100.0000		1,878	1,878	1,878	1,878				0		1,878			0	23	12/26/2006	3FE
03070Q A* 2	Ameristar Casinos Inc T 5.500% 12/26/06		06/30/2005	Redemption 100.0000		161,120	161,120	161,120	161,120				0		161,120			0	3,116	12/26/2006	4FE
03072S BT 1	Ameriquest Mtg Secs Inc 4.014% 05/25/32		06/25/2005	Paydown		6,583,522	6,583,522	6,583,522	6,583,522				0		6,583,522			0	94,257	05/25/2032	1FE
03072S CG 8	Ameriquest Mtg Secs Inc 3.934% 08/25/32		04/01/2005	Paydown									0					0	(19,075)	08/25/2032	1FE
03072S CH 6	Ameriquest Mtg Secs Inc 4.464% 08/25/32		04/01/2005	Paydown									0					0	(22,958)	08/25/2032	1FE
03072S CU 7	Ameriquest Mtg Secs Inc 4.014% 08/25/32		04/25/2005	Paydown		708,180	708,180	708,180	708,180				0		708,180			0	7,758	08/25/2032	1FE
03072S EN 1	Ameriquest Mtg Secs Inc 3.620% 12/26/33		04/26/2005	Paydown		4,526	4,526	4,526	4,526				0		4,526			0	48	12/26/2033	1FE
03072S EX 9	Ameriquest Mtg Secs Inc 3.724% 02/25/33		06/25/2005	Paydown		172,345	172,345	172,345	172,345				0		172,345			0	2,232	02/25/2033	1FE
03072S LV 5	Ameriquest Mtg Secs Inc 4.004% 01/25/34		04/01/2005	Paydown									0					0	(41,750)	01/25/2034	1FE
03072S MP 7	Ameriquest Mtg Secs Inc 3.823% 01/25/34		06/01/2005	Paydown		280,298	280,298	280,293	279,975		323		323		280,298			0	5,358	01/25/2034	1FE
03075@ AG 7	Amerigas Propane Lp 1st 8.830% 04/19/10		04/19/2005	Redemption 100.0000		1,388,250	1,388,250	1,434,253	1,414,300		(26,050)		(26,050)		1,388,250			0	59,326	04/19/2010	2
031162 AJ 9	Amgen Inc Sr Nt 4.850% 11/18/14		04/04/2005	Basis Adjustment		28,734	2,050,000	28,692	28,692		42		42		28,734			0		11/18/2014	1FE
031652 AQ 3	Amkor Tech Inc Sr Nt 7.750% 05/15/13		06/09/2005	Morgan Stanley Dean Witter		2,511,990	2,964,000	2,718,360	2,718,853		8,833		8,833		2,727,686		(215,696)	(215,696)	133,359	05/15/2013	4FE
032095 A* 2	Amphenol Corp Term Loan 4.736% 05/06/10		06/14/2005	Direct		54,800	54,800	54,800	54,800				0		54,800			0	1,186	05/06/2010	3
032095 A* 2	Amphenol Corp Term Loan 7.500% 05/06/10		05/25/2005	Redemption 100.0000									0					0	371	05/06/2010	3FE
039581 AB 9	Archstone Smith Tr Nt 8.200% 07/03/05		06/30/2005	Basis Adjustment		(4,696)	7,391	56,060	56,060		(60,756)		(60,756)		(4,696)			0		07/03/2005	2FE
042476 AH 4	Armstrong World Ind Inc 7.450% 05/15/29		04/27/2005	JP Morgan Securities		1,329,108	1,701,000	868,800	868,800				0		868,800		460,308	460,308		05/15/2029	6
04541G FK 3	ABSC Home Equity Ln 4.000% 08/13/33		06/01/2005	Paydown		1,063,858	1,063,858	1,062,895	1,059,820		4,038		4,038		1,063,858			0	17,738	08/13/2033	1FE
04542B EY 4	Asset Backed Fdg Ctf 3.734% 10/25/33		06/27/2005	Paydown		366,659	366,659	366,802	366,840		(181)		(181)		366,659			0	1,318	10/25/2033	1FE
04542B JP 8	Asset Backed Fdg Ctf 3.914% 07/25/34		04/01/2005	Paydown									0					0	(11,194)	07/25/2034	1FE
04621W AA 8	Assured Gtee US Hldg Co 7.000% 06/01/34		06/27/2005	Basis Adjustment		(445,791)	4,000,000	(444,298)	(444,298)		(1,493)		(1,493)		(445,791)			0		06/01/2034	1FE
04621X AD 0	Assurant Inc NT 6.750% 02/15/34		06/27/2005	Basis Adjustment		(81,980)	6,500,000	(83,129)	(83,129)		1,149		1,149		(81,980)			0		02/15/2034	2FE
05367D BR 7	Aviation Fin Grp LLC Ma 3.990% 07/11/26		06/13/2005	Redemption 100.0000		194,573	194,573	194,573	194,573				0		194,573			0	3,952	07/11/2026	1FE
05367D BS 5	Aviation Fin Grp LLC Ma 4.190% 07/11/26		06/13/2005	Redemption 100.0000		36,482	36,482	36,482	36,482				0		36,482			0	783	07/11/2026	1FE
05367D BT 3	Aviation Fin Grp LLC Ma 5.090% 07/11/26		06/13/2005	Redemption 100.0000		12,161	12,161	12,161	12,161				0		12,161			0	323	07/11/2026	1FE
05367D BX 4	Aviation Fin Grp LLC Ma 3.990% 08/30/24		06/13/2005	Redemption 100.0000		941,555	941,555	941,555	941,555				0		941,555			0	13,998	08/30/2024	1FE
05367D BY 2	Aviation Fin Grp LLC Ma 4.190% 08/30/24		06/13/2005	Redemption 100.0000		175,324	175,324	175,324	175,324				0		175,324			0	2,754	08/30/2024	1FE
05367D BZ 9	Aviation Fin Grp LLC Ma 5.590% 08/30/24		06/13/2005	Redemption 100.0000		58,441	58,441	58,441	58,441				0		58,441			0	1,263	08/30/2024	1FE
05368B AA 8	Aviation Fin Grp LLC FL 3.728% 12/15/23		06/15/2005	Redemption 100.0000		383,400	383,400	383,400	383,400				0		383,400			0	5,206	12/15/2023	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	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
05379B AE 7	Avista Corp 1st Mtg 7.750% 01/01/07		06/30/2005	Basis Adjustment		(53,336)	15,000,000	(85,906)	(85,906)		32,570		32,570		(53,336)			0		01/01/2007	2FE
054937 AB 3	BB&T Corp Sub Nt 6.375% 06/30/05		06/30/2005	Maturity		4,895,000	4,895,000	4,996,985	4,925,959		(30,959)		(30,959)		4,895,000			0	156,028	06/30/2005	1FE
05535D CF 9	Blackrock Capital Finan 7.250% 11/25/28		06/01/2005	Paydown		32,149	32,149	29,187	30,052		2,097		2,097		32,149			0	972	11/25/2028	1FE
055381 AK 3	BE Aerospace Sr Sub Nt 8.875% 05/01/11		06/21/2005	Various		5,184,495	5,040,000	4,146,263	4,255,153		35,380		35,380		4,290,533		893,962	893,962	268,193	05/01/2011	5FE
055395 AA 5	BCP Caylux Hldg SCA Sr 9.625% 06/15/14		03/07/2005	Call 109.4378		2,681,227	2,450,000	2,450,000	2,450,000		231,227		231,227		2,681,227			0	53,713	06/15/2014	4FE
05540# AA 0	BDG Setauket LLC (Home 7.530% 11/15/19		06/15/2005	Redemption 100.0000		22,133	22,133	27,778	27,391		(5,258)		(5,258)		22,133			0	695	11/15/2019	1
05564E BB 1	BRE Pptys Inc Nt 7.450% 01/15/11		05/23/2005	Bank of America		2,796,875	2,500,000	2,878,725	2,871,049		(21,568)		(21,568)		2,849,481		(52,606)	(52,606)	160,899	01/15/2011	2FE
05565E A@ 4	BMW US Capital LLC 3 Yr 3.670% 12/07/07		06/27/2005	Basis Adjustment		(63,481)	10,900,000	(89,813)	(89,813)		26,332		26,332		(63,481)			0		12/07/2007	1
05565E B* 5	BMW US Capital LLC 7 Yr 4.630% 12/07/11		06/27/2005	Basis Adjustment		(124,664)	4,300,000	(128,319)	(128,320)		3,656		3,656		(124,664)			0		12/07/2011	1
05873K AJ 7	Bally Total Fitness Hld 10.500% 07/15/11		04/28/2005	Various		4,266,543	4,349,000	4,223,153	4,226,456		4,645		4,645		4,231,101		35,441	35,441	365,456	07/15/2011	5FE
05947N BG 8	Banc of Amer Large Ln 4.150% 11/06/14		06/06/2005	Paydown		247,591	247,591	247,591	247,591				0		247,591			0	3,750	11/06/2014	1FE
05947U VH 8	Banc of Amer Coml Mtg I 3.455% 07/10/42		06/01/2005	Paydown		788,250	788,250	790,231	790,039		(1,789)		(1,789)		788,250			0	11,355	07/10/2042	1FE
05948X BV 2	Bk of Amer Mtg Sec 2003 4.341% 05/25/33		06/01/2005	Paydown		1,582,717	1,582,717	1,602,468	1,594,923		(12,206)		(12,206)		1,582,717			0	28,109	05/25/2033	1FE
05948X EB 3	Bk of Amer Mtg Sec 2003 4.033% 06/25/33		06/01/2005	Paydown		786,321	786,321	794,171	791,427		(5,106)		(5,106)		786,321			0	13,162	06/25/2033	1FE
05948X SR 3	Bk of Amer Mtg Sec 2003 4.750% 09/25/33		06/01/2005	Paydown		341,027	341,027	344,797	344,759		(3,732)		(3,732)		341,027			0	6,151	09/25/2033	1FE
05949A 6L 9	Bk of Amer Mtg Sec 2005 5.287% 06/25/35		06/01/2005	Paydown		28,676	28,676	28,960	28,960		(284)		(284)		28,676			0	126	06/25/2035	1FE
05949A XK 1	Bk of Amer Mtg Sec 2004 5.154% 12/25/34		06/01/2005	Paydown		117,148	117,148	118,418	119,552		(2,404)		(2,404)		117,148			0	(16,074)	12/25/2034	1FE
06050H D3 9	Bk of Amer Mtg Sec 2003 4.413% 03/25/33		06/01/2005	Paydown		990,393	990,393	1,000,284	999,684		(9,291)		(9,291)		990,393			0	18,563	03/25/2033	1FE
06423A AN 3	Bk One Corp Nt 6.000% 08/01/08		06/27/2005	Basis Adjustment		(29,040)	7,050,000	(6,423)	(6,424)		(22,616)		(22,616)		(29,040)			0		08/01/2008	1FE
07012E AG 5	Basketball Properties L 6.650% 03/01/25		06/01/2005	Redemption 100.0000		54,751	54,751	53,984	54,135		616		616		54,751			0	1,518	03/01/2025	1FE
071813 AS 8	Baxter Intl Inc Nt 5.250% 05/01/07		04/13/2005	Goldman Sachs & Co.		3,568,880	3,500,000	3,652,015	3,609,708		(13,351)		(13,351)		3,596,357		(27,477)	(27,477)	85,240	05/01/2007	2FE
07383F R6 7	Bear Stearns Coml Mtg 5.899% 07/11/42		06/01/2005	Basis Adjustment		(71,165)	6,409,000	(75,623)	(74,848)		3,683		3,683		(71,165)			0		07/11/2042	2FE
073879 EU 8	Bear Stearns ABS 2004-H 3.914% 08/25/34		04/01/2005	Paydown									0					0	(20,990)	08/25/2034	1FE
073914 TS 2	Bear Stearns Mtg Sec In 8.000% 11/25/29		06/01/2005	Paydown		80,877	80,877	80,749	80,610		267		267		80,877			0	2,675	11/25/2029	1FE
073928 D6 7	Bear Stearns Cos Inc (T 3.490% 01/30/09		06/28/2005	Bank of America		12,053,280	12,000,000	12,026,640	12,023,274		(2,496)		(2,496)		12,020,778		32,502	32,502	234,820	01/30/2009	1FE
073928 G5 6	Bear Stearns Cos Inc (T 3.640% 09/09/09		06/28/2005	Bear Stearns & Co.		20,060,000	20,000,000	20,000,000	20,000,000				0		20,000,000		60,000	60,000	339,511	09/09/2009	1FE
079867 AQ 0	BellSouth Telecomm Deb 6.300% 12/15/15		06/15/2005	Paydown		112,013	112,013	102,122	104,316		7,697		7,697		112,013			0	3,528	12/15/2015	1FE
084664 AT 8	Berkshire Hathaway Fin 4.850% 01/15/15		03/28/2005	Basis Adjustment		93,835	5,000,000	93,835	93,835				0		93,835			0		01/15/2015	1FE
093679 A* 9	Blockbuster Inc Term Ln 5.670% 09/19/11		05/01/2005	Citibank									0					0	10,461	09/19/2011	3FE
09377* AS 5	Bloomberg Lp Sr Nt 4.290% 04/21/10		06/27/2005	Basis Adjustment		(156,240)	7,400,000	(168,480)	(168,481)		12,241		12,241		(156,240)			0		04/21/2010	1
09536# AA 8	Blue Cross Blue Shield 7.100% 03/15/19		06/15/2005	Redemption 100.0000		120,980	120,980	122,928	123,205		(2,225)		(2,225)		120,980			0	4,279	03/15/2019	1
103304 A# 8	Boyd Gaming Corp Term L 5.240% 06/30/11		06/30/2005	Redemption 100.0000		12,500	12,500	12,500	12,500				0		12,500			0	285	06/30/2011	3FE
105340 A* 4	Brandywine Oper Ptn LP 4.340% 12/14/08		06/27/2005	Basis Adjustment		(236,465)	19,400,000	(282,174)	(282,174)		45,709		45,709		(236,465)			0		12/14/2008	2
105340 AA 1	Brandywine Realty Tr Nt 4.500% 11/01/09		06/27/2005	Basis Adjustment		(216,385)	12,000,000	(233,522)	(233,522)		17,137		17,137		(216,385)			0		11/01/2009	2FE
109641 AE 0	Brinker Intl Inc Nt 5.750% 06/01/14		05/04/2005	Citigroup Global Markets		10,398,330	10,000,000	9,947,600	9,950,483		1,385		1,385		9,951,868		446,462	446,462	249,007	06/01/2014	2FE
110122 AF 5	Bristol Myers Squibb Co 4.750% 10/01/06		04/04/2005	Direct		10,627,890	10,500,000	10,823,085	10,747,337		(35,158)		(35,158)		10,712,179		(84,289)	(84,289)	253,523	10/01/2006	1FE
110122 AG 3	Bristol Myers Squibb Co 5.750% 10/01/11		04/29/2005	Basis Adjustment		(45,926)	4,000,000	(44,715)	(44,715)		(1,211)		(1,211)		(45,926)			0		10/01/2011	1FE
11125# AA 1	Broad St Contract Ptn N 6.000% 12/31/07		06/30/2005	Redemption 100.0000		249,244	249,244	249,244	216,795		32,449		32,449		249,244			0	7,532	12/31/2007	1
117043 AH 2	Brunswick Corp Nt 5.000% 06/01/11		06/27/2005	Basis Adjustment		(189,926)	8,000,000	(190,214)	(190,214)		288		288		(189,926)			0		06/01/2011	2FE
125152 AC 2	CE Generation Llc Nt 7.416% 12/15/18		06/15/2005	Call 100.0000		277,500	277,500	271,768	272,562		4,938		4,938		277,500			0	10,290	12/15/2018	3FE
12532* AA 0	Burlington Northn Santa 5.660% 01/15/23		06/27/2005	Basis Adjustment		(131,904)	1,623,932	(131,314)	(131,314)		(590)		(590)		(131,904)			0		01/15/2023	1
12532@ AA 8	Burlington Northn Santa 5.660% 01/15/23		06/27/2005	Basis Adjustment		(131,515)	1,623,932	(130,909)	(130,909)		(606)		(606)		(131,515)			0		01/15/2023	1
12533# AA 5	Burlington Northn Santa 5.660% 01/15/23		06/27/2005	Basis Adjustment		(182,414)	2,435,897	(181,517)	(181,516)		(898)		(898)		(182,414)			0		01/15/2023	1
12533* AA 9	Burlington Northn Santa 5.660% 01/15/23		06/27/2005	Basis Adjustment		(228,455)	1,804,233	(227,303)	(227,302)		(1,153)		(1,153)		(228,455)			0		01/15/2023	1
12546* AC 0	Cmnty Health Sys Inc Te 4.850% 08/20/11		06/30/2005	Redemption 100.0000		22,500	22,500	22,500	22,500				0		22,500			0	91	08/20/2011	3FE
12546* AC 0	Cmnty Health Sys Inc Te 5.070% 08/20/11		05/25/2005	Direct		22,500	22,500	22,500	22,500				0		22,500			0	500	08/20/2011	3FE
125564 CN 2	CIT Equipment Collatera 2.930% 09/20/10		06/20/2005	Paydown		937,819	937,819	937,714	937,726		93		93		937,819			0	11,407	09/20/2010	1FE
125564 CP 7	CIT Equipment Collatera 3.260% 09/20/10		06/20/2005	Paydown		525,036	525,036	525,002	525,006		30		30		525,036			0	7,106	09/20/2010	2FE
125581 AB 4	CIT Group Hldgs Inc Nt 7.750% 04/02/12		06/27/2005	Basis Adjustment		(34,710)	3,000,000	(19,808)	(19,808)		(14,902)		(14,902)		(34,710)			0		04/02/2012	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
12558M BG 6	CIT Group Home Equity L 2.350% 04/20/27		06/01/2005	Paydown		5,212,873	5,212,873	5,212,513	5,207,416		5,457		5,457		5,212,873			0	50,993	04/20/2027	1FE
125925 DH 7	CMC Securities Corp IV 7.250% 10/25/27		06/01/2005	Paydown		109,291	109,291	110,862	109,725		(434)		(434)		109,291			0	3,015	10/25/2027	1FE
125925 DJ 3	CMC Securities Corp IV 7.250% 10/25/27		06/01/2005	Paydown		50,442	50,442	50,316	50,251		191		191		50,442			0	1,392	10/25/2027	1FE
125925 EN 3	CMC Securities Corp IV 7.250% 11/25/27		06/01/2005	Paydown		118,955	118,955	118,918	118,624		331		331		118,955			0	1,323	11/25/2027	1FE
12613K AA 7	CNL Fdg 1998-1 A1A 6.170% 05/18/07		06/01/2005	Paydown		479,752	479,752	479,677	478,861		891		891		479,752			0	15,792	05/18/2007	1FE
12613X CH 2	CNH Eq Tr 2004-A B 3.310% 09/15/11		06/15/2005	Paydown		577,600	577,600	577,531	577,535		65		65		577,600			0	7,851	09/15/2011	1FE
12615S AB 6	CNH Wholesale MT 2003-1 3.970% 08/15/08		04/01/2005	Paydown									0					0	(15,132)	08/15/2008	1FE
12626P AE 3	CRH Amer Inc Nt 5.300% 10/15/13		04/14/2005	Wachovia Capital Markets		2,009,740	2,000,000	2,084,180	2,084,180		(1,396)		(1,396)		2,082,784		(73,044)	(73,044)	54,178	10/15/2013	2FE
126408 AD 5	CSX Corp Deb 9.000% 08/15/06		06/15/2005	Direct		2,753,296	2,600,000	2,929,810	2,838,755		(65,621)		(65,621)		2,773,134		(19,838)	(19,838)	201,500	08/15/2006	2FE
126408 BL 6	CSX Corp Deb 7.900% 05/01/17		06/15/2005	Direct		297,516	236,000	282,714	278,172		(1,079)		(1,079)		277,093		20,423	20,423	13,962	05/01/2017	2FE
12641L BP 7	CSX Corp Nt 6.460% 06/22/05		06/22/2005	Maturity		5,500,000	5,500,000	5,955,730	5,595,040		(95,040)		(95,040)		5,500,000			0	287,201	06/22/2005	2FE
12666# AA 4	CVS Corp Sr Nt 7.350% 01/15/23		06/15/2005	Redemption 100.0000		146,657	146,657	152,688	152,646		(5,989)		(5,989)		146,657			0	4,495	01/15/2023	1
126671 PV 2	Countrywide ABS Ctf 200 5.960% 11/25/16		04/01/2005	Paydown		869,962	869,962	914,004	869,948		14		14		869,962			0	17,283	11/25/2016	1FE
126673 EC 2	Countrywide ABS Ctf 200 3.934% 12/25/34		04/01/2005	Paydown									0					0	(27,250)	12/25/2034	1FE
126673 G2 2	Countrywide ABS Ctf 3.784% 05/25/35		06/27/2005	Paydown		422,315	422,315	422,315	422,315				0		422,315			0	1,128	05/25/2035	1FE
126673 RL 8	Countrywide ABS Ctf 200 3.814% 05/25/35		04/01/2005	Paydown									0					0	(23,567)	05/25/2035	1FE
12669D L9 7	Countrywide Home Ln 200 5.000% 04/25/18		06/01/2005	Paydown		704,456	704,456	710,730	711,304		(6,848)		(6,848)		704,456			0	15,151	04/25/2018	1FE
12669E HN 9	Countrywide Home Ln 200 3.738% 06/25/33		06/01/2005	Paydown		229,740	229,740	232,038	231,551		(1,811)		(1,811)		229,740			0	(2,161)	06/25/2033	1FE
12669E W3 6	Countrywide Home Ln 200 5.250% 09/25/23		06/01/2005	Paydown		983,747	983,747	987,744	987,179		(3,432)		(3,432)		983,747			0	20,561	09/25/2023	1FE
12673G AA 3	Fred Meyer Inc Lease Tr 8.500% 07/15/17		04/15/2005	Redemption 100.0000		74,783	74,783	81,326	80,344		(5,561)		(5,561)		74,783			0	3,211	07/15/2017	2
127210 AA 0	Cadbury Schweppes Fin N 3.875% 10/01/08		04/12/2005	Wachovia Capital Markets		6,830,670	7,000,000	6,921,880	6,921,880		2,662		2,662		6,924,542		(93,872)	(93,872)	146,174	10/01/2008	2FE
131347 BL 9	Calpine Corp Secd Nt 9.625% 10/01/14		04/27/2005	Goldman Sachs & Co.		1,563,700	1,646,000	1,633,030	1,633,236		273		273		1,633,509		(69,809)	(69,809)	93,296	10/01/2014	4FE
13134@ AA 8	Calpine Northbrook Ener 2.515% 01/23/07		04/23/2005	Redemption 100.0000		1,755,011	1,755,011	1,733,951	1,741,368		13,643		13,643		1,755,011			0	22,314	01/23/2007	1
13861# AA 5	Cantor Fitzgerald LP Sr 5.190% 04/01/10		06/27/2005	Basis Adjustment		(117,957)	5,400,000	(123,120)	(123,120)		5,163		5,163		(117,957)			0		04/01/2010	2
139732 DN 8	Cap Auto Recvs Asset Tr 2.750% 04/16/07		06/15/2005	Paydown		114,767	114,767	114,747	114,760		7		7		114,767			0	1,493	04/16/2007	1FE
14040E HH 8	Cap One Bk Nt 5.750% 09/15/10		04/12/2005	Lehman Brothers Inc.		7,757,925	7,500,000	7,947,675	7,925,867		(18,792)		(18,792)		7,907,075		(149,150)	(149,150)	251,563	09/15/2010	2FE
14041N BA 8	Cap One Multi Asset 4.790% 08/15/13		06/30/2005	Basis Adjustment		(97,324)	6,700,000	(99,484)	(99,484)		2,160		2,160		(97,324)			0		08/15/2013	1FE
140553 CL 0	Capitalsource Coml Ln T 3.960% 02/20/14		06/20/2005	Paydown		611,963	611,963	611,963	611,963				0		611,963			0	1,774	02/20/2014	1FE
14075# AA 5	Novar Fin LLC Tranche A 8.230% 07/25/07		06/27/2005	Call 108.1215		4,000,496	3,700,000	3,940,796	3,847,212		153,284		153,284		4,000,496			0	280,826	07/25/2007	2
14075# AC 1	Novar Fin LLC Tranche C 8.350% 07/25/10		06/27/2005	Call 118.5226		17,778,390	15,000,000	15,627,917	15,627,917		2,150,473		2,150,473		17,778,390			0	1,155,083	07/25/2010	2
14075# AC 1	Novar Fin LLC Tranche C 8.350% 07/25/10		06/22/2005	Basis Adjustment		(146,765)	10,000,000	(127,914)	(127,914)		(18,851)		(18,851)		(146,765)			0		07/25/2010	2
146063 AB 8	Carss Fin 2004-A B2 4.170% 01/15/11		06/15/2005	Paydown		1,057,105	1,057,105	1,057,105	1,057,105				0		1,057,105			0	15,904	01/15/2011	2FE
14745# AA 5	Casella Waste Sys Inc T 5.688% 01/24/10		04/29/2005	Redemption 100.0000		2,385,000	2,385,000	2,385,000	2,385,000				0		2,385,000			0	55,352	01/24/2010	4FE
14745# AA 5	Casella Waste Sys Inc T 5.750% 01/24/10		04/29/2005	Redemption 100.0000		4,230,000	4,230,000	4,230,000	4,230,000				0		4,230,000			0	108,906	01/24/2010	4FE
14911Q DF 5	Caterpillar Finl Svcs C 5.500% 05/15/05		05/15/2005	Maturity		500,000	500,000	517,135	502,722		(2,722)		(2,722)		500,000			0	13,750	05/15/2005	1FE
15132E AR 9	Cendant Mtg Corp 2002-4 6.500% 07/25/32		06/01/2005	Paydown		294,505	294,505	299,152	302,136		(7,631)		(7,631)		294,505			0	8,159	07/25/2032	1FE
15135@ AE 4	Centennial Cell Oper Co 5.570% 02/09/11		05/03/2005	CSFB in London		297,786	293,254	293,669	293,651		(22)		(22)		293,629		4,156	4,156	6,110	02/09/2011	4FE
15135@ AE 4	Centennial Cell Oper Co 5.630% 02/09/11		05/03/2005	CSFB in London		4,701,879	4,630,326	4,634,247	4,634,113		(241)		(241)		4,633,872		68,008	68,008	60,017	02/09/2011	4FE
15135@ AE 4	Centennial Cell Oper Co 5.740% 02/09/11		05/03/2005	CSFB in London		3,918,233	3,858,605	3,864,269	3,864,075		(337)		(337)		3,863,738		54,495	54,495	60,538	02/09/2011	4FE
15135@ AE 4	Centennial Cell Oper Co 5.770% 02/09/11		05/03/2005	CSFB in London		391,823	385,860	386,303	386,284		(20)		(20)		386,264		5,560	5,560	9,043	02/09/2011	4FE
15135E AB 1	Centennial Cell Comms S 10.125% 06/15/13		05/04/2005	Goldman Sachs & Co.		1,160,041	1,051,000	1,051,000	1,051,000				0		1,051,000		109,041	109,041	42,566	06/15/2013	5FE
152314 DH 0	Centex Home Equity 2001 6.250% 04/25/31		06/01/2005	Paydown		157,321	157,321	160,221	157,599		(278)		(278)		157,321			0	4,079	04/25/2031	1FE
152314 FE 5	Centex Home Equity 2002 3.974% 04/25/32		04/01/2005	Paydown									0					0	(46,553)	04/25/2032	1FE
158510 BG 1	Champion Home Eq Loan T 3.624% 09/25/28		06/27/2005	Paydown		65,144	65,144	65,144	65,144				0		65,144			0	(513)	09/25/2028	1FE
16117P AF 7	Charter Comm Hldg Sr Di 9.920% 04/01/11		05/19/2005	Various		930,342	1,347,657	545,801	722,569		17,991		17,991		740,560		189,782	189,782	86,439	04/01/2011	5FE
16117P BD 1	Charter Comm Hldg Nt 0.000% 05/15/11		05/03/2005	First Boston Corp.		1,144,780	1,768,000	956,978	1,172,512		66,468		66,468		1,238,980		(94,200)	(94,200)		05/15/2011	6FE
16119* AD 6	Charter Comms Operating 6.370% 04/23/11		06/30/2005	Redemption 100.0000		58,397	58,397	58,397	58,397				0		58,397			0	641	04/23/2011	4FE
16119* AD 6	Charter Comms Operating 6.440% 04/23/11		04/27/2005	Various		5,685,262	5,657,197	5,657,197	5,657,197				0		5,657,197		28,065	28,065	145,851	04/23/2011	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
161505 BY 7	Chase Coml Mtg Sec 1998 6.560% 05/18/08		06/01/2005	Paydown		220,379	220,379	217,916	218,927		1,452		1,452		220,379			0	7,545	05/18/2008	1FE
161505 HZ 8	Chase Coml Mtg Sec 2000 6.421% 02/12/16		04/01/2005	Paydown									0					0	(82,938)	02/12/2016	1FE
16151R AF 0	Chase Cr Card Mt 2000-1 3.320% 06/15/07		04/01/2005	Paydown		24,000	24,000	24,000	24,000				0		24,000			0	193	06/15/2007	2FE
161542 BP 9	Chase Fdg Ln Acquisitio 4.164% 11/25/30		06/25/2005	Paydown		69,117	69,117	68,898	69,467		(350)		(350)		69,117			0	1,264	11/25/2030	1FE
161551 CJ 3	Chase Fdg Mtg Ln ABS Ct 7.801% 12/25/11		05/01/2005	Paydown		737,398	737,398	737,366	734,327		3,071		3,071		737,398			0	(13,648)	12/25/2011	1FE
161551 EH 5	Chase Fdg Mtg Ln ABS Ct 5.214% 05/25/31		05/25/2005	Paydown		186,438	186,438	187,079	187,220		(782)		(782)		186,438			0	5,242	05/25/2031	2FE
161581 CE 1	Chase Manhattan Auto Ow 4.170% 09/15/08		06/15/2005	Paydown		324,041	324,041	323,966	324,025		16		16		324,041			0	5,552	09/15/2008	1FE
16162T A4 8	Chase Mtg Fin Corp 2001 6.500% 08/25/16		04/01/2005	Paydown		1,757,757	1,757,757	1,788,105	1,772,184		(14,427)		(14,427)		1,757,757			0	42,164	08/25/2016	1FE
16162T KQ 8	Chase Mtg Fin Corp 1999 6.500% 07/25/29		06/01/2005	Paydown		2,070,398	2,070,398	1,852,359	1,940,612		129,786		129,786		2,070,398			0	66,719	07/25/2029	1FE
16162W AL 3	Chase Mtg Fin Corp 2003 4.750% 11/25/18		06/01/2005	Paydown		806,025	806,025	794,879	795,670		10,355		10,355		806,025			0	15,689	11/25/2018	1FE
163714 AB 4	Chemical Bank Sub Nt 7.000% 06/01/05		06/01/2005	Maturity		100,000	100,000	109,273	101,743		(1,743)		(1,743)		100,000			0	3,500	06/01/2005	1FE
172062 AE 1	Cincinnati Finl Corp Nt 6.125% 11/01/34		06/27/2005	Basis Adjustment		(1,029,647)	10,000,000	(1,028,501)	(1,028,501)		(1,146)		(1,146)		(1,029,647)			0		11/01/2034	1FE
172973 NP 0	Citicorp Mtg Sec Inc 5.000% 03/25/18		06/01/2005	Paydown		37,705	37,705	38,480	39,021		(1,316)		(1,316)		37,705			0	772	03/25/2018	1FE
17302X AF 3	Citgo Petroleum Corp Sr 6.000% 10/15/11		04/19/2005	Lehman Brothers Inc.		2,149,200	2,160,000	2,159,457	2,159,432		(39)		(39)		2,159,393		(10,193)	(10,193)	64,800	10/15/2011	3FE
17307G MJ 4	Citigroup Mtg Ln Tr 4.483% 12/25/34		06/01/2005	Paydown		416,433	416,433	417,213	417,351		(918)		(918)		416,433			0	(39,779)	12/25/2034	1FE
178777 A* 9	Cityplace Hldg Corp Sec 7.040% 10/31/08		05/01/2005	Redemption 100.0000		631,730	631,730	637,340	636,223		(4,493)		(4,493)		631,730			0	22,237	10/31/2008	2
18155# AA 9	Clark St Redevelopmnt F 7.450% 07/15/14		06/15/2005	Redemption 100.0000		162,759	162,759	162,759	162,759				0		162,759			0	5,048	07/15/2014	1
184502 AP 7	Clear Channel Comms Inc 5.750% 01/15/13		05/17/2005	Lehman Brothers Inc.		4,782,300	5,000,000	5,012,500	5,012,083		(452)		(452)		5,011,631		(229,331)	(229,331)	243,576	01/15/2013	2FE
19390N AE 7	CMO Trust 44 F Remic 4.075% 07/01/18		06/01/2005	Paydown		40,845	40,845	41,362	36,607		4,238		4,238		40,845			0	598	07/01/2018	1FE
19390Q AF 7	CMO Trust 46 C Remic (t 9.500% 09/01/18		06/01/2005	Paydown		46,820	46,820	48,702	48,928		(2,108)		(2,108)		46,820			0	1,841	09/01/2018	1FE
195891 AC 0	Colonial Realty LP Nt 7.000% 07/14/07		06/27/2005	Basis Adjustment		(4,206)	1,350,000	840	840		(5,046)		(5,046)		(4,206)			0		07/14/2007	2FE
195891 AD 8	Colonial Realty LP Sr N 6.875% 08/15/12		06/27/2005	Basis Adjustment		(167,336)	5,000,000	(156,701)	(156,701)		(10,635)		(10,635)		(167,336)			0		08/15/2012	2FE
195891 AG 1	Colonial Realty LP Nt 6.250% 06/15/14		06/27/2005	Deutsche Bank		8,513,760	8,000,000	8,174,920	8,174,920		(120)		(120)		8,174,800		338,960	338,960	266,667	06/15/2014	2FE
195891 AG 1	Colonial Realty LP Nt 6.250% 06/15/14		06/24/2005	Basis Adjustment		(142,446)	8,000,000	(141,455)	(141,455)		(991)		(991)		(142,446)			0		06/15/2014	2FE
197677 AG 2	Columbia HCA Healthcare 7.690% 06/15/25		06/21/2005	Bank of America		2,431,491	2,285,000	2,230,983	2,233,768		497		497		2,234,265		197,226	197,226	92,251	06/15/2025	3FE
19767Q AQ 8	Columbia HCA Healthcare 7.580% 09/15/25		06/21/2005	Bank of America		2,338,763	2,250,000	1,854,563	1,876,611		2,926		2,926		1,879,537		459,225	459,225	132,176	09/15/2025	3FE
200339 AP 4	Comerica Inc Sub Nt 7.250% 06/15/07		06/27/2005	Basis Adjustment		(4,044)	1,375,000	2,755	2,755		(6,799)		(6,799)		(4,044)			0		06/15/2007	1FE
20047H AJ 4	Coml Mtg Pass Thru Ctf 3.540% 07/15/16		06/15/2005	Paydown		74,354	74,354	74,354	74,354				0		74,354			0	1,192	07/15/2016	1FE
20047H AK 1	Coml Mtg Pass Thru Ctf 3.590% 07/15/16		06/15/2005	Paydown		60,382	60,382	60,382	60,382				0		60,382			0	984	07/15/2016	1FE
20274# AB 9	Comwlth Brands Inc Term 6.625% 08/28/07		04/01/2005	Deutsche Bank					631		(221)		(221)		410		(410)	(410)	(334)	08/28/2007	4FE
20274# AB 9	Comwlth Brands Inc Term 6.625% 08/28/07		04/01/2005	Redemption 0.0000					(631)		631		631					0	54	08/28/2007	4FE
20461* AB 6	Complete Energy Svc Ter 6.375% 02/08/12		06/30/2005	Redemption 100.0000		10,000	10,000	10,000	10,000				0		10,000			0	161	02/08/2012	4Z
205887 BA 9	Conagra Inc Nt 6.750% 09/15/11		06/27/2005	Basis Adjustment		(294,216)	11,000,000	(267,391)	(267,391)		(26,825)		(26,825)		(294,216)			0		09/15/2011	2FE
207410 A# 8	Conmed Corp Term Ln C 5.534% 06/12/10		06/30/2005	Redemption 100.0000		70,760	70,760	70,760	70,760				0		70,760			0	1,890	06/12/2010	3FE
20763# BC 4	Occidental Pete Corp Si 10.300% 06/14/09		06/14/2005	Redemption 100.0000		253,718	253,718	264,957	263,798		(10,080)		(10,080)		253,718			0	13,066	06/14/2009	2
20763# BD 2	Occidental Chemical Sin 10.300% 06/14/09		06/14/2005	Redemption 100.0000		771,654	771,654	811,139	806,230		(34,576)		(34,576)		771,654			0	40,505	06/14/2009	2
207633 @T 6	Amoco Corp Ser B Sr Nt 8.810% 06/14/09		06/14/2005	Redemption 100.0000		238,544	238,544	245,182	244,092		(5,548)		(5,548)		238,544			0	10,508	06/14/2009	1
20825U AB 0	Conoco Fdg Co Co Gtee 6.350% 10/15/11		06/30/2005	Basis Adjustment		(574,926)	20,000,000	(560,768)	(560,768)		(14,158)		(14,158)		(574,926)			0		10/15/2011	1FE
21075W BG 9	ContiMortgage Home Equi 3.700% 06/15/25		06/15/2005	Paydown		341	341	341	341				0		341			0	4	06/15/2025	1FE
21075W FZ 3	ContiMortgage Home Equi 6.630% 09/15/16		06/01/2005	Paydown		150,824	150,824	156,292	150,543		281		281		150,824			0	4,143	09/15/2016	1FE
21075W GK 5	ContiMortgage Home Equi 6.870% 03/15/24		06/01/2005	Paydown		189,929	189,929	189,929	189,426		503		503		189,929			0	5,384	03/15/2024	1FE
210805 DD 6	Contl Airls Equip Tr Pa 7.707% 04/02/21		04/14/2005	Various		5,441,530	5,609,825	6,012,162	5,936,850		(404)		(404)		5,936,446		(494,915)	(494,915)	234,875	04/02/2021	2FE
210805 DD 6	Contl Airls Equip Tr Pa 7.707% 04/02/21		04/02/2005	Redemption 100.0000		481,106	481,106	515,611	509,152		(28,046)		(28,046)		481,106			0	18,539	04/02/2021	2FE
216648 A# 2	Cooper Cos Inc Term Ln 5.000% 01/06/12		04/12/2005	UBS Warburgh Securities Inc.		1,214,750	1,200,000	1,200,000	1,200,000				0		1,200,000		14,750	14,750	13,444	01/06/2012	4FE
21864* AA 9	Cordova Funding Corp Sr 8.640% 12/15/19		06/15/2005	Redemption 100.0000		181,889	181,889	180,986	181,111		778		778		181,889			0	7,858	12/15/2019	4
21864* AB 7	Cordova Funding Corp Sr 8.790% 12/15/19		06/15/2005	Redemption 100.0000		60,879	60,879	60,879	60,879				0		60,879			0	2,676	12/15/2019	4
21864* AC 5	Cordova Funding Corp Sr 9.070% 12/15/19		06/15/2005	Redemption 100.0000		56,972	56,972	58,028	57,841		(869)		(869)		56,972			0	2,584	12/15/2019	4
21864* AD 3	Cordova Funding Corp Sr 8.820% 12/15/19		06/15/2005	Redemption 100.0000		113,012	113,012	114,595	114,341		(1,329)		(1,329)		113,012			0	4,984	12/15/2019	4
21864* AE 1	Cordova Funding Corp Sr 8.480% 12/15/19		06/15/2005	Redemption 100.0000		24,673	24,673	26,444	26,262		(1,589)		(1,589)		24,673			0	1,046	12/15/2019	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
222374 AK 6	Countrywide Home Equity 3.180% 11/17/25		04/15/2005	Paydown		815,148	815,148	815,148	815,148				0		815,148			0	8,050	11/17/2025	1FE
224044 AF 4	Cox Comms Inc Nt 6.875% 06/15/05		06/15/2005	Maturity		5,000,000	5,000,000	4,869,700	4,990,555		9,445		9,445		5,000,000			0	171,875	06/15/2005	2FE
224044 BP 1	Cox Comms Inc Nt 4.625% 01/15/10		06/27/2005	Basis Adjustment		(194,233)	10,000,000	(203,815)	(203,815)		9,582		9,582		(194,233)			0		01/15/2010	2FE
224051 AF 9	Cox Radio Inc Co Gtee 6.375% 05/15/05		05/15/2005	Maturity		7,500,000	7,500,000	7,449,925	7,495,037		4,963		4,963		7,500,000			0	239,063	05/15/2005	2FE
22540A 6H 6	Bk One Mtg 2001-CP4 B 6.330% 12/15/35		06/30/2005	Basis Adjustment		(78,046)	3,000,000	(74,379)	(74,379)		(3,667)		(3,667)		(78,046)			0		12/15/2035	1FE
22540A 6J 2	Bk One Mtg 2001-CP4 C 6.490% 12/15/35		06/30/2005	Basis Adjustment		(159,054)	5,256	(151,638)	(151,638)		(7,416)		(7,416)		(159,054)			0		12/15/2035	1FE
22541L AL 7	CS First Boston USA Inc 3.875% 01/15/09		06/30/2005	Basis Adjustment		(88,266)	7,800,000	(99,853)	(99,853)		11,587		11,587		(88,266)			0		01/15/2009	1FE
22541N QH 5	Home Equity Asset Tr 20 3.724% 03/25/33		06/27/2005	Paydown		401,292	401,292	401,292	401,292				0		401,292			0	5,372	03/25/2033	1FE
22541S 2Q 0	CS 1st Boston Mtg Sec C 4.499% 11/15/37		06/27/2005	Basis Adjustment		(91,927)	5,000,000	(93,808)	(93,808)		1,881		1,881		(91,927)			0		11/15/2037	1FE
22541S S6 6	CS 1st Boston Mtg Sec C 3.490% 12/15/21		06/15/2005	Paydown		165,684	165,684	165,684	165,684				0		165,684			0	2,124	12/15/2021	1FE
225458 CS 5	Home Equity Mtg Tr 2005 3.764% 06/25/35		04/01/2005	Paydown									0					0	(49,120)	06/25/2035	1FE
225458 CT 3	Home Equity Mtg Tr 2005 3.784% 06/25/35		04/01/2005	Paydown									0					0	(13,733)	06/25/2035	1FE
225458 CU 0	Home Equity Mtg Tr 2005 3.814% 06/25/35		04/01/2005	Paydown									0					0	(19,413)	06/25/2035	1FE
22941R AD 8	Crystal US Hldgs Sr Dis 0.000% 10/01/14		05/12/2005	Bank of America		531,840	831,000	506,910	516,543		19,847		19,847		536,390		(4,550)	(4,550)		10/01/2014	5FE
23321M AJ 4	DLJ Accep Tr 1989-1 E R 10.150% 08/01/19		05/01/2005	Paydown		41,999	41,999	44,337	42,958		(959)		(959)		41,999			0	(3,034)	08/01/2019	1FE
23321M AL 9	DLJ Accep Tr 1989-1 F R 11.000% 08/01/19		06/01/2005	Paydown		5,064	5,064	5,240	5,212		(148)		(148)		5,064			0	(976)	08/01/2019	1FE
23321P 4J 4	DLJ Mtg Accep Corp 1999 6.500% 10/19/29		06/01/2005	Paydown		335,575	335,575	328,659	333,849		1,726		1,726		335,575			0	9,297	10/19/2029	1FE
23321P F8 6	DLJ Mtg Accep Corp 1997 6.820% 09/15/07		06/01/2005	Paydown		575,247	575,247	580,266	576,007		(760)		(760)		575,247			0	18,158	09/15/2007	1FE
23321P YN 2	DLJ Mtg Accep Corp 1996 7.904% 03/13/28		06/01/2005	Paydown		1,100,379	1,100,379	1,108,632	1,101,775		(1,396)		(1,396)		1,100,379			0	36,463	03/13/2028	1FE
23322B CJ 5	DLJ Coml Mtg Corp 1998- 6.410% 06/10/31		06/01/2005	Paydown		370,818	370,818	391,183	381,327		(10,509)		(10,509)		370,818			0	10,026	06/10/2031	1FE
23330X AF 7	DRS Techs Inc Sub Sr Nt 6.875% 11/01/13		06/30/2005	Tax Free Exchange		4,802,449	4,587,000	4,816,350	4,815,701		(13,252)		(13,252)		4,802,449			0	209,362	11/01/2013	4FE
233326 AA 5	DST Sys Inc Deb 4.125% 08/15/23		05/17/2005	Bank of America		589,625	530,000	530,000	530,000				0		530,000		59,625	59,625	16,701	08/15/2023	2
233835 AJ 6	Daimlerchrysler NA Hldg 7.750% 06/15/05		06/15/2005	Maturity		1,000,000	1,000,000	1,073,690	1,022,142		(22,142)		(22,142)		1,000,000			0	38,750	06/15/2005	1FE
23583* BR 7	Dana Cr Corp Sk Fd Bd 6.930% 04/08/06		04/08/2005	Redemption 100.0000		3,457,142	3,457,142	3,294,657	3,382,525		74,617		74,617		3,457,142			0	119,790	04/08/2006	3
243662 A* 4	DeCrane Aircraft Hldg I 8.060% 09/30/05		04/01/2005	First Boston Corp									0					0	(7,930)	09/30/2005	4
244098 AA 7	Deer Park Refining L P 6.470% 12/15/08		06/15/2005	Redemption 100.0000		496,300	496,300	496,300	496,300				0		496,300			0	16,055	12/15/2008	1FE
247126 AB 1	Delphi Auto Sys Nt 6.500% 05/01/09		05/16/2005	Various		12,617,750	15,200,000	16,027,725	15,896,407		(42,556)		(42,556)		15,853,851		(3,236,101)	(3,236,101)	476,288	05/01/2009	4FE
247126 AE 5	Delphi Auto Sys Nt 6.500% 08/15/13		05/26/2005	Various		6,510,000	8,900,000	9,001,150	8,996,229		(3,399)		(3,399)		8,992,830		(2,482,830)	(2,482,830)	449,439	08/15/2013	4FE
248019 AH 4	Deluxe Corp Nt 3.500% 10/01/07		04/12/2005	Bank of America		9,749,800	10,000,000	9,993,800	9,994,300		566		566		9,994,866		(245,066)	(245,066)	188,611	10/01/2007	2FE
251591 AK 9	Developers Diversified 5.250% 04/15/11		04/21/2005	Deutsche Bank		6,032,220	6,000,000	6,186,480	6,186,480		(4,783)		(4,783)		6,181,697		(149,477)	(149,477)	167,125	04/15/2011	2FE
251591 AK 9	Developers Diversified 5.250% 04/15/11		06/27/2005	Basis Adjustment		(130,583)	8,000,000	(134,292)	(134,292)		3,709		3,709		(130,583)			0		04/15/2011	2FE
25212# AA 5	Dex Media East Term Ln 4.750% 05/04/09		05/16/2005	JP Morgan Securities		665,876	659,283	659,283	659,283				0		659,283		6,593	6,593	12,728	05/04/2009	3FE
25212# AA 5	Dex Media East Term Ln 4.940% 05/04/09		05/16/2005	JP Morgan Securities		731,237	723,997	723,997	723,997				0		723,997		7,240	7,240	16,313	05/04/2009	3FE
25212# AA 5	Dex Media East Term Ln 4.970% 05/04/09		05/16/2005	JP Morgan Securities		919,352	910,249	910,249	910,249				0		910,249		9,102	9,102	13,985	05/04/2009	3FE
25212# AA 5	Dex Media East Term Ln 4.980% 05/04/09		05/16/2005	JP Morgan Securities		4,750,003	4,702,974	4,702,974	4,702,974				0		4,702,974		47,030	47,030	57,698	05/04/2009	3FE
25212# AA 5	Dex Media East Term Ln 5.010% 05/04/09		05/16/2005	JP Morgan Securities		516,305	511,193	511,193	511,193				0		511,193		5,112	5,112	8,362	05/04/2009	3FE
25212# AA 5	Dex Media East Term Ln 5.050% 05/04/09		05/16/2005	JP Morgan Securities		581,972	576,210	576,210	576,210				0		576,210		5,762	5,762	10,715	05/04/2009	3FE
25212# AA 5	Dex Media East Term Ln 5.080% 05/04/09		05/16/2005	JP Morgan Securities		1,363,044	1,349,549	1,349,549	1,349,549				0		1,349,549		13,495	13,495	33,250	05/04/2009	3FE
25212@ AB 5	Dex Media West Term Ln 4.660% 03/10/10		06/30/2005	JP Morgan Securities		510,241	505,101	505,101	505,101				0		505,101		5,141	5,141	10,134	03/10/2010	3FE
25212@ AB 5	Dex Media West Term Ln 4.750% 03/10/10		06/30/2005	JP Morgan Securities		1,059,505	1,048,830	1,048,830	1,048,830				0		1,048,830		10,675	10,675	29,008	03/10/2010	3FE
25212@ AB 5	Dex Media West Term Ln 4.940% 03/10/10		06/30/2005	JP Morgan Securities		165,308	163,642	163,642	163,642				0		163,642		1,666	1,666	4,171	03/10/2010	3FE
25212@ AB 5	Dex Media West Term Ln 4.940% 03/10/10		04/11/2005	Redemption 100.0000		37,664	37,664	37,664	37,664				0		37,664			0	555	03/10/2010	3FE
25212@ AB 5	Dex Media West Term Ln 4.970% 03/10/10		06/30/2005	JP Morgan Securities		658,249	651,618	651,618	651,618				0		651,618		6,632	6,632	15,006	03/10/2010	3FE
25212@ AB 5	Dex Media West Term Ln 4.970% 03/10/10		04/29/2005	Redemption 100.0000		26,903	26,903	26,903	26,903				0		26,903			0	394	03/10/2010	3FE
25212@ AB 5	Dex Media West Term Ln 5.010% 03/10/10		06/30/2005	JP Morgan Securities		576,198	570,393	570,393	570,393				0		570,393		5,805	5,805	11,888	03/10/2010	3FE
25212@ AB 5	Dex Media West Term Ln 5.010% 03/10/10		05/20/2005	Redemption 100.0000		26,903	26,903	26,903	26,903				0		26,903			0	514	03/10/2010	3FE
25212@ AB 5	Dex Media West Term Ln 5.050% 03/10/10		06/30/2005	JP Morgan Securities		399,093	395,072	395,072	395,072				0		395,072		4,021	4,021	9,841	03/10/2010	3FE
25212@ AB 5	Dex Media West Term Ln 5.070% 03/10/10		06/30/2005	JP Morgan Securities		633,146	626,767	626,767	626,767				0		626,767		6,379	6,379	14,435	03/10/2010	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
25212@ AB 5	Dex Media West Term Ln 5.070% 03/10/10		05/26/2005	Redemption 100.0000		53,806	53,806	53,806	53,806				0		53,806			0	878	03/10/2010	3FE
25212@ AB 5	Dex Media West Term Ln 5.080% 03/10/10		06/30/2005	JP Morgan Securities		729,400	722,052	722,052	722,052				0		722,052		7,349	7,349	19,367	03/10/2010	3FE
25212@ AB 5	Dex Media West Term Ln 5.080% 03/10/10		06/30/2005	Redemption 100.0000		77,894	77,894	77,894	77,894				0		77,894			0	2,089	03/10/2010	3FE
25459H AB 1	DIRECTV Hldgs Fin Sr Nt 8.375% 03/15/13		05/19/2005	Call 108.3750		418,327	386,000	440,040	437,786		(19,459)		(19,459)		418,327			0	21,911	03/15/2013	3FE
25461# AA 3	DIRECTV Hldgs LLC Term 4.560% 03/06/10		04/13/2005	Redemption 100.0000		8,175,758	8,175,758	8,175,758	8,175,758				0		8,175,758			0	88,796	03/06/2010	3
25461# AD 7	DIRECTV Hldgs LLC Term 4.736% 04/13/13		06/15/2005	Redemption 100.0000		3,400,000	3,400,000	3,400,000	3,400,000				0		3,400,000			0	23,521	04/13/2013	3FE
25654# AA 0	Dodger Tickets LLC Sr 5.660% 03/31/30		06/27/2005	Basis Adjustment		(604,382)	5,500,000	(602,063)	(602,063)		(2,319)		(2,319)		(604,382)			0		03/31/2030	1FE
25754Q A* 8	Dominos Inc Term Ln B 4.875% 06/25/10		04/21/2005	JP Morgan Securities		6,210,135	6,125,904	6,125,904	6,125,904				0		6,125,904		84,231	84,231	80,785	06/25/2010	4FE
26439X AA 1	Duke Energy Field Svc N 7.500% 08/16/05		06/29/2005	Bank of America		26,205,076	26,076,000	27,945,240	26,668,567		(466,465)		(466,465)		26,202,102		2,974	2,974	1,700,373	08/16/2005	2FE
26632# AA 5	Dura Operating Corp Ter 5.350% 12/31/08		04/28/2005	Direct		1,775,301	1,779,144	1,774,332	1,775,246		55		55		1,775,301			0	30,114	12/31/2008	3FE
26632# AA 5	Dura Operating Corp Ter 7.000% 04/24/09		05/03/2005	Redemption 100.0000		1,779,144	1,779,144	1,775,301	1,775,301		3,843		3,843		1,779,144			0	1,414	04/24/2009	3
26816L AP 7	Dynegy Hldgs Inc Sec 10.125% 07/15/13		06/24/2005	First Boston Corp		4,602,455	4,082,000	4,087,507	4,085,672		(764)		(764)		4,084,908		517,547	517,547	394,934	07/15/2013	4FE
268668 AY 6	EMC Mtg Ln Tr 2002-A A2 4.064% 05/25/39		06/27/2005	Paydown		3,186	3,186	3,186	3,186				0		3,186			0	(671)	05/25/2039	1FE
26882P AK 8	ERAC USA Fin Enterprise 7.950% 12/15/09		05/05/2005	Goldman Sachs & Co		6,152,493	5,425,000	6,523,527	6,368,074		(61,515)		(61,515)		6,306,559		(154,067)	(154,067)	173,713	12/15/2009	2FE
26882P AL 6	ERAC USA Fin Enterprise 8.250% 05/01/05		05/01/2005	Maturity		22,830,000	22,830,000	23,207,395	22,879,791		(49,791)		(49,791)		22,830,000			0	941,738	05/01/2005	2FE
26884A AH 6	ERP Operating LP Nt 6.630% 04/13/05		04/13/2005	Maturity		5,315,000	5,315,000	5,698,212	5,368,268		(53,268)		(53,268)		5,315,000			0	176,192	04/13/2005	2FE
26884A AS 2	ERP Operating LP Nt 5.250% 09/15/14		06/27/2005	Basis Adjustment		(419,169)	10,000,000	(419,733)	(419,733)		564		564		(419,169)			0		09/15/2014	2FE
29078P AB 6	Embarcadero Aircraft Se 3.570% 08/15/25		05/20/2005	Wachovia Securities Inc		5,657,618	6,217,163	6,217,163	6,217,163				0		6,217,163		(559,545)	(559,545)	84,220	08/15/2025	4FE
29078P AB 6	Embarcadero Aircraft Se 3.570% 08/15/25		05/16/2005	Redemption 100.0000		656,742	656,742	656,742	656,742				0		656,742			0	7,178	08/15/2025	4FE
291701 BT 6	Empire Fdg Home Loan Ow 7.790% 04/25/24		04/01/2005	Paydown		25,319	25,319	25,314	25,198		121		121		25,319			0	657	04/25/2024	1FE
291701 BV 1	Empire Fdg Home Loan Ow 7.910% 04/25/24		06/01/2005	Paydown		71,734	71,734	72,172	71,392		342		342		71,734			0	2,216	04/25/2024	1FE
292652 AA 2	Energy & Metals Fin Ltd 3.410% 06/12/07		06/13/2005	Paydown		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	152,961	06/12/2007	1FE
29274# AA 2	EnerSys Cap Inc Term Ln 3.860% 03/17/11		04/01/2005	Redemption 100.0000									0					0	131	03/17/2011	4FE
29274# AA 2	EnerSys Cap Inc Term Ln 5.219% 03/17/11		03/31/2005	Bank of America		661,836	652,055	652,055	652,055				0		652,055		9,781	9,781	11,644	03/17/2011	4FE
29274# AA 2	EnerSys Cap Inc Term Ln 5.284% 03/17/11		03/31/2005	Bank of America		583,973	575,342	575,342	575,342				0		575,342		8,630	8,630	9,186	03/17/2011	4FE
29274# AA 2	EnerSys Cap Inc Term Ln 5.296% 03/17/11		03/31/2005	Bank of America		691,886	681,661	681,661	681,661				0		681,661		10,225	10,225	8,774	03/17/2011	4FE
29274# AA 2	EnerSys Cap Inc Term Ln 5.300% 03/17/11		03/31/2005	Bank of America		973,288	958,904	958,904	958,904				0		958,904		14,384	14,384	14,309	03/17/2011	4FE
29274# AA 2	EnerSys Cap Inc Term Ln 5.660% 03/17/11		03/31/2005	Bank of America		614,874	605,788	605,788	605,788				0		605,788		9,087	9,087	9,855	03/17/2011	4FE
293791 AL 3	Enterprise Prods Oper L 4.000% 10/15/07		06/27/2005	Basis Adjustment		(104,178)	17,000,000	(141,624)	(141,623)		37,445		37,445		(104,178)			0		10/15/2007	2FE
293791 AM 1	Enterprise Prods Oper L 4.625% 10/15/09		05/31/2005	Basis Adjustment		(204,952)	14,000,000	(222,181)	(222,182)		17,230		17,230		(204,952)			0		10/15/2009	2FE
294751 AP 7	Equity One ABS Inc 2000 7.600% 02/25/32		06/01/2005	Paydown		109,287	109,287	109,286	108,894		393		393		109,287			0	3,417	02/25/2032	1FE
29587# AK 2	Ernst & Young LLP Sr Nt 5.860% 10/11/11		06/27/2005	Basis Adjustment		(22,131)	5,000,000	(32,698)	(32,699)		10,568		10,568		(22,131)			0		10/11/2011	1
29587# AN 6	Ernst & Young LLP Sr Nt 7.810% 07/25/22		06/27/2005	Basis Adjustment		(56,715)	8,000,000	(52,776)	(52,775)		(3,940)		(3,940)		(56,715)			0		07/25/2022	1
31331F AG 6	Fed Express Corp Pass T 7.530% 09/23/06		03/23/2005	Redemption 100.0000		625,372	625,372	619,684	623,591		1,781		1,781		625,372			0	23,545	09/23/2006	2FE
31621@ AA 0	Fidelity Natl Info Term 4.960% 03/09/13		06/30/2005	Redemption 100.0000		1,317,500	1,317,500	1,317,500	1,317,500				0		1,317,500			0	5,570	03/09/2013	3FE
31746* BD 5	Finl Fed Cr Inc Sr Nt S 4.980% 05/02/10		06/27/2005	Basis Adjustment		(118,588)	5,500,000	(117,335)	(117,335)		(1,253)		(1,253)		(118,588)			0		05/02/2010	2Z
319340 AG 0	1st Boston Mtg Sec Corp 10.965% 05/25/17		06/01/2005	Paydown				877	877		(877)		(877)					0	227	05/25/2017	1FE
319340 AH 8	1st Boston Mtg Sec Corp 0.000% 05/25/17		06/01/2005	Paydown		4,472	4,472	3,026	3,109		1,363		1,363		4,472			0		05/25/2017	1FE
32051D YH 9	1st Horizon Asset Secs 5.500% 07/25/33		06/01/2005	Paydown		263,320	263,320	263,754	263,809		(489)		(489)		263,320			0	5,785	07/25/2033	1FE
33632* TY 3	Wells Fargo Bank Northw 7.930% 12/10/06		05/10/2005	Call 106.7368		25,843,300	24,212,177	24,605,054	24,372,943		1,470,357		1,470,357		25,843,300			0	800,011	12/10/2006	2
33632* TY 3	Wells Fargo Bank Northw 7.930% 12/10/06		05/10/2005	Redemption 100.0000		428,469	428,469	435,421	431,314		(2,845)		(2,845)		428,469			0	12,746	12/10/2006	2
33632* UN 5	Amern Standard Inc Sr U 8.575% 03/10/11		06/05/2005	Redemption 100.0000		28,038	28,038	28,038	28,038				0		28,038			0	1,001	03/10/2011	2
33632* UQ 8	First Sec Bk (CVS) Sink 7.280% 01/10/24		06/10/2005	Redemption 100.0000		37,018	37,018	39,021	38,937		(1,919)		(1,919)		37,018			0	1,124	01/10/2024	1
337367 AB 2	1st Un Lehman Brothers 6.560% 11/18/08		06/01/2005	Paydown		104,694	104,694	109,741	107,852		(3,158)		(3,158)		104,694			0	3,459	11/18/2008	1FE
33736L AR 6	1st Un Lehman Brothers 6.650% 12/18/07		06/01/2005	Paydown		551,675	551,675	612,381	613,185		(61,510)		(61,510)		551,675			0	(75,742)	12/18/2007	1FE
33901A AA 6	Fleet Finl Group Sub Nt 7.375% 12/01/09		06/30/2005	Basis Adjustment		(56,572)	3,000,000	(51,463)	(51,463)		(5,109)		(5,109)		(56,572)			0		12/01/2009	1FE
34282* MP 0	FL St Lottery Comm 5.580% 08/16/17		06/27/2005	Basis Adjustment		(125,937)	3,433,076	(135,256)	(135,255)		9,318		9,318		(125,937)			0		08/16/2017	1
344126 AG 2	Foamex LP Co Gtd 9.875% 06/15/07		04/07/2005	Bear Stearns & Co		729,560	1,403,000	517,885	683,627		46,112		46,112		729,739		(179)	(179)	45,028	06/15/2007	5FE
34527R HJ 5	Ford Auto Tr 2002-B 200 4.750% 08/15/06		06/15/2005	Paydown		5,850,778	5,850,778	5,850,507	5,850,724		54		54		5,850,778			0	114,380	08/15/2006	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
35090# AA 1	410 Capitol Co (Wal-Mar 10.375% 01/01/10		06/01/2005	Redemption 100.0000		44,497	44,497	51,984	48,815		(4,318)		(4,318)		44,497			0	1,927	01/01/2010	1
355145 A# 0	Franklin Univ Tr Sr Nt 4.140% 08/29/08		06/27/2005	Basis Adjustment		(22,947)	4,800,000	(25,614)	(25,614)		2,667		2,667		(22,947)			0		08/29/2008	1
35922# AB 3	Frontiervision Operatio 7.525% 03/31/06		06/20/2005	JP Morgan Securities		9,768,019	9,792,500	9,792,500	9,694,575	97,925			97,925		9,792,500		(24,481)	(24,481)	444,267	03/31/2006	6
36159G AC 1	GE Business Ln Tr 2003- 4.520% 04/15/31		06/15/2005	Paydown		130,888	130,888	133,506	134,222		(3,334)		(3,334)		130,888			0	(9,131)	04/15/2031	1FE
36159G AF 4	GE Business Ln Tr 2003- 4.090% 11/15/31		06/15/2005	Paydown		160,067	160,067	161,823	162,131		(2,064)		(2,064)		160,067			0	(42,277)	11/15/2031	1FE
36159G AG 2	GE Business Ln Tr 2003- 4.870% 11/15/31		06/15/2005	Paydown		39,027	39,027	40,649	40,659		(1,632)		(1,632)		39,027			0	(6,896)	11/15/2031	2FE
36159G AL 1	GE Business Ln Tr 2004- 0.720% 06/15/08		06/01/2005	Paydown				1,001,257	827,805		(827,805)		(827,805)					0	175,500	06/15/2008	1FE
36159G AN 7	GE Business Ln Tr 2004- 3.920% 05/15/32		06/15/2005	Paydown		72,894	72,894	72,894	72,894				0		72,894			0	(49,819)	05/15/2032	1FE
36159G AW 7	GE Business Ln Tr 2004- 3.700% 12/15/32		06/15/2005	Paydown		110,136	110,136	110,136	110,136				0		110,136			0	1,483	12/15/2032	1FE
36170M AU 3	GGP Mall Pptys Tr 2001- 5.558% 12/15/11		06/15/2005	Paydown		119,334	119,334	119,510	119,425		(91)		(91)		119,334			0	2,766	12/15/2011	1FE
361849 BV 3	GMAC Coml Mtg Secs Inc 6.869% 08/15/07		06/01/2005	Paydown		192,982	192,982	195,876	193,518		(536)		(536)		192,982			0	5,898	08/15/2007	1FE
361849 DY 5	GMAC Coml Mtg Secs Inc 6.420% 08/15/08		06/01/2005	Paydown		88,064	88,064	92,543	90,595		(2,531)		(2,531)		88,064			0	2,827	08/15/2008	1FE
361856 CR 6	GMAC Mtg Corp Ln Tr 7.000% 09/25/05		06/01/2005	Paydown				338,659	61,618		(61,618)		(61,618)					0	86,667	09/25/2005	1FE
362234 AE 6	GRMT II Mtg Ln Tr 2000- 4.310% 06/20/32		04/20/2005	Paydown		205,574	205,574	203,197	203,778		1,796		1,796		205,574			0	(8,404)	06/20/2032	1FE
36228F EX 0	GSAMP Tr 2002-NC1 M2 4.564% 07/25/32		04/01/2005	Paydown									0					0	(49,992)	07/25/2032	1FE
36242D KF 9	GSAMP Tr 2004-WF A1B 3.704% 10/25/34		06/27/2005	Paydown		1,324,615	1,324,615	1,324,615	1,324,615				0		1,324,615			0	(4,390)	10/25/2034	1FE
370425 RG 7	GM Accep Corp Global 6.150% 04/05/07		04/20/2005	Lehman Brothers Inc.		6,929,754	7,120,000	7,273,080	7,273,080		(13,552)		(13,552)		7,259,528		(329,774)	(329,774)	243,267	04/05/2007	2FE
370425 RT 9	GM Accep Corp Nt 6.750% 01/15/06		06/30/2005	Basis Adjustment		28,183	5,000,000	(10,014)	(10,015)		38,198		38,198		28,183			0		01/15/2006	3FE
370425 RU 6	GM Accep Corp Nt 7.250% 03/02/11		05/31/2005	Various		13,362,500	15,000,000	14,950,500	14,965,451		1,887		1,887		14,967,338		(1,604,838)	(1,604,838)	816,632	03/02/2011	3FE
370425 RX 0	GM Accep Corp Bd 6.875% 09/15/11		05/26/2005	Bear Stearns & Co.		4,753,750	5,500,000	5,397,093	5,422,386		3,799		3,799		5,426,185		(672,435)	(672,435)	268,889	09/15/2011	3FE
370425 SE 1	GM Accep Corp Bd 6.875% 08/28/12		05/26/2005	Various		15,078,000	17,900,000	17,780,428	18,290,170		(16,467)		(16,467)		18,273,703		(3,195,703)	(3,195,703)	933,224	08/28/2012	2FE
370442 BB 0	Gen Motors Corp Nt 7.200% 01/15/11		04/21/2005	Various		10,686,540	12,500,000	12,409,000	12,427,802		2,938		2,938		12,430,740		(1,744,200)	(1,744,200)	689,500	01/15/2011	2FE
370442 BT 1	Gen Motors Corp Nt 8.375% 07/15/33		05/18/2005	Various		14,609,500	20,250,000	19,971,158	19,975,658		913		913		19,976,571		(5,367,071)	(5,367,071)	1,435,231	07/15/2033	3FE
37245@ AA 3	Genstar Container Corp 6.000% 12/30/07		06/30/2005	Redemption 100.0000		213,639	213,639	213,639	213,639				0		213,639			0	6,409	12/30/2007	1
379352 AM 9	Global Marine Inc Bd 0.000% 06/23/20		06/24/2005	Direct		2,674,125	4,500,000	2,248,200	2,630,145		44,223		44,223		2,674,368		(243)	(243)		06/23/2020	2FE
38141G DQ 4	Goldman Sachs Grp Inc N 5.250% 10/15/13		06/27/2005	Wachovia Capital Markets		12,168,160	11,800,000	11,947,249	11,947,248		(94)		(94)		11,947,154		221,006	221,006	433,650	10/15/2013	1FE
38141G DQ 4	Goldman Sachs Grp Inc N 5.250% 10/15/13		06/30/2005	Basis Adjustment		(667,020)	11,800,000	(668,728)	(668,728)		1,708		1,708		(667,020)			0		10/15/2013	1FE
38141G EA 8	Goldman Sachs Grp Inc N 5.125% 01/15/15		06/27/2005	Basis Adjustment		(65,984)	3,000,000	(66,122)	(66,122)		138		138		(65,984)			0		01/15/2015	1FE
38141M MN 8	Goldman Sachs Grp Inc N 6.340% 03/01/06		05/16/2005	JP Morgan Securities		1,020,110	1,000,000	1,102,450	1,043,262		(13,921)		(13,921)		1,029,341		(9,231)	(9,231)	45,437	03/01/2006	1FE
38143V AA 7	Goldman Sachs Cap I Sub 6.345% 02/15/34		06/27/2005	Basis Adjustment		(246,449)	16,700,000	(250,910)	(250,910)		4,461		4,461		(246,449)			0		02/15/2034	1FE
38469@ AC 6	Graham Packaging Co TER 5.125% 10/07/11		04/05/2005	Deutsche Bank		5,109,433	5,027,531	5,027,531	5,027,531				0		5,027,531		81,902	81,902	81,942	10/07/2011	4FE
38469@ AC 6	Graham Packaging Co TER 5.500% 10/07/11		04/05/2005	Deutsche Bank		1,973,707	1,942,069	1,942,069	1,942,069				0		1,942,069		31,638	31,638	31,990	10/07/2011	4FE
38469@ AC 6	Graham Packaging Co TER 5.625% 10/07/11		04/05/2005	Deutsche Bank		53,660	52,800	52,800	52,800				0		52,800		860	860	643	10/07/2011	4FE
387241 AN 2	Granite Broadcasting Se 9.750% 12/01/10		04/27/2005	Credit Research		1,959,808	2,113,000	2,090,306	2,092,582		863		863		2,093,445		(133,637)	(133,637)	86,413	12/01/2010	5FE
39248# AC 0	Greektown Casino LLC Te 6.990% 12/26/05		06/30/2005	Redemption 100.0000		141,257	141,257	141,257	141,257				0		141,257			0	3,315	12/26/2005	4Z
39278* AA 1	Green Country Energy LL 7.210% 02/10/24		05/10/2005	Redemption 100.0000		116,379	116,379	115,578	115,590		789		789		116,379			0	4,195	02/10/2024	2FE
400907 AG 6	Gtd Export Ctfs 1994-A 7.120% 04/15/06		04/15/2005	Paydown		684,686	684,686	675,566	683,509		1,177		1,177		684,686			0	24,375	04/15/2006	1FE
40423Q AF 4	HMH Pptys Inc Co Gtee 7.875% 08/01/08		04/11/2005	Call 102.6570		539,976	526,000	547,566	537,134		2,842		2,842		539,976			0	13,347	08/01/2008	4FE
406216 AT 8	Halliburton Co Nt 3.450% 01/26/07		04/26/2005	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	161,422	01/26/2007	2FE
40621P AF 6	Halliburton Co Nt 6.000% 08/01/06		04/13/2005	Bear Stearns & Co.		13,428,729	13,109,000	13,792,832	13,658,573		(99,653)		(99,653)		13,558,920		(130,191)	(130,191)	561,502	08/01/2006	2FE
41011W AA 8	John Hancock Global Fdg 7.900% 07/02/10		06/30/2005	Basis Adjustment		(8,994)	2,025,000	22,182	19,015		(28,009)		(28,009)		(8,994)			0		07/02/2010	1FE
41049# AA 1	Hanley Wood LLC Term Lo 5.850% 09/21/07		06/30/2005	Redemption 100.0000		15,682	15,682	15,682	15,682				0		15,682			0	421	09/21/2007	4
41283A AT 6	Harley Davidson 2002-2 2.840% 06/15/10		06/15/2005	Paydown		34,816	34,816	34,812	34,815		1		1		34,816			0	409	06/15/2010	1FE
41659E AA 5	Hartford Life Global Fd 3.580% 09/15/09		06/28/2005	Bear Stearns & Co.		10,003,000	10,000,000	9,971,200	9,971,989		2,729		2,729		9,974,718		28,282	28,282	160,694	09/15/2009	1FE
421924 AZ 4	Healthsth Rehabilitatio 7.625% 06/01/12		05/19/2005	Bear Stearns & Co.		3,438,570	3,600,000	1,783,940	1,929,947		37,667		37,667		1,967,614		1,470,956	1,470,956	125,816	06/01/2012	6
42217K AH 9	Health Care Reit Inc Nt 7.500% 08/15/07		06/02/2005	Call 107.6400		4,169,974	3,874,000	4,111,820	4,027,733		142,241		142,241		4,169,974			0	231,633	08/15/2007	2FE
422777 AA 0	Hedged Mutual Fd Fee Tr 5.700% 11/30/10		06/01/2005	Redemption 100.0000		221,369	221,369	221,369	221,369				0		221,369			0	5,369	11/30/2010	1FE
422777 AB 8	Hedged Mutual Fd Fee Tr 5.220% 11/30/10		06/01/2005	Redemption 100.0000		50,769	50,769	50,769	50,769				0		50,769			0	1,103	11/30/2010	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
422777 AC 6	Hedged Mutual Fd Fee Tr 5.600% 03/02/11		06/01/2005	Redemption 100.0000		219,899	219,899	219,899	219,899				0		219,899			0	5,585	03/02/2011	1FE
422777 AE 2	Hedged Mutual Fd Fee Tr 5.000% 03/02/11		06/01/2005	Redemption 100.0000		112,247	112,247	112,247	112,247				0		112,247			0	2,568	03/02/2011	1FE
423120 AA 2	Helena Fed Office Compl 7.000% 06/15/22		06/15/2005	Redemption 100.0000		112,032	112,032	112,861	112,812		(780)		(780)		112,032			0	3,921	06/15/2022	1
42332Q AU 7	Heller Fin Coml Mtg 7.715% 01/17/34		06/01/2005	Paydown		402,412	402,412	435,741	428,801		(26,389)		(26,389)		402,412			0	19,593	01/17/2034	1FE
428291 AJ 7	Hexcel Corp Sr Sub Nt 6.750% 02/01/15		05/17/2005	Various		4,199,990	4,358,000	4,358,000	4,358,000				0		4,358,000		(158,010)	(158,010)	81,211	02/01/2015	5FE
432848 AT 6	Hilton Hotels Corp Nt 8.250% 02/15/11		04/18/2005	UBS Warburgh Securities Inc.		3,237,752	2,800,000	3,308,172	3,302,563		(21,340)		(21,340)		3,281,223		(43,471)	(43,471)	157,850	02/15/2011	2FE
437305 AC 9	Home Products Intl Inc 9.625% 05/15/08		05/03/2005	Various		929,830	1,030,000	758,575	815,489		15,536		15,536		831,025		98,805	98,805	45,108	05/15/2008	5FE
437410 AB 9	Homer City Funding LLC 8.734% 10/01/26		04/01/2005	Redemption 100.0000		120,000	120,000	116,894	117,169		2,831		2,831		120,000			0	5,240	10/01/2026	3FE
437609 BK 5	Homeside Mtg Secs Inc 6.711% 06/25/28		06/01/2005	Paydown		147,909	147,909	145,922	141,243		6,666		6,666		147,909			0	4,980	06/25/2028	1FE
441812 FZ 2	Household Fin Corp Sr U 3.330% 06/17/05		06/17/2005	Maturity		10,000,000	10,000,000	9,982,800	9,998,771		1,229		1,229		10,000,000			0	155,131	06/17/2005	1FE
441917 AU 5	Household Home Equity L 3.810% 10/20/32		04/20/2005	Paydown		29,650	29,650	29,650	29,650				0		29,650			0	313	10/20/2032	1FE
44217# AB 9	Houston Ltd Ptn NFL Hld 4.438% 01/05/10		04/05/2005	Redemption 100.0000		200,000	200,000	200,000	200,000				0		200,000			0	3,286	01/05/2010	2FE
44701Q A* 3	Huntsman Intl LLC B-1 5.563% 12/31/10		06/06/2005	Redemption 100.0000		1,004,598	1,004,598	1,004,598	1,004,598				0		1,004,598			0	24,348	12/31/2010	4
44701Q AF 9	Huntsman Intl LLC Sr Nt 9.875% 03/01/09		05/10/2005	Canadian Imperial Bk.		1,693,478	1,579,000	1,600,755	1,597,558		(1,169)		(1,169)		1,596,389		97,089	97,089	109,148	03/01/2009	4FE
44856L AJ 5	Hyatt Equities LLC Sr N 9.250% 05/15/05		05/15/2005	Maturity		8,000,000	8,000,000	8,265,579	8,026,271		(26,271)		(26,271)		8,000,000			0	370,000	05/15/2005	2FE
449670 EP 9	IMC Home Equity Loan Tr 6.720% 08/20/29		06/01/2005	Paydown		110,162	110,162	115,438	110,318		(156)		(156)		110,162			0	(2,068)	08/20/2029	1FE
45031U AP 6	Istar Finl Inc Nt 5.125% 04/01/11		06/27/2005	Basis Adjustment		(162,991)	10,000,000	(179,559)	(179,559)		16,568		16,568		(162,991)			0		04/01/2011	2FE
45072# AA 2	Tycom Ltd Sr Sec Nts 7.810% 09/15/22		06/15/2005	Redemption 100.0000		38,290	38,290	39,575	39,819		(1,529)		(1,529)		38,290			0	1,247	09/15/2022	2
451866 ST 5	IL Cent RR Co Nt 7.750% 05/01/05		05/01/2005	Maturity		3,000,000	3,000,000	2,996,910	2,999,856		144		144		3,000,000			0	116,250	05/01/2005	2FE
45768* AA 5	Insight Midwest LLC Ter 6.125% 12/31/09		04/01/2005	Bank of New York		3,703							0				3,703	3,703	(9,328)	12/31/2009	3FE
45768* AA 5	Insight Midwest LLC Ter 6.125% 12/31/09		06/30/2005	Redemption 100.0000		17,484	17,484	17,484	17,484				0		17,484			0	729	12/31/2009	3FE
45957@ AB 2	Intl Grp Inc Sr Nt 7.880% 06/01/09		06/01/2005	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	78,800	06/01/2009	2FE
45974V ZP 6	Intl Lease Fin Corp Nt 3.300% 01/23/08		04/08/2005	Wachovia Capital Markets		7,466,412	7,745,000	7,635,606	7,635,985		9,766		9,766		7,645,751		(179,339)	(179,339)	126,373	01/23/2008	1FE
46459* AA 7	Isle of Capri Blackhawk 6.740% 11/15/06		06/30/2005	Redemption 100.0000		16,837	16,837	16,837	16,837				0		16,837			0	504	11/15/2006	4FE
466247 CC 5	JP Morgan Mtg Tr 2004-A 3.810% 05/25/34		06/01/2005	Paydown		287,395	287,395	281,108	281,108		6,287		6,287		287,395			0	1,165	05/25/2034	1FE
466247 CV 3	JP Morgan Mtg Tr 2004-A 4.331% 07/25/34		06/01/2005	Paydown		1,335,030	1,335,030	1,323,974	1,317,630		17,400		17,400		1,335,030			0	(98,986)	07/25/2034	1FE
466247 LK 7	JP Morgan Mtg Tr 2005-A 4.872% 02/25/35		06/01/2005	Paydown		529,034	529,034	531,100	531,853		(2,819)		(2,819)		529,034			0	(47,263)	02/25/2035	1FE
466247 LR 2	JP Morgan Mtg Tr 2005-A 4.900% 02/25/35		06/01/2005	Paydown		5,429,058	5,429,058	5,439,237	5,440,559		(11,501)		(11,501)		5,429,058			0	(633,594)	02/25/2035	1FE
466247 NK 5	JP Morgan Mtg Tr 2005-A 4.778% 04/25/35		06/01/2005	Paydown		1,236,854	1,236,854	1,242,651	1,242,652		(5,798)		(5,798)		1,236,854			0	11,296	04/25/2035	1FE
466247 QC 0	JP Morgan Mtg Tr 2005-A 4.313% 06/25/35		06/01/2005	Paydown		136,174	136,174	134,578	134,578		1,596		1,596		136,174			0	489	06/25/2035	1FE
46625M 3N 7	JP Morgan Chase Coml Mt 5.214% 05/15/41		06/28/2005	Lehman Brothers Inc.		2,525,344	2,400,000	2,357,914	2,359,182		1,274		1,274		2,360,456		164,888	164,888	62,875	05/15/2041	1FE
46625M 3N 7	JP Morgan Chase Coml Mt 5.214% 05/15/41		06/27/2005	Basis Adjustment		(69,272)	2,400,000	(68,165)	(68,165)		(1,107)		(1,107)		(69,272)			0		05/15/2041	1FE
46625M A6 6	JP Morgan Chase Coml Mt 4.920% 10/15/37		06/28/2005	Wachovia Capital Markets		3,590,918	3,500,000	3,517,969	3,517,401		(1,132)		(1,132)		3,516,269		74,649	74,649	99,493	10/15/2037	1FE
46625M JD 2	JP Morgan Chase Coml Mt 4.486% 02/14/15		04/14/2005	Paydown		1,033,491	1,033,491	1,033,491	1,033,491				0		1,033,491			0	13,222	02/14/2015	1FE
46625M TY 5	JP Morgan Chase Coml Mt 5.095% 01/12/37		06/28/2005	Merrill Lynch		4,129,844	4,000,000	4,019,868	4,016,080		(1,128)		(1,128)		4,014,952		114,891	114,891	117,751	01/12/2037	1FE
46625Y HC 0	JP Morgan Chase Coml Mt 4.881% 03/15/46		06/20/2005	Basis Adjustment		(39,808)	10,794,000	(43,838)	(43,838)		4,030		4,030		(39,808)			0		03/15/2046	3FE
46625Y HD 8	JP Morgan Chase Coml Mt 4.881% 03/15/46		06/20/2005	Basis Adjustment		(53,081)	14,393,000	(59,158)	(59,158)		6,077		6,077		(53,081)			0		03/15/2046	3FE
46625Y HE 6	JP Morgan Chase Coml Mt 4.881% 03/15/46		06/20/2005	Basis Adjustment		(39,811)	10,795,000	(45,983)	(45,983)		6,172		6,172		(39,811)			0		03/15/2046	3FE
46625Y HF 3	JP Morgan Chase Coml Mt 4.881% 03/15/46		06/20/2005	Basis Adjustment		(26,538)	7,196,000	(30,881)	(30,881)		4,343		4,343		(26,538)			0		03/15/2046	4FE
46625Y HG 1	JP Morgan Chase Coml Mt 4.881% 03/15/46		06/20/2005	Basis Adjustment		(26,542)	7,197,000	(31,055)	(31,055)		4,513		4,513		(26,542)			0		03/15/2046	4FE
46625Y HH 9	JP Morgan Chase Coml Mt 4.881% 03/15/46		06/20/2005	Basis Adjustment		(39,808)	10,794,000	(46,509)	(46,510)		6,702		6,702		(39,808)			0		03/15/2046	4FE
46625Y HJ 5	JP Morgan Chase Coml Mt 4.881% 03/15/46		06/20/2005	Basis Adjustment		(132,702)	35,982,757	(142,987)	(142,987)		10,285		10,285		(132,702)			0		03/15/2046	5*
46626A AA 2	JP Morgan H&Q Bldg Pass 7.100% 09/15/17		06/15/2005	Redemption 100.0000		410,070	410,070	406,254	406,299		3,771		3,771		410,070			0	12,978	09/15/2017	1
468201 A* 9	Jackson Hewitt Inc Flt 4.590% 06/25/09		06/27/2005	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	221,069	06/25/2009	2
481138 A@ 4	Journal Register Co Ter 3.420% 08/12/12		04/01/2005	JP Morgan Securities									0					0	(998)	08/12/2012	3Z
49228R AC 7	Kern River Fdg Corp Co 6.676% 07/31/16		05/31/2005	Call 100.0000		254,902	254,902	258,352	257,889		(2,987)		(2,987)		254,902			0	5,673	07/31/2016	1FE
49326E DN 0	Keycorp Mtng 4.625% 05/16/05		05/16/2005	Maturity		1,175,000	1,175,000	1,229,920	1,184,743		(9,743)		(9,743)		1,175,000			0	27,172	05/16/2005	1FE
494492 AA 9	Kincaid Generation L L 7.330% 06/15/20		06/15/2005	Redemption 100.0000		156,423	156,423	158,098	157,785		(1,362)		(1,362)		156,423			0	5,733	06/15/2020	2FE
49460W A# 6	Kinetic Concepts Inc Te 5.240% 08/11/10		06/30/2005	Redemption 100.0000		1,301	1,301	1,301	1,301				0		1,301			0	30	08/11/2010	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
52108H MU 5	LB UBS Coml Mtg Tr 2002 4.853% 09/15/31		06/28/2005	Lehman Brothers Inc.		7,169,805	7,000,000	6,888,448	6,901,089		5,159		5,159		6,906,248		263,557	263,557	186,841	09/15/2031	1FE
52204P AJ 8	Lease Invt Flight Tr 1A 3.520% 07/15/16		06/15/2005	Paydown		221,708	221,708	187,897	191,383		30,325		30,325		221,708			0	2,940	07/15/2016	2FE
524908 HS 2	Lehman Brothers Hldg In 3.350% 06/22/06		05/23/2005	Lehman Brothers Inc.		50,000,000	50,000,000	50,000,000	50,000,000				0		50,000,000			0	128,965	06/22/2006	1FE
526057 AN 4	Lennar Corp Nt 4.180% 03/19/09		06/29/2005	Bank of America		5,008,050	5,000,000	5,000,000	5,000,000				0		5,000,000		8,050	8,050	94,456	03/19/2009	2FE
530551 A@ 9	Liberty Group Operating 5.438% 03/04/12		06/06/2005	Various		2,002,455	2,000,000	2,000,000	2,000,000				0		2,000,000		2,455	2,455	19,258	03/04/2012	4FE
530551 A@ 9	Liberty Group Operating 7.000% 03/04/12		06/06/2005	Wells Fargo Bank		10,728	10,714	10,714	10,714				0		10,714		13	13	10	03/04/2012	4FE
530551 A@ 9	Liberty Group Operating 7.000% 03/04/12		06/03/2005	Redemption 100.0000		25,000	25,000	25,000	25,000				0		25,000			0	10	03/04/2012	4FE
530715 AB 7	Liberty Media Group Bd 7.875% 07/15/09		06/30/2005	Basis Adjustment		(64,356)	4,000,000	(63,007)	(63,007)		(1,349)		(1,349)		(64,356)			0		07/15/2009	2FE
530718 AG 0	Liberty Media Corp Nt 4.910% 09/17/06		05/06/2005	Direct		18,726,635	18,498,000	18,573,724	18,550,520		(10,156)		(10,156)		18,540,364		186,271	186,271	351,259	09/17/2006	2FE
531172 AA 2	Liberty Ppty Tr Nt 8.500% 08/01/10		06/30/2005	Basis Adjustment		(91,774)	5,000,000	(79,868)	(79,868)		(11,906)		(11,906)		(91,774)			0		08/01/2010	2FE
53219L A* 0	Lifepoint Hospital (Lak 4.715% 04/15/12		06/13/2005	Direct		443,040	443,040	443,040	443,040				0		443,040			0	3,156	04/15/2012	3
53219L A* 0	Lifepoint Hospital (Lak 4.845% 04/15/12		05/16/2005	Redemption 100.0000		30,000	30,000	30,000	30,000				0		30,000			0	95	04/15/2012	3
540423 A@ 9	Loews Cineplex Entmt Co 3.764% 07/31/11		04/01/2005	Citibank		(7,857)							0				(7,857)	(7,857)	6,606	07/31/2011	4Z
543213 L* 1	Longview Fibre Co Sr Nt 8.830% 06/28/06		06/30/2005	Basis Adjustment		20,495	5,000,000	270	269		20,226		20,226		20,495			0		06/28/2006	3
552078 AM 9	Lyondell Petrochemical 9.875% 05/01/07		04/20/2005	Raymond James Assoc. Inc.		642,188	625,000	611,185	615,589		1,004		1,004		616,593		25,595	25,595	29,831	05/01/2007	4FE
552078 AM 9	Lyondell Petrochemical 9.875% 05/01/07		05/02/2005	Call 102.4690		322,777	315,000	313,235	308,702		14,075		14,075		322,777			0	15,640	05/01/2007	4FE
55263E CL 7	MBNA Corp Sr Nt 5.000% 05/04/10		06/30/2005	Basis Adjustment		(45,379)	4,600,000	(44,670)	(44,670)		(709)		(709)		(45,379)			0		05/04/2010	2FE
55265K M6 3	Mastr Asset Securizatio 5.500% 09/25/33		06/01/2005	Paydown		1,407,985	1,407,985	1,375,865	1,339,946		68,039		68,039		1,407,985			0	(482,339)	09/25/2033	1FE
55265K NU 9	Mastr Asset Securizatio 5.500% 12/25/17		06/01/2005	Paydown		200,921	200,921	203,025	202,457		(1,536)		(1,536)		200,921			0	(8,586)	12/25/2017	1FE
55265K XT 1	Mastr Asset Securizatio 5.500% 06/25/33		06/01/2005	Paydown		4,549,528	4,549,528	4,540,997	4,542,988		6,540		6,540		4,549,528			0	100,656	06/25/2033	1FE
552691 AE 7	MCI Inc Sr Nt 8.735% 05/01/14		05/09/2005	Direct		39,507	40,000	39,500	39,730		37		37		39,767		(260)	(260)	1,776	05/01/2014	4FE
55280* AA 3	Mcared Pekin Tr (Wal-Ma 10.375% 01/01/10		06/01/2005	Redemption 100.0000		41,620	41,620	48,440	45,696		(4,076)		(4,076)		41,620			0	1,801	01/01/2010	1
552845 AE 9	MGIC Invt Corp Nt 7.500% 10/15/05		06/30/2005	Basis Adjustment		85,698	10,000,000	(54,373)	(54,372)		140,070		140,070		85,698			0		10/15/2005	1FE
564759 K# 4	Mfg & Traders Tr Co Sin 7.150% 01/15/20		06/15/2005	Redemption 100.0000		141,981	141,981	155,593	154,848		(12,867)		(12,867)		141,981			0	4,235	01/15/2020	1
564902 AA 2	Manuf Hanover Mortage C 11.500% 04/25/15		05/25/2005	Paydown		5,390	5,390	5,390	5,375		15		15		5,390			0	50	04/25/2015	2FE
57164R AE 2	Marriott Vacation Club 4.620% 05/20/26		06/01/2005	Paydown		293,086	293,086	293,076	293,127		(41)		(41)		293,086			0	5,608	05/20/2026	1FE
57164R AF 9	Marriott Vacation Club 4.870% 05/20/26		06/01/2005	Paydown		87,926	87,926	87,925	87,941		(15)		(15)		87,926			0	1,773	05/20/2026	1FE
571900 AQ 2	Marriott Intl Inc Nt 7.875% 09/15/09		06/30/2005	Basis Adjustment		(121,310)	7,000,000	(104,247)	(104,246)		(17,064)		(17,064)		(121,310)			0		09/15/2009	2FE
576434 HL 1	Master Alternative Lns 4.250% 11/25/33		06/01/2005	Paydown		58,283	58,283	58,756	58,676		(393)		(393)		58,283			0	1,031	11/25/2033	1FE
57643L CJ 3	Master ABS Tr 2004-OPT1 4.414% 02/25/34		04/01/2005	Paydown									0					0	(16,146)	02/25/2034	1FE
57643L EW 2	Master ABS Tr 2004-OPT2 3.914% 11/25/34		04/01/2005	Paydown									0					0	(40,625)	11/25/2034	1FE
57643L EX 0	Master ABS Tr 2004-OPT2 3.964% 11/25/34		04/01/2005	Paydown									0					0	(22,000)	11/25/2034	1FE
57643L EY 8	Master ABS Tr 2004-OPT2 4.014% 11/25/34		04/01/2005	Paydown									0					0	(35,359)	11/25/2034	1FE
57643L EZ 5	Master ABS Tr 2004-OPT2 4.314% 11/25/34		04/01/2005	Paydown									0					0	(15,735)	11/25/2034	1FE
577778 AS 2	May Dept Stores Co Deb 9.750% 02/15/21		04/01/2005	Paydown		1,500	1,500	1,650	1,638		(138)		(138)		1,500			0	(2,267)	02/15/2021	2FE
584952 A@ 4	Mediq/Prn Life Support 7.500% 06/30/06		04/26/2005	Redemption 100.0000									0					0	28,918	06/30/2006	5*
589497 AA 4	Merey Sweeny LP Sr Nt 8.850% 12/18/19		06/18/2005	Call 100.0000		394,829	394,829	420,145	417,982		(23,153)		(23,153)		394,829			0	17,471	12/18/2019	2FE
58983* DH 9	Trailer Train Co Nt Ser 10.070% 06/20/09		06/20/2005	Redemption 100.0000		1,652,793	1,652,793	1,902,398	1,785,855		(133,062)		(133,062)		1,652,793			0	83,218	06/20/2009	1
58984S AA 4	Meristar Hospitality Op 9.125% 01/15/11		06/21/2005	Lehman Brothers Inc.		2,799,114	2,669,000	2,500,489	2,531,572		7,965		7,965		2,539,537		259,577	259,577	229,339	01/15/2011	5FE
589929 MW 5	Merrill Lynch Mtg Invt 7.120% 06/18/29		06/01/2005	Paydown		346,316	346,316	347,880	346,211		105		105		346,316			0	7,981	06/18/2029	1FE
589929 NX 2	Merrill Lynch Mtg Invt 6.540% 12/10/29		06/01/2005	Paydown		229,302	229,302	232,066	230,677		(1,375)		(1,375)		229,302			0	8,849	12/10/2029	1FE
59020Q AV 6	MLC Mtg Investors 1996- 3.650% 02/15/21		06/15/2005	Paydown		63,766	63,766	63,766	63,766				0		63,766			0	809	02/15/2021	1FE
59020Q AX 2	MLC Mtg Investors 1996- 3.600% 09/15/21		06/15/2005	Paydown		46,397	46,397	46,397	46,397				0		46,397			0	606	09/15/2021	1FE
59020Q BF 0	MLC Mtg Investors 1997- 3.370% 03/16/26		06/15/2005	Paydown		62,147	62,147	62,147	62,147				0		62,147			0	861	03/16/2026	1FE
59022H DR 0	Merrill Lynch Mtg Tr 3.464% 08/12/39		06/01/2005	Paydown		422,394	422,394	423,443	423,435		(1,041)		(1,041)		422,394			0	6,101	08/12/2039	1FE
590438 AC 1	Merry Land & Invt Inc N 7.250% 06/15/05		06/15/2005	Maturity		800,000	800,000	851,030	816,635		(16,635)		(16,635)		800,000			0	29,000	06/15/2005	2FE
59156R AD 0	Met Life Cap Tr I Sr Nt 5.375% 12/15/12		04/04/2005	Bank of America		5,397,732	5,300,000	5,261,946	5,268,238		853		853		5,269,091		128,641	128,641	88,628	12/15/2012	1FE
59156R AE 8	Met Life Cap Tr I Sr Nt 6.500% 12/15/32		04/25/2005	Goldman Sachs & Co.		7,905,590	7,000,000	6,944,210	6,945,646		225		225		6,945,871		959,719	959,719	168,097	12/15/2032	1FE
59173@ AD 7	Metro-Goldwyn-Mayer Stu 5.350% 04/26/11		04/08/2005	Redemption 100.0000		8,457,500	8,457,500	8,457,500	8,457,500				0		8,457,500			0	117,042	04/26/2011	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
59217E AG 9	Met Life Glob Fdg I Nt 5.200% 09/18/13		04/15/2005	Various		9,164,335	9,000,000	8,974,980	8,977,533		613		613		8,978,146		186,189	186,189	275,094	09/18/2013	1FE
60467M AA 9	Mirant Mid Atlantic Pas 8.625% 06/30/12		06/20/2005	Bank of America		7,005,905	6,586,045	6,586,045	6,586,045				0		6,586,045		419,860	419,860	300,066	06/30/2012	6FE
60467M AB 7	Mirant Mid Atlantic Pas 9.125% 06/30/17		06/22/2005	Bank of America		3,382,499	2,999,999	3,026,163	3,022,383		(490)		(490)		3,021,893		360,607	360,607	142,124	06/30/2017	6
60467M AC 5	Mirant Mid Atlantic Pas 10.060% 12/30/28		05/12/2005	Bank of America		2,341,862	1,903,953	1,903,953	1,903,953				0		1,903,953		437,909	437,909	71,632	12/30/2028	6
615337 AB 8	Mony Group Inc (The) Nt 7.450% 12/15/05		04/26/2005	Morgan Stanley Dean Witter		19,290,577	18,846,000	20,010,234	19,601,995		(254,981)		(254,981)		19,347,014		(56,437)	(56,437)	522,610	12/15/2005	1FE
617059 BK 5	JP Morgan Comm Mtg Fin 7.781% 04/25/28		04/01/2005	Paydown									0					0	(6,498)	04/25/2028	1FE
617059 CA 6	JP Morgan Comm Mtg Fin 7.525% 12/26/28		04/01/2005	Paydown									0					0	(24,955)	12/26/2028	1FE
617059 CB 4	JP Morgan Comm Mtg Fin 7.623% 12/26/28		04/01/2005	Paydown									0					0	(12,641)	12/26/2028	1FE
61744C FB 7	Morgan Stanley ABS Cap 3.864% 08/25/34		04/01/2005	Paydown									0					0	(20,667)	08/25/2034	1FE
61744C JB 3	Morgan Stanley ABS Cap 3.764% 11/25/34		04/01/2005	Paydown									0					0	(26,694)	11/25/2034	1FE
61744C KN 5	Morgan Stanley ABS Cap 3.764% 12/25/34		04/01/2005	Paydown									0					0	(9,590)	12/25/2034	1FE
61745M 2U 6	Morgan Stanley Cap 2005 4.610% 07/15/56		06/20/2005	Basis Adjustment		(21,339)	5,744,000	(32,803)	(32,803)		11,464		11,464		(21,339)			0		07/15/2056	3FE
61745M 2V 4	Morgan Stanley Cap 2005 4.610% 07/15/56		06/20/2005	Basis Adjustment		(28,453)	7,659,000	(45,340)	(45,339)		16,886		16,886		(28,453)			0		07/15/2056	3FE
61745M 2W 2	Morgan Stanley Cap 2005 4.610% 07/15/56		06/20/2005	Basis Adjustment		(21,339)	5,744,000	(38,000)	(38,000)		16,661		16,661		(21,339)			0		07/15/2056	3FE
61745M 2Y 8	Morgan Stanley Cap 2005 4.610% 07/15/56		06/20/2005	Basis Adjustment		(14,228)	3,830,000	(25,450)	(25,450)		11,222		11,222		(14,228)			0		07/15/2056	4FE
61745M 2Z 5	Morgan Stanley Cap 2005 4.610% 07/15/56		06/20/2005	Basis Adjustment		(21,339)	5,744,000	(23,184)	(23,184)		1,845		1,845		(21,339)			0		07/15/2056	4FE
61745M 3A 9	Morgan Stanley Cap 2005 4.610% 07/15/56		06/20/2005	Basis Adjustment		(42,680)	11,488,421	(45,893)	(45,894)		3,214		3,214		(42,680)			0		07/15/2056	4Z
61745M DR 1	Morgan Stanley Cap 1997 7.702% 04/30/39		04/01/2005	Paydown									0					0	(193,034)	04/30/2039	1FE
61745M S6 1	Morgan Stanley Cap 2004 2.730% 04/14/40		06/01/2005	Paydown		694,379	694,379	694,346	694,212		167		167		694,379			0	7,904	04/14/2040	1FE
61745M T2 9	Morgan Stanley Cap 2004 4.590% 04/14/40		06/27/2005	Basis Adjustment		(165,311)	9,200,000	(169,195)	(169,194)		3,883		3,883		(165,311)			0		04/14/2040	1FE
61745M W7 4	Morgan Stanley Cap 2005 4.880% 12/13/41		06/13/2005	Morgan Stanley Dean Witter		4,002,188	4,000,000	4,021,948	4,021,948		(861)		(861)		4,021,087		(18,900)	(18,900)	89,467	12/13/2041	1FE
61745M ZK 2	Morgan Stanley Cap 2004 5.800% 06/15/38		06/01/2005	Paydown									0					0		06/15/2038	3FE
61746W KE 9	Morgan Stanley Dean Wit 3.940% 10/07/13		06/05/2005	Paydown		1,702,286	1,702,286	1,702,286	1,702,286				0		1,702,286			0	30,307	10/07/2013	1FE
61746W VR 8	Morgan Stanley Dean Wit 3.714% 09/25/32		06/27/2005	Paydown		908,526	908,526	908,526	908,526				0		908,526			0	11,847	09/25/2032	1FE
61746W WM 8	Morgan Stanley Dean Wit 6.314% 02/25/33		04/01/2005	Paydown									0					0	(46,575)	02/25/2033	2FE
61746W YS 3	Morgan Stanley Dean Wit 3.734% 11/25/32		06/27/2005	Paydown		238,721	238,721	238,721	238,721				0		238,721			0	2,932	11/25/2032	1FE
61747R AL 4	Morgan Stanley Auto Ln 2.880% 10/15/11		06/15/2005	Paydown		481,404	481,404	481,400	481,401		3		3		481,404			0	5,696	10/15/2011	2FE
61944# AA 5	Mosaic Co Term Ln B 4.375% 02/18/12		05/16/2005	JP Morgan Securities		259,071	257,143	257,143	257,143				0		257,143		1,929	1,929	2,150	02/18/2012	3FE
61944# AA 5	Mosaic Co Term Ln B 4.625% 02/18/12		05/16/2005	JP Morgan Securities		388,607	385,714	385,714	385,714				0		385,714		2,893	2,893	3,634	02/18/2012	3FE
61944# AA 5	Mosaic Co Term Ln B 4.688% 02/18/12		05/16/2005	JP Morgan Securities		259,071	257,143	257,143	257,143				0		257,143		1,929	1,929	2,395	02/18/2012	3FE
627914 AA 2	Mutual Fd Fee Tr XI ABS 9.060% 01/02/08		06/01/2005	Redemption 100.0000		14,065	14,065	6,470	6,470		7,595		7,595		14,065			0	431	01/02/2008	5
62827E AA 8	Mutual Fd Fee Tr XII AB 9.550% 04/30/08		05/30/2005	Redemption 100.0000		12,739	12,739	5,223	5,223		7,516		7,516		12,739			0	410	04/30/2008	5FE
62827G AA 3	Mutual Fd Fee Tr XIX AB 6.440% 12/01/09		06/30/2005	Redemption 100.0000		781,870	781,870	781,870	743,241		38,629		38,629		781,870			0	28,371	12/01/2009	1
62827K AA 4	Mutual Fd Fee Tr XX ABS 6.200% 03/02/10		06/02/2005	Redemption 100.0000		151,268	151,268	151,268	151,268				0		151,268			0	4,002	03/02/2010	1
62827Y AA 4	Mutual Fd Fee Tr XXI AB 4.410% 08/31/10		06/02/2005	Redemption 100.0000		218,173	218,173	218,173	218,173				0		218,173			0	4,129	08/31/2010	1
629121 AF 1	NGC Corp Deb 7.125% 05/15/18		06/22/2005	Various		7,948,295	8,896,000	5,083,053	5,173,109		27,872		27,872		5,200,981		2,747,314	2,747,314	358,311	05/15/2018	5FE
629527 AS 1	Nabisco Inc Nt 6.850% 06/15/05		06/15/2005	Maturity		7,050,000	7,050,000	6,728,831	7,013,739		36,261		36,261		7,050,000			0	241,463	06/15/2005	1FE
63615# AA 9	Football Club Term Nts 6.690% 10/15/16		04/15/2005	Redemption 100.0000		484,148	484,148	499,997	497,826		(13,678)		(13,678)		484,148			0	16,195	10/15/2016	1
637432 CC 7	Natl Rural Utils Coop F 6.125% 05/15/05		05/15/2005	Maturity		11,153,000	11,153,000	11,617,584	11,229,523		(76,523)		(76,523)		11,153,000			0	341,561	05/15/2005	1FE
638477 A@ 8	Natl Waterworks Inc Ter 5.990% 08/13/10		06/30/2005	Redemption 100.0000		30,611	30,611	30,611	30,611				0		30,611			0	821	08/13/2010	4FE
63859A AA 5	Nationscredit Home Equi 6.500% 10/15/28		04/15/2005	Paydown		491,027	491,027	490,848	490,887		140		140		491,027			0	10,639	10/15/2028	1FE
63859C BY 8	Nationslink Fdg Corp 19 7.100% 01/20/09		04/01/2005	Paydown									0					0	(52,714)	01/20/2009	2FE
638671 AE 7	Nationwide Mutual Ins N 7.875% 04/01/33		06/27/2005	Basis Adjustment		(1,031,284)	11,700,000	(1,029,660)	(1,029,660)		(1,624)		(1,624)		(1,031,284)			0		04/01/2033	1FE
638925 AC 1	Nationscredit Grantor T 6.350% 04/15/14		05/15/2005	Paydown		261,200	261,200	261,184	260,335		865		865		261,200			0	6,836	04/15/2014	1FE
654740 AA 7	Nissan Motor Acceptance 4.625% 03/08/10		05/09/2005	First Boston Corp		10,417,470	10,500,000	10,542,687	10,542,686		(229)		(229)		10,542,457		(124,987)	(124,987)	86,333	03/08/2010	2FE
654740 AA 7	Nissan Motor Acceptance 4.625% 03/08/10		06/27/2005	Basis Adjustment		(312,403)	10,000,000	(320,098)	(320,098)		7,695		7,695		(312,403)			0		03/08/2010	2FE
65555@ AC 4	Norcross Safety Prods L 5.843% 03/19/09		05/11/2005	CIBC Wood Gundy Money Markets.		5,050	5,000	4,991	4,992				0		4,992		58	58	33	03/19/2009	4FE
65555@ AC 4	Norcross Safety Prods L 6.130% 03/19/09		05/11/2005	CIBC Wood Gundy Money Markets.		1,318,827	1,305,769	1,302,502	1,303,380		165		165		1,303,545		15,282	15,282	25,077	03/19/2009	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
65555@ AC 4	Norcross Safety Prods L 8.750% 03/19/09		04/01/2005	Redemption 100.0000		187,692	187,692	187,367	187,367		325		325		187,692			0		03/19/2009	4FE
65555@ AC 4	Norcross Safety Prods L 9.250% 03/19/09		05/17/2005	Redemption 100.0000									0					0	1,508	03/19/2009	4FE
656559 BG 5	Nortek Inc Sr Sub Nt 8.500% 09/01/14		05/09/2005	KBC Financial Products		1,087,580	1,222,000	1,222,000	1,222,000				0		1,222,000		(134,420)	(134,420)	73,575	09/01/2014	5FE
659462 AA 3	Nationwide Mutual Ins B 5.810% 12/15/24		06/27/2005	Goldman Sachs & Co.		2,078,420	2,000,000	2,000,000	2,000,000				0		2,000,000		78,420	78,420	62,942	12/15/2024	1FE
667281 F* 5	Northwest Airlines Inc 8.330% 11/23/09		05/23/2005	Direct		5,011,921	5,000,000	5,012,500	5,012,500		(579)		(579)		5,011,921			0	86,771	11/23/2009	4FE
667281 F* 5	Northwest Airlines Inc 8.330% 11/23/09		04/15/2005	Redemption 100.0000		4,250,000	4,250,000	4,207,500	4,208,080		41,920		41,920		4,250,000			0	119,026	11/23/2009	4FE
667281 F* 5	Northwest Airlines Inc 11.250% 11/23/09		05/27/2005	Redemption 100.0000									0					0	31,663	11/23/2009	4FE
668074 AG 2	Northwestn Corp Nt 7.875% 03/15/07		06/01/2005	Direct		22,725							0				22,725	22,725		03/15/2007	6FE
668074 AJ 6	Northwestn Corp Nt 8.750% 03/15/12		06/01/2005	Direct		99,075					(17,466)		(17,466)		(17,466)		116,541	116,541		03/15/2012	6FE
66988# AA 1	Novar Fin LLC Sr Nt 5.580% 09/25/11		06/27/2005	Call 106.9145		13,791,971	12,900,000	12,926,641	12,925,858		866,113		866,113		13,791,971			0	543,864	09/25/2011	2
670346 AE 5	Nucor Corp Nt 4.875% 10/01/12		06/27/2005	Basis Adjustment		(238,840)	8,000,000	(242,988)	(242,988)		4,148		4,148		(238,840)			0		10/01/2012	1FE
67090F A* 7	Nuveen Invest Inc Sr Nt 4.220% 09/19/08		05/01/2005	Call 100.0000		8,800,000	8,800,000	8,801,416	8,801,079		(1,079)		(1,079)		8,800,000			0	229,005	09/19/2008	2
67758* AX 1	OH St Lottery (Stalswor 5.785% 11/06/24		06/27/2005	Basis Adjustment		(135,854)	8,578,871	(144,105)	(144,105)		8,251		8,251		(135,854)			0		11/06/2024	1
68210* AA 1	Omega Leasing LLC Sr Nt 8.800% 05/12/10		06/12/2005	Redemption 100.0000		73,507	73,507	73,507	73,507				0		73,507			0	2,698	05/12/2010	2
68389F DU 5	Option One Woodbridge L 3.994% 07/25/33		04/01/2005	Paydown									0					0	(22,367)	07/25/2033	1FE
684181 AA 8	Orange Cogeneration Fun 8.175% 03/15/22		06/15/2005	Call 100.0000		25,000	25,000	25,499	25,432		(432)		(432)		25,000			0	1,022	03/15/2022	2FE
690132 A@ 4	Outsourcing Solutions I 7.890% 06/10/06		05/09/2005	Direct		172	172	172	172				0		172			0	1	06/10/2006	6
690132 A@ 4	Outsourcing Solutions I 8.110% 06/10/06		06/17/2005	Redemption 100.0000		19,183	19,183	19,183	19,183				0		19,183			0	1,997	06/10/2006	6
690132 A@ 4	Outsourcing Solutions I 9.500% 06/10/06		04/07/2005	Direct		172	172	172	172				0		172			0		06/10/2006	6
69316Y AA 7	PBG Equipment 1998-1 A 6.270% 01/20/12		06/20/2005	Paydown		91,694	91,694	91,895	91,808		(114)		(114)		91,694			0	2,186	01/20/2012	1FE
69339N AA 4	PJM Interconnection LLC 7.163% 12/15/07		06/15/2005	Call 100.0000		1,560,000	1,560,000	1,591,874	1,575,933		(15,933)		(15,933)		1,560,000			0	55,871	12/15/2007	1FE
69347S AA 3	PNC Bk Na Nt 7.875% 04/15/05		04/15/2005	Maturity		5,000,000	5,000,000	5,108,150	5,004,749		(4,749)		(4,749)		5,000,000			0	196,875	04/15/2005	1FE
69348R TS 5	PNC Mtg Secs Corp 1999- 7.906% 12/25/29		05/01/2005	Paydown		1,956,659	1,956,659	1,941,755	1,945,100		11,559		11,559		1,956,659			0	65,189	12/25/2029	1FE
693506 AY 3	PPG Inds Inc Nt 7.050% 08/15/09		06/20/2005	Direct		11,099,840	10,220,000	11,349,227	11,243,800		(93,775)		(93,775)		11,150,025		(50,185)	(50,185)	814,830	08/15/2009	1FE
69361L AH 4	PSEG Energy Hldg Sr Nt 8.500% 06/15/11		06/23/2005	Bank of America		1,087,500	1,000,000	952,350	963,177		2,098		2,098		965,275		122,225	122,225	45,569	06/15/2011	3FE
69573X AN 9	Paine Webber CMO Trust 9.500% 05/01/19		05/01/2005	Paydown		46,820	46,820	48,640	49,043		(2,223)		(2,223)		46,820			0	(3,101)	05/01/2019	1FE
697933 AS 8	Panamsat Corp Sr Nt 9.000% 08/15/14		04/01/2005	Call 109.0000		488,320	448,000	448,000	448,000		40,320		40,320		488,320			0	24,752	08/15/2014	4FE
697933 B* 9	Panamsat Corp Term Ln B 5.650% 08/13/11		04/01/2005	Various									0					0	284,891	08/13/2011	3
69806L AE 4	Pan Pacific Retail Prop 5.950% 06/01/14		06/27/2005	Basis Adjustment		(60,247)	2,500,000	(59,298)	(59,298)		(949)		(949)		(60,247)			0		06/01/2014	2FE
70069F FH 5	Park Place Secs Inc 3.784% 01/25/36		04/01/2005	Paydown									0					0	(9,022)	01/25/2036	1FE
702702 AB 7	Pass Through Amortizing 4.590% 06/18/12		06/17/2005	Paydown		1,046,610	1,046,610	1,046,610	1,046,610				0		1,046,610			0	17,115	06/18/2012	1FE
702702 AD 3	Pass Through Amortizing 8.740% 06/18/12		06/20/2005	Paydown		2,301,086	2,301,086	2,314,419	2,303,951		(2,865)		(2,865)		2,301,086			0	92,806	06/18/2012	2FE
702702 AH 4	Pass Through Amortizing 8.721% 06/18/12		06/17/2005	Paydown		104,661	104,661	104,660	104,660		1		1		104,661			0	3,688	06/18/2012	2FE
70341@ AD 1	Patterson Cos Inc Ser B 4.044% 11/25/08		04/29/2005	Call 100.0000		2,333,333	2,333,333	2,333,333	2,333,333				0		2,333,333			0	33,459	11/25/2008	2
704913 AA 0	Pearson Inc Nt 7.375% 09/15/06		04/08/2005	Lehman Brothers Inc.		5,218,750	5,000,000	5,526,450	5,376,428		(60,767)		(60,767)		5,315,661		(96,911)	(96,911)	213,056	09/15/2006	2FE
70557R AC 4	Pegasus Aviation Lease 3.870% 03/10/14		06/10/2005	Redemption 100.0000		124,189	124,189	124,101	124,101		88		88		124,189			0	1,841	03/10/2014	3FE
706451 AM 3	PEMEX Proj Fdg MT Co Gt 6.125% 08/15/08		06/27/2005	Basis Adjustment		(16,999)	8,260,000	4,641	4,640		(21,639)		(21,639)		(16,999)			0		08/15/2008	2FE
706451 AV 3	PEMEX Proj Fdg MT Co Gt 8.625% 12/01/23		01/01/2005	Direct		2,286,184	2,100,000	2,291,100	2,286,184				0		2,286,184			0	20,344	12/01/2023	2FE
707569 A@ 8	Penn Natl Gaming Inc Te 5.350% 09/01/07		04/04/2005	Redemption 100.0000		307,134	307,134	306,760	306,882		252		252		307,134			0	4,073	09/01/2007	3FE
707569 A@ 8	Penn Natl Gaming Inc Te 5.590% 09/01/07		04/04/2005	Redemption 100.0000		1,705,031	1,705,031	1,703,679	1,703,680		1,351		1,351		1,705,031			0	22,566	09/01/2007	3FE
71343X AC 8	PepsiAmericas Inc Nt 3.875% 09/12/07		05/18/2005	Direct		10,764,548	10,775,000	10,772,904	10,772,904		(364)		(364)		10,772,540		(7,992)	(7,992)	246,561	09/12/2007	2FE
72129# AB 7	Pike Electric Inc Term 5.438% 07/01/12		04/12/2005	Various		3,056,740	3,004,167	3,004,167	3,004,167				0		3,004,167		52,573	52,573	50,972	07/01/2012	3FE
721479 AB 9	Pillar Fdg 2004-2A B 3.790% 09/15/11		04/01/2005	Paydown									0					0	(69,735)	09/15/2011	1FE
72813P AH 3	Playtex Prods Inc Co Gt 9.375% 06/01/11		05/19/2005	Various		4,904,550	4,713,000	4,638,465	4,647,326		2,747		2,747		4,650,073		254,477	254,477	198,779	06/01/2011	5FE
74060C AC 9	Prem Std Farms Sr Nt 9.250% 06/15/11		05/09/2005	Direct		1,158,310	1,090,000	1,160,850	1,158,698		(4,709)		(4,709)		1,153,989		4,322	4,322	83,930	06/15/2011	4FE
74153W AB 5	Pricoa Global Fdg I Nt 3.900% 12/15/08		06/28/2005	Basis Adjustment		60,730	12,443,000	42,491	40,670		20,060		20,060		60,730			0		12/15/2008	1FE
74254P AK 8	Principal Life Inc Fdg 5.100% 04/15/14		06/27/2005	Basis Adjustment		(261,359)	9,000,000	(259,711)	(259,711)		(1,648)		(1,648)		(261,359)			0		04/15/2014	1FE
74259# AA 7	Printpack Hldgs Inc Ter 5.313% 03/31/09		05/13/2005	Direct		2,922,846	2,925,052	2,927,706	2,924,809		(1,963)		(1,963)		2,922,846			0	59,055	03/31/2009	3FE
74259# AA 7	Printpack Hldgs Inc Ter 7.750% 03/31/09		05/20/2005	Redemption 100.0000		2,925,052	2,925,052	2,922,851	2,922,851		2,201		2,201		2,925,052			0	1,016	03/31/2009	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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
7425A0 AC 4	Prin Life Global Nt 3.624% 05/23/06		06/29/2005	Bank of America		20,059,200	20,000,000	19,863,385	19,931,342		23,603		23,603		19,954,945		104,255	104,255	387,128	05/23/2006	1FE
7425A0 AJ 9	Prin Life Global Bd 5.250% 01/15/13		06/27/2005	Bank of America		5,877,088	5,600,000	5,454,846	5,471,607		6,316		6,316		5,477,923		399,165	399,165	280,117	01/15/2013	1FE
74338P AA 0	Project Fdg Corp 1A 1 3.421% 01/15/12		04/15/2005	Paydown		214,961	214,961	214,961	214,961				0		214,961			0	2,860	01/15/2012	1FE
743946 AK 1	Prudential Home Mtg Sec 6.980% 09/28/08		06/01/2005	Paydown		26,878	26,878	26,206	21,470		5,408		5,408		26,878			0	1,132	09/28/2008	1FE
74407X AA 9	Providian Home Equity L 3.604% 06/25/25		06/25/2005	Paydown		353,405	353,405	352,411	352,411		994		994		353,405			0	4,292	06/25/2025	1FE
74432Q AD 7	Prudential Finl Inc Nt 4.750% 04/01/14		06/28/2005	Bank of America		10,027,700	10,000,000	9,622,422	9,642,787		14,964		14,964		9,657,751		369,949	369,949	353,611	04/01/2014	1FE
74434R G7 0	Prudential Home Mtg Sec 7.500% 10/25/07		06/01/2005	Paydown		22,533	22,533	21,281	22,186		347		347		22,533			0	669	10/25/2007	1FE
74436J EV 5	Prudential Secs Secd Fn 6.480% 11/01/31		06/01/2005	Paydown		77,022	77,022	80,650	79,123		(2,101)		(2,101)		77,022			0	2,532	11/01/2031	1FE
74438G AE 1	Prudential Hldgs LLC Bd 8.695% 12/18/23		06/27/2005	Basis Adjustment		(936,935)	12,000,000	(903,750)	(903,750)		(33,185)		(33,185)		(936,935)			0		12/18/2023	1FE
74531K AA 6	Puget Pwr Conservation 6.450% 04/11/05		04/01/2005	Paydown									0					0	40,756	04/11/2005	1FE
745867 AH 4	Pulte Homes Inc Co Gtd 8.125% 03/01/11		06/27/2005	Basis Adjustment		(31,721)	5,000,000	(3,915)	(3,915)		(27,806)		(27,806)		(31,721)			0		03/01/2011	2FE
74762E E* 9	Quanta Svc Inc Ser A Nt 3.000% 06/19/08		06/30/2005	Bank of America									0					0	14,323	06/19/2008	3FE
74762E E* 9	Quanta Svc Inc Ser A Nt 3.000% 06/19/08		04/02/2005	Redemption 100.0000									0					0	26,698	06/19/2008	3FE
74762E E* 9	Quanta Svc Inc Ser A Nt 3.430% 06/19/08		06/07/2005	Direct		186,667	186,667	186,667	186,667				0		186,667			0	3,679	06/19/2008	3FE
74762E E* 9	Quanta Svc Inc Ser A Nt 6.430% 06/19/08		04/14/2005	Direct		113,333	113,333	113,333	113,333				0		113,333			0	2,361	06/19/2008	3FE
74834@ AC 9	Quest Cherokee Term Ln 8.170% 07/22/10		06/30/2005	Redemption 100.0000		6,667	6,667	6,667	6,667				0		6,667			0	247	07/22/2010	4FE
748767 A* 1	Quintiles Transnatl Cor 4.840% 09/24/08		05/02/2005	Citibank		2,009,527	2,004,516	2,004,516	1,731,645		272,871		272,871		2,004,516		5,011	5,011	42,666	09/24/2008	4FE
748767 A* 1	Quintiles Transnatl Cor 9.250% 09/24/08		04/11/2005	Redemption 100.0000									0					0	20,045	09/24/2008	4FE
74913G A@ 4	Qwest Corp Term Ln A 7.934% 06/09/07		06/07/2005	Direct		4,336,707	4,360,000	4,316,400	4,331,961		4,746		4,746		4,336,707			0	162,892	06/09/2007	4FE
74913G A@ 4	Qwest Corp Term Ln A 7.934% 06/09/07		06/22/2005	Redemption 100.0000		2,180,000	2,180,000	2,188,316	2,190,821		(10,821)		(10,821)		2,180,000			0	87,692	06/09/2007	4FE
74913G A@ 4	Qwest Corp Term Ln A 9.750% 06/30/07		06/20/2005	Redemption 100.0000		4,360,000	4,360,000	4,336,707	4,336,707		23,293		23,293		4,360,000			0	12,811	06/30/2007	3Z
74913R AA 9	QWest Svs Corp Nt 13.000% 12/15/07		06/21/2005	Direct		4,183,244	3,864,000	4,385,640	4,385,640		(129,344)		(129,344)		4,256,296		(73,052)	(73,052)	363,106	12/15/2007	4FE
749274 AA 4	RBS Cap Tr I Bd 4.709% 07/01/13		06/27/2005	Basis Adjustment		(182,821)	5,000,000	(195,103)	(195,102)		12,281		12,281		(182,821)			0		07/01/2013	1FE
74956E A# 5	RH Donnelley Inc Term L 7.250% 06/30/10		04/01/2005	Redemption 100.0000									0					0	(11,100)	06/30/2010	3
74956E C* 7	RH Donnelley Inc Term L 4.870% 06/30/11		05/12/2005	Deutsche Bank		66,677	65,853	65,853	65,853				0		65,853		823	823	1,265	06/30/2011	3
74956E C* 7	RH Donnelley Inc Term L 4.880% 06/30/11		05/12/2005	Deutsche Bank		200,029	197,560	197,560	197,560				0		197,560		2,470	2,470	3,793	06/30/2011	3
74956E C* 7	RH Donnelley Inc Term L 5.110% 06/30/11		05/12/2005	Deutsche Bank		266,706	263,413	263,413	263,413				0		263,413		3,293	3,293	5,029	06/30/2011	3
74956E C* 7	RH Donnelley Inc Term L 5.160% 06/30/11		05/12/2005	Deutsche Bank		333,382	329,267	329,267	329,267				0		329,267		4,116	4,116	5,909	06/30/2011	3
74956E C* 7	RH Donnelley Inc Term L 5.180% 06/30/11		05/12/2005	Deutsche Bank		200,029	197,560	197,560	197,560				0		197,560		2,470	2,470	3,573	06/30/2011	3
74956E C* 7	RH Donnelley Inc Term L 5.190% 06/30/11		05/12/2005	Deutsche Bank		66,677	65,853	65,853	65,853				0		65,853		823	823	1,160	06/30/2011	3
74956E C* 7	RH Donnelley Inc Term L 5.210% 06/30/11		05/12/2005	Deutsche Bank		266,706	263,413	263,413	263,413				0		263,413		3,293	3,293	4,648	06/30/2011	3
74956E C* 7	RH Donnelley Inc Term L 5.230% 06/30/11		05/12/2005	Deutsche Bank		66,678	65,854	65,854	65,854				0		65,854		823	823	1,097	06/30/2011	3
74956E C* 7	RH Donnelley Inc Term L 5.240% 06/30/11		05/12/2005	Various		452,373	446,826	446,826	446,826				0		446,826		5,547	5,547	6,801	06/30/2011	3
74956E C* 7	RH Donnelley Inc Term L 5.240% 06/30/11		06/30/2005	Redemption 100.0000		72,419	72,419	72,419	72,419				0		72,419			0	1,668	06/30/2011	3
75075M A# 0	RailAmerica Trans Corp 5.125% 09/29/11		04/29/2005	Redemption 100.0000		226	226	226	226				0		226			0	4	09/29/2011	3FE
755762 A* 2	Readers Digest Assn Inc 4.550% 05/20/08		04/14/2005	Redemption 100.0000		1,627,701	1,627,701	1,627,701	1,627,701				0		1,627,701			0	29,178	05/20/2008	3FE
756109 AG 9	Realty Income Corp Nt 5.875% 03/15/35		06/27/2005	Basis Adjustment		(1,479,559)	15,000,000	(1,480,812)	(1,480,811)		1,252		1,252		(1,479,559)			0		03/15/2035	2FE
756202 AA 5	Calpoint Rec Str Tr 200 7.440% 12/10/06		06/10/2005	Redemption 100.0000		1,173,921	1,173,921	1,103,260	1,132,902		41,019		41,019		1,173,921			0	43,670	12/10/2006	5FE
75820Q AB 8	Reed Elsevier Cap Mtn 7.000% 05/15/05		05/15/2005	Maturity		1,335,000	1,335,000	1,442,458	1,350,961		(15,961)		(15,961)		1,335,000			0	46,725	05/15/2005	1FE
75875# AC 4	Regal Cinemas Inc Term 3.975% 11/10/10		04/01/2005	First Boston Corp									0					0	(188)	11/10/2010	3FE
759950 AH 1	Renaissance Accep Mtg C 4.114% 08/25/32		04/01/2005	Paydown									0					0	(25,875)	08/25/2032	1FE
760985 2Y 6	Residential Asset Mtg P 5.072% 04/25/34		04/01/2005	Paydown									0					0	(19,020)	04/25/2034	1FE
760985 GW 5	Residential Asset Mtg P 4.224% 01/25/32		06/25/2005	Paydown		760,224	760,224	760,393	760,058		166		166		760,224			0	898	01/25/2032	1FE
760985 JT 9	Residential Asset Mtg P 4.664% 03/25/32		04/01/2005	Paydown									0					0	(11,398)	03/25/2032	2FE
760985 RS 2	Residential Asset Mtg P 5.750% 07/25/05		04/01/2005	Paydown				253,258	65,772		(65,772)		(65,772)					0	33,901	07/25/2005	1FE
76110G RE 3	Residential Accredit Ln 6.500% 10/25/31		05/01/2005	Paydown		7,525,801	7,525,801	7,285,622	7,431,051		94,750		94,750		7,525,801			0	201,535	10/25/2031	1FE
76110V EU 8	Residential Fdg Mtg Sec 7.980% 09/25/30		06/01/2005	Paydown		181,981	181,981	194,698	185,028		(3,047)		(3,047)		181,981			0	6,008	09/25/2030	1FE
76110V MT 2	Residential Fdg Mtg Sec 5.500% 12/25/05		05/01/2005	Paydown				67,190	146,594		(146,594)		(146,594)					0	44,979	12/25/2005	1FE
76110V NC 8	Residential Fdg Mtg Sec 2.770% 05/25/17		06/01/2005	Paydown		1,145,606	1,145,606	1,145,310	1,144,353		1,253		1,253		1,145,606			0	13,074	05/25/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
76110W JQ 0	Residential Asset Sec C 7.830% 03/25/31		06/01/2005	Paydown		628,300	628,300	628,300	628,300				0		628,300			0	(16,082)	03/25/2031	1FE
76110W JY 3	Residential Asset Sec C 8.355% 07/25/31		06/01/2005	Paydown		1,111,315	1,111,315	1,199,091	1,133,091		(21,776)		(21,776)		1,111,315			0	4,511	07/25/2031	1FE
76110W LL 8	Residential Asset Sec C 7.014% 06/25/31		06/01/2005	Paydown		484,666	484,666	518,971	495,507		(10,841)		(10,841)		484,666			0	147	06/25/2031	1FE
76110W MB 9	Residential Asset Sec C 6.480% 09/25/31		06/01/2005	Paydown		379,074	379,074	403,003	386,802		(7,728)		(7,728)		379,074			0	10,008	09/25/2031	1FE
76110W MC 7	Residential Asset Sec C 5.960% 09/25/31		06/01/2005	Paydown		72,042	72,042	72,027	71,857		185		185		72,042			0	1,755	09/25/2031	1FE
76110W NR 3	Residential Asset Sec C 4.414% 04/25/32		06/25/2005	Paydown		4,003,859	4,003,859	4,003,859	4,003,859				0		4,003,859			0	59,663	04/25/2032	1FE
76110W ZX 7	Residential Asset Sec C 3.864% 07/25/34		04/01/2005	Paydown									0					0	(27,556)	07/25/2034	1FE
76111J Y3 2	Residential Fdg Mtg Sec 5.000% 04/25/18		06/01/2005	Paydown		372,400	372,400	378,568	377,645		(5,245)		(5,245)		372,400			0	7,769	04/25/2018	1FE
76112B AM 2	Residential Asset Mtg P 3.914% 08/25/34		04/01/2005	Paydown									0					0	(29,213)	08/25/2034	1FE
76176L FF 3	Reynolds Metals Co Nt 7.000% 05/15/09		05/15/2005	Redemption 100.0000		260,000	260,000	288,993	283,411		(23,411)		(23,411)		260,000			0	9,100	05/15/2009	1FE
76822* AH 9	River Fuel Co II St Nt 4.420% 01/13/10		06/27/2005	Basis Adjustment		(188,131)	9,600,000	(196,447)	(196,447)		8,316		8,316		(188,131)			0		01/13/2010	2
783332 A* 0	Ruth Chris Steak House 6.125% 03/11/11		05/24/2005	Direct		34,286	34,286	34,286	34,286				0		34,286			0	349	03/11/2011	4Z
783332 A* 0	Ruth Chris Steak House 6.125% 03/11/11		04/29/2005	Redemption 100.0000		17,143	17,143	17,143	17,143				0		17,143			0	81	03/11/2011	4Z
78387G AD 5	SBC Comms Inc Nt 6.250% 03/15/11		06/30/2005	Basis Adjustment		(321,891)	10,000,000	(296,777)	(296,777)		(25,114)		(25,114)		(321,891)			0		03/15/2011	1FE
784635 H@ 6	SPX Corp Term Ln B1 5.375% 02/12/09		05/19/2005	Redemption 100.0000		4,925,070	4,925,070	4,925,070	4,925,070				0		4,925,070			0	92,278	02/12/2009	3
784876 AA 2	SVO 2001-A Timeshare Mt 5.470% 10/20/13		06/01/2005	Paydown		190,004	190,004	190,002	189,947		57		57		190,004			0	4,290	10/20/2013	1FE
784876 AB 0	SVO 2001-A Timeshare Mt 5.690% 10/20/13		06/01/2005	Paydown		190,009	190,009	190,006	189,821		188		188		190,009			0	4,463	10/20/2013	1FE
78487Q AA 8	Svo Voi Mtg Corp 2003-A 3.950% 02/20/19		06/01/2005	Paydown		270,969	270,969	270,934	270,945		24		24		270,969			0	4,431	02/20/2019	1FE
792860 AD 0	St Paul Travelers Cos I 8.125% 04/15/10		06/30/2005	Basis Adjustment		(127,902)	98,765	(107,102)	(107,102)		(20,800)		(20,800)		(127,902)			0		04/15/2010	1FE
792860 AE 8	St Paul Travelers Cos I 7.875% 04/15/05		04/15/2005	Maturity		13,585,000	13,585,000	14,048,190	13,627,185		(42,185)		(42,185)		13,585,000			0	534,909	04/15/2005	1FE
792860 AF 5	St Paul Travelers Cos I 5.750% 03/15/07		05/11/2005	Goldman Sachs & Co.		7,931,908	7,730,000	8,143,045	8,103,473		(60,790)		(60,790)		8,042,683		(110,775)	(110,775)	297,551	03/15/2007	1FE
79548K P5 1	Salomon Brothers Mtg Se 7.075% 05/18/32		06/01/2005	Paydown		196,621	196,621	191,275	191,695		4,926		4,926		196,621			0	184	05/18/2032	1FE
795770 AK 2	Salton Sea Fdg Co Gtee 8.300% 05/30/11		05/30/2005	Paydown		13,462	13,462	12,640	12,856		606		606		13,462			0	559	05/30/2011	3FE
795770 AN 6	Salton Sea Fdg Co Gtd 7.475% 11/30/18		05/30/2005	Redemption 100.0000		47,464	47,464	43,864	44,564		2,900		2,900		47,464			0	1,774	11/30/2018	3FE
798737 AB 8	San Manuel Entmt Nt 4.730% 12/01/10		06/01/2005	Call 100.0000		1,700,000	1,700,000	1,700,000	1,700,000				0		1,700,000			0	35,141	12/01/2010	1FE
805564 FH 9	Saxon Asset Secs Tr 200 8.005% 02/25/30		06/01/2005	Paydown		1,195,123	1,195,123	1,217,905	1,193,416		1,707		1,707		1,195,123			0	40,912	02/25/2030	1FE
805564 JD 4	Saxon Asset Secs Tr 200 4.314% 03/25/32		06/27/2005	Paydown		3,670,967	3,670,967	3,654,333	3,655,546		15,421		15,421		3,670,967			0	27,418	03/25/2032	1FE
805564 JM 4	Saxon Asset Secs Tr 200 6.312% 06/25/16		06/01/2005	Paydown		6,598	6,598	7,128	6,869		(271)		(271)		6,598			0	185	06/25/2016	1FE
808626 AG 0	Science Applications In 5.500% 07/01/33		06/27/2005	Basis Adjustment		(225,460)	9,600,000	(230,796)	(230,797)		5,337		5,337		(225,460)			0		07/01/2033	1FE
80927G AG 1	Scotia Pacific Co Llc N 6.550% 01/20/07		04/26/2005	Merrill Lynch		652,590	776,892	778,244	777,363		(71)		(71)		777,292		(124,702)	(124,702)	39,437	01/20/2007	2FE
814138 AF 0	Prologis Tr Nt 7.875% 05/15/09		05/15/2005	Call 100.0000		406,250	406,250	422,959	417,211		(10,961)		(10,961)		406,250			0	15,996	05/15/2009	2FE
814138 AH 6	Prologis Tr Nt 7.950% 05/15/08		05/15/2005	Call 100.0000		1,345,000	1,345,000	1,474,143	1,429,671		(84,671)		(84,671)		1,345,000			0	53,464	05/15/2008	2FE
81760N AD 1	Servicemaster Co Nt 8.450% 04/15/05		04/15/2005	Maturity		5,601,000	5,601,000	5,589,498	5,600,238		762		762		5,601,000			0	236,642	04/15/2005	2FE
82509P AB 4	Shopping Ctr Nt 7.625% 05/15/05		05/15/2005	Maturity		1,000,000	1,000,000	1,029,780	1,003,853		(3,853)		(3,853)		1,000,000			0	38,125	05/15/2005	2FE
82841* AA 9	Silverman Gaymark LLC 10.375% 01/01/10		06/01/2005	Redemption 100.0000		44,747	44,747	52,592	49,731		(4,984)		(4,984)		44,747			0	1,937	01/01/2010	1
828783 AM 2	Simon DeBartolo Group L 6.750% 06/15/05		06/15/2005	Maturity		6,845,000	6,845,000	7,096,311	6,886,830		(41,830)		(41,830)		6,845,000			0	231,019	06/15/2005	2FE
828807 AG 2	Simon Ppty Grp Inc Bd 7.375% 01/20/06		04/06/2005	Bank of America		2,556,558	2,490,000	2,726,226	2,619,447		(33,656)		(33,656)		2,585,791		(29,233)	(29,233)	133,137	01/20/2006	2FE
834182 AN 7	Solectron Corp Sr Nt 9.625% 02/15/09		05/20/2005	Call 108.9455		1,198,400	1,100,000	1,155,000	1,147,415		50,985		50,985		1,198,400			0	80,877	02/15/2009	4FE
84474Q AA 1	Southwest Airlines Co P 5.100% 05/01/06		05/01/2005	Paydown		296,150	296,150	300,782	300,782		(4,632)		(4,632)		296,150			0	7,552	05/01/2006	1FE
84751P CU 1	Specialty Underwriting 3.704% 07/25/35		06/25/2005	Paydown		3,714,649	3,714,649	3,712,768	3,712,536		2,113		2,113		3,714,649			0	(1,485)	07/25/2035	1FE
84861# AA 6	Spirits of St Louis 6.090% 12/31/21		06/30/2005	Redemption 100.0000		107,582	107,582	106,304	105,043		2,539		2,539		107,582			0	3,747	12/31/2021	2
84861# AA 6	Spirits of St Louis 6.090% 12/31/21		06/27/2005	Basis Adjustment		(46,479)	5,938,937	(49,155)	(48,625)		2,146		2,146		(46,479)			0		12/31/2021	2
85746* AX 8	Airbus Inds Lev Lease 7.550% 04/12/10		04/12/2005	Redemption 100.0000		283,256	283,256	283,256	283,256				0		283,256			0	10,693	04/12/2010	1
85746* AZ 3	Airbus Inds Lev Lease 8.210% 05/31/10		05/31/2005	Redemption 100.0000		515,026	515,026	517,287	516,280		(1,254)		(1,254)		515,026			0	21,142	05/31/2010	1
85746* BD 1	Airbus Inds Lev Lease 8.210% 06/19/10		06/19/2005	Redemption 100.0000		259,341	259,341	259,341	259,341				0		259,341			0	10,646	06/19/2010	1
861832 A@ 2	Stonehenge Cap NY Fd LL 7.435% 12/15/15		06/15/2005	Redemption 100.0000		43,876	43,876	43,876	43,876				0		43,876			0	1,649	12/15/2015	1FE
863572 WN 9	Structured Asset Sec Co 6.650% 02/25/29		06/01/2005	Paydown		1,815,126	1,815,126	1,776,555	1,802,201		12,925		12,925		1,815,126			0	59,728	02/25/2029	1FE
86358R 3N 5	Structured Asset Sec Co 6.500% 08/25/32		06/01/2005	Paydown		10,203	10,203	10,611	10,410		(207)		(207)		10,203			0	277	08/25/2032	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
86358R L7 0	Structured Asset Sec Co 7.464% 01/25/33		06/25/2005	Paydown		2,294,702	2,294,702	2,139,809	2,201,607		93,095		93,095		2,294,702			0	79,325	01/25/2033	3FE
86789V A* 8	Suntrust Bks Inc Deposi 3.458% 06/02/09		06/13/2005	Goldman Sachs & Co.		15,021,150	15,000,000	15,000,000	15,000,000				0		15,000,000		21,150	21,150	231,577	06/02/2009	1FE
87305N AV 0	TTX Co Pass Thru Tr Ser 5.453% 01/22/22		06/27/2005	Basis Adjustment		(344,472)	6,590,573	(344,648)	(303,097)		(41,375)		(41,375)		(344,472)			0		01/22/2022	1
87305N AW 8	TTX Co Pass Thru Tr Ser 5.503% 01/22/22		06/27/2005	Basis Adjustment		(342,719)	6,278,116	(342,905)	(301,554)		(41,165)		(41,165)		(342,719)			0		01/22/2022	1
87305Q BS 9	TTX Co Nt 4.500% 12/15/10		06/30/2005	Basis Adjustment		(248,330)	10,000,000	(238,008)	(238,008)		(10,322)		(10,322)		(248,330)			0		12/15/2010	2FE
87316Y AC 5	TXU Elec Delivery 5.290% 05/15/16		06/27/2005	Basis Adjustment		(621,246)	12,000,000	(613,216)	(613,216)		(8,030)		(8,030)		(621,246)			0		05/15/2016	1FE
881609 A@ 0	Tesoro Pete Corp Term L 8.454% 04/14/08		04/14/2005	Direct		3,684,006	3,672,000	3,688,577	3,685,085		(1,079)		(1,079)		3,684,006			0	99,624	04/14/2008	3FE
881609 A@ 0	Tesoro Pete Corp Term L 8.454% 04/14/08		04/15/2005	Redemption 100.0000		19,125	19,125	19,214	19,208		(83)		(83)		19,125			0	519	04/14/2008	3FE
881609 A@ 0	Tesoro Pete Corp Term L 10.500% 04/14/08		04/19/2005	Redemption 100.0000		3,672,000	3,672,000	3,684,006	3,684,006		(12,006)		(12,006)		3,672,000			0	3,094	04/14/2008	3FE
885571 AB 5	360 Communications Co S 7.500% 03/01/06		04/08/2005	Call 103.3200		31,357,620	30,350,000	31,499,816	30,728,478		629,142		629,142		31,357,620			0	1,372,073	03/01/2006	1FE
887315 AN 9	Time Warner Cos Inc Nt 7.750% 06/15/05		06/15/2005	Maturity		3,140,000	3,140,000	3,324,161	3,161,831		(21,831)		(21,831)		3,140,000			0	121,675	06/15/2005	2FE
88826# AG 8	Titan Amer LLC Sr Nt 5.750% 10/12/14		06/27/2005	Basis Adjustment		(163,164)	4,300,000	(164,631)	(164,631)		1,467		1,467		(163,164)			0		10/12/2014	2
89233P SK 3	Toyota Motor Cr Corp Sr 4.270% 03/30/14		06/27/2005	Basis Adjustment		(143,266)	9,473,684	(150,341)	(142,429)		(837)		(837)		(143,266)			0		03/30/2014	1FE
89323# AF 6	Trans-Elect NTD Path 15 8.000% 12/15/28		06/15/2005	Redemption 100.0000		333,454	333,454	334,290	334,306		(852)		(852)		333,454			0	13,338	12/15/2028	3
89324# AA 6	Trans-Elect NTD Hldgs P 8.960% 12/15/23		06/15/2005	Redemption 100.0000		206,174	206,174	207,597	207,507		(1,333)		(1,333)		206,174			0	9,237	12/15/2023	3
89405# AA 8	Transwest Hldg Co LLC S 5.640% 11/17/14		06/27/2005	Basis Adjustment		(99,635)	2,400,000	(99,998)	(99,998)		363		363		(99,635)			0		11/17/2014	2
89486# AA 0	Trend Tech Inc Term Loa 7.750% 03/09/07		06/24/2005	Redemption 100.0000									0					0	6,981	03/09/2007	6*
89486# AA 0	Trend Tech Inc Term Loa 9.000% 03/09/07		06/01/2005	Deutsche Bank		51,483							0				51,483	51,483		03/09/2007	6*
89626* AK 3	Trimont Leasing Ptn Sr 8.150% 06/30/07		06/30/2005	Redemption 100.0000		600,000	600,000	603,008	600,912		(912)		(912)		600,000			0	24,450	06/30/2007	2
896287 AC 3	TriNet Corp Realty Tr I 7.700% 07/15/17		05/01/2005	Direct									0					0	200,926	07/15/2017	3FE
89655N AA 8	Trinity Rail Leasing 20 5.270% 08/14/22		06/14/2005	Paydown		30,599	30,599	31,066	30,885		(286)		(286)		30,599			0	771	08/14/2022	1FE
89655N AA 8	Trinity Rail Leasing 20 5.270% 08/14/22		06/27/2005	Basis Adjustment		(346,307)	5,944,599	(352,377)	(350,321)		4,014		4,014		(346,307)			0		08/14/2022	1FE
89676A AA 1	Triton Container Fin LL 3.764% 09/26/15		06/27/2005	Redemption 100.0000		374,340	374,340	374,340	368,573		5,767		5,767		374,340			0	5,875	09/26/2015	1FE
89676A AC 7	Triton Container Fin LL 6.064% 09/26/15		06/26/2005	Paydown		583,334	583,334	583,334	583,334				0		583,334			0	13,148	09/26/2015	2FE
896778 AK 3	Triton PCS Inc Sr Nt 8.500% 06/01/13		05/18/2005	Credit Research		476,963	553,000	547,470	547,470		245		245		547,715		(70,753)	(70,753)	22,458	06/01/2013	5FE
898482 AW 4	Tryon Mtg Fdg 1997-1 B3 7.500% 02/20/27		06/01/2005	Paydown		611	611	614	610		1		1		611			0	(448)	02/20/2027	2FE
90073@ AA 9	Tuscarora Gas Transmiss 7.130% 12/21/10		06/21/2005	Redemption 100.0000		269,280	269,280	264,416	266,313		2,967		2,967		269,280			0	9,600	12/21/2010	2
90218# AA 3	2020 Calamos Court LLC 6.000% 05/10/25		06/10/2005	Redemption 100.0000		7,893	7,893	7,964	7,964		(71)		(71)		7,893			0	237	05/10/2025	2
90218# AA 3	2020 Calamos Court LLC 6.000% 05/10/25		06/27/2005	Basis Adjustment		(550,070)	7,994,738	(553,804)	(553,804)		3,734		3,734		(550,070)			0		05/10/2025	2
90253U AE 8	Un Accep Corp 2000-D B 8.250% 07/08/08		04/08/2005	Paydown		1,800,000	1,800,000	1,975,781	1,801,618		(1,618)		(1,618)		1,800,000			0	49,500	07/08/2008	1FE
90262P AA 6	UBS Pfd Fdg Tr I Bd 8.622% 10/01/10		06/13/2005	UBS Warburgh Securities Inc.		23,693,600	20,000,000	24,690,200	24,061,679		(284,563)		(284,563)		23,777,116		(83,516)	(83,516)	1,221,450	10/01/2010	1FE
903290 AF 1	USF&G Corp Sr Nt 7.125% 06/01/05		06/01/2005	Maturity		1,606,000	1,606,000	1,675,776	1,617,346		(11,346)		(11,346)		1,606,000			0	57,214	06/01/2005	2FE
905581 AQ 7	Un Carbide Corp Deb 6.790% 06/01/25		06/01/2005	Direct		2,046,000	2,046,000	2,012,800	2,014,172		298		298		2,014,470		31,530	31,530	69,462	06/01/2025	2FE
907834 AD 7	Un Pac Res Group Nt 6.500% 05/15/05		05/15/2005	Maturity		6,348,000	6,348,000	6,910,682	6,449,909		(101,909)		(101,909)		6,348,000			0	206,310	05/15/2005	2FE
91137* AF 2	Utd Rentals Inc Term Lo 5.570% 02/13/11		06/27/2005	Direct		25,278	25,278	25,278	25,278				0		25,278			0	642	02/13/2011	3FE
91137* AF 2	Utd Rentals Inc Term Lo 7.750% 02/13/11		06/30/2005	Redemption 100.0000		25,278	25,278	25,278	25,278				0		25,278			0	(11)	02/13/2011	3FE
913017 BG 3	Utd Tech Corp Nt 4.375% 05/01/10		06/27/2005	Wachovia Capital Markets		12,437,883	12,300,000	12,352,436	12,352,436		(88)		(88)		12,352,348		85,535	85,535	88,193	05/01/2010	1FE
913017 BG 3	Utd Tech Corp Nt 4.375% 05/01/10		06/24/2005	Basis Adjustment		(105,142)	12,300,000	(105,941)	(105,941)		799		799		(105,142)			0		05/01/2010	1FE
913017 BH 1	Utd Tech Corp Nt 4.875% 05/01/15		04/29/2005	Basis Adjustment		121,772	5,000,000	121,772	121,772				0		121,772			0		05/01/2015	1FE
91303# AA 7	Utd Subcontractors Inc 14.000% 10/21/11		06/30/2005	Direct		840,756	840,756	840,756	840,756				0		840,756			0	75,948	10/21/2011	4
91324P AA 0	Utd Health Group Inc Un 7.500% 11/15/05		05/18/2005	Bank of America		254,578	250,000	274,720	260,509		(4,702)		(4,702)		255,807		(1,230)	(1,230)	9,792	11/15/2005	1FE
91324P AM 4	Utd Health Group Inc Bd 4.875% 03/15/15		05/06/2005	Basis Adjustment		195,161	6,000,000	195,161	195,161				0		195,161			0		03/15/2015	1FE
918437 A* 5	VWR Intl Inc Term Ln B 5.650% 04/12/11		04/05/2005	Deutsche Bank		3,720,830	3,661,334	3,661,334	3,661,334				0		3,661,334		59,497	59,497	81,764	04/12/2011	4FE
91938X AX 1	Valero Energy Corp (El 7.410% 06/28/05		06/28/2005	Maturity		10,000,000	10,000,000	10,131,925	10,022,992		(22,992)		(22,992)		10,000,000			0	582,508	06/28/2005	2FE
92026* AA 5	Valor Telecom LLC 2nd L 5.064% 11/10/11		05/25/2005	Direct		1,114,667	1,114,667	1,114,667	1,114,667				0		1,114,667			0	9,231	11/10/2011	3FE
92026* AA 5	Valor Telecom LLC 2nd L 7.000% 11/10/11		04/26/2005	Redemption 100.0000		117,333	117,333	117,333	117,333				0		117,333			0	22	11/10/2011	3FE
92026* AA 5	Valor Telecom LLC 2nd L 5.490% 02/14/12		04/22/2005	Direct		117,333	117,333	117,333	117,333				0		117,333			0	957	02/14/2012	3FE
925335 AD 3	Vertis Inc Co Gtd 10.875% 06/15/09		04/28/2005	Morgan Stanley Dean Witter		4,049,500	4,550,000	4,902,513	4,883,805		(27,118)		(27,118)		4,856,687		(807,187)	(807,187)	189,678	06/15/2009	5FE
92826* AC 3	Visa USA Inc Sr Nt 5.390% 12/27/07		06/27/2005	Redemption 100.0000		525,000	525,000	525,000	525,000				0		525,000			0	14,149	12/27/2007	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
929042 AB 5	Vornado Rlty Tr Nt 4.750% 12/01/10		06/30/2005	Basis Adjustment		(12,410)	7,788,000	(13,120)	(13,120)		710		710		(12,410)			0		12/01/2010	2FE
929227 6Y 7	WA Mut Inc CMO 2003-S6 4.750% 07/25/18		06/01/2005	Paydown		311,542	311,542	312,515	312,565		(1,023)		(1,023)		311,542			0	6,032	07/25/2018	1FE
929227 R6 5	WA Mut Inc CMO 2003-AR5 4.208% 06/25/33		06/01/2005	Paydown		1,941,458	1,941,458	1,942,368	1,944,886		(3,428)		(3,428)		1,941,458			0	33,618	06/25/2033	1FE
929227 ZC 3	WA Mut Inc CMO 2002-AR1 4.140% 01/25/33		06/01/2005	Paydown		101,741	101,741	101,741	101,741				0		101,741			0	1,686	01/25/2033	1FE
92922F BK 3	WA Mut Inc CMO 2003-S7 4.500% 08/25/18		06/01/2005	Paydown		448,900	448,900	440,763	440,623		8,277		8,277		448,900			0	8,317	08/25/2018	1FE
92922F DE 5	WA Mut Inc CMO 2003-S8 5.000% 09/25/18		06/01/2005	Paydown		1,717,857	1,717,857	1,728,594	1,728,333		(10,476)		(10,476)		1,717,857			0	35,242	09/25/2018	1FE
92922F FZ 6	WA Mut Inc CMO 2003-S10 4.500% 10/25/18		06/01/2005	Paydown		2,185,289	2,185,289	2,160,022	2,162,067		23,222		23,222		2,185,289			0	41,211	10/25/2018	1FE
92922F KE 7	WA Mut Inc CMO 2003-S13 4.500% 12/25/18		06/01/2005	Paydown		683,871	683,871	673,613	674,328		9,543		9,543		683,871			0	13,638	12/25/2018	1FE
92926E AF 4	WFS Finl Owner Tr 2002 3.740% 02/20/10		06/20/2005	Paydown		95,114	95,114	95,113	95,114				0		95,114			0	1,465	02/20/2010	1FE
92926M AF 6	WFS Finl Owner Tr 2003 3.050% 12/20/10		06/20/2005	Paydown		182,037	182,037	182,027	182,033		4		4		182,037			0	2,290	12/20/2010	1FE
92926M AG 4	WFS Finl Owner Tr 2003 3.800% 12/20/10		06/20/2005	Paydown		550,357	550,357	550,273	550,323		34		34		550,357			0	8,627	12/20/2010	2FE
92929Q AJ 6	WMX Tech Inc Nt 7.000% 05/15/05		05/15/2005	Maturity		345,000	345,000	369,674	350,420		(5,420)		(5,420)		345,000			0	12,075	05/15/2005	2FE
929766 R5 4	Wachovia Bk Coml Mtg 4.935% 04/15/42		05/19/2005	Basis Adjustment		45,316	2,000,000	45,316	45,316				0		45,316			0		04/15/2042	1FE
92977B A* 2	Home Depot (Monrovia) C 6.000% 01/15/25		06/15/2005	Redemption 100.0000		29,593	29,593	29,542	29,543		50		50		29,593			0	740	01/15/2025	1
93114K AA 1	Wal-Mart Stores Inc Pt 7.490% 06/21/07		06/21/2005	Redemption 100.0000		2,360,778	2,360,778	2,522,680	2,448,255		(87,477)		(87,477)		2,360,778			0	88,411	06/21/2007	1FE
93443# AA 4	Warner Chilott Corp Ter 6.010% 01/18/12		06/17/2005	Direct		8,090,915	8,090,915	8,090,915	8,090,915				0		8,090,915			0	101,077	01/18/2012	4FE
93443# AA 4	Warner Chilott Corp Ter 7.750% 01/18/12		05/17/2005	Direct		8,055,430	8,055,430	8,055,430	8,055,430				0		8,055,430			0	27,394	01/18/2012	4FE
93443# AA 4	Warner Chilott Corp Ter 7.750% 01/18/12		06/30/2005	Redemption 100.0000		35,484	35,484	35,484	35,484				0		35,484			0	70	01/18/2012	4FE
93443M A* 2	Warner Chilott Corp Ter 6.010% 01/18/12		06/17/2005	Direct		14,298	14,298	14,298	14,298				0		14,298			0	323	01/18/2012	4FE
93443M A* 2	Warner Chilott Corp Ter 7.750% 01/18/12		06/30/2005	Redemption 100.0000		14,298	14,298	14,298	14,298				0		14,298			0	30	01/18/2012	4FE
939335 4J 1	WA Mut Mtg Sec Corp 6.000% 07/25/17		06/01/2005	Paydown		513,981	513,981	519,362	522,351		(8,370)		(8,370)		513,981			0	12,316	07/25/2017	1FE
939335 7G 4	WA Mut Mtg Sec Corp 200 6.000% 08/25/17		06/01/2005	Paydown		40,483	40,483	41,514	42,195		(1,712)		(1,712)		40,483			0	1,136	08/25/2017	1FE
939335 E3 5	WA Mut Mtg Sec Corp 6.250% 02/25/32		06/01/2005	Paydown		707,966	707,966	735,178	723,975		(16,009)		(16,009)		707,966			0	17,806	02/25/2032	1FE
939336 AW 3	WA Mut Mtg Sec Corp 4.816% 10/25/32		06/01/2005	Paydown		358,440	358,440	362,024	360,920		(2,480)		(2,480)		358,440			0	7,536	10/25/2032	1FE
939336 DN 0	WA Mut Mtg Sec Corp 4.380% 12/25/32		06/01/2005	Paydown		382,941	382,941	386,747	385,434		(2,493)		(2,493)		382,941			0	6,582	12/25/2032	1FE
939336 PC 1	WA Mut Mtg Sec Corp 4.491% 03/25/33		06/01/2005	Paydown		392,862	392,862	396,781	399,404		(6,542)		(6,542)		392,862			0	(6,529)	03/25/2033	1FE
949775 AB 6	Wells Fargo Mtg Backed 5.250% 12/25/33		06/01/2005	Paydown		383,016	383,016	375,206	375,298		7,718		7,718		383,016			0	8,189	12/25/2033	1FE
949779 AG 7	Wells Fargo Mtg Backed 3.989% 01/25/35		06/01/2005	Paydown		3,907,314	3,907,314	3,880,757	3,881,191		26,123		26,123		3,907,314			0	64,074	01/25/2035	1FE
949779 AL 6	Wells Fargo Mtg Backed 3.989% 01/25/35		06/01/2005	Paydown		3,133,989	3,133,989	3,119,745	3,119,747		14,242		14,242		3,133,989			0	52,466	01/25/2035	1FE
94978# BV 8	Home Depot (Dearborn) C 5.370% 01/15/20		06/15/2005	Redemption 100.0000		108,270	108,270	108,518	108,511		(241)		(241)		108,270			0	2,424	01/15/2020	1
95840# AB 6	Westn Inds Inc Term Loa 7.750% 06/23/06		04/01/2005	Redemption 100.0000		(16,433)	(16,433)	(16,433)	(16,433)				0		(16,433)			0	18,240	06/23/2006	5
95988E B* 5	Westn Wireless Corp Ter 6.090% 05/03/11		06/06/2005	Direct		55,062	55,062	55,062	55,062				0		55,062			0	242	05/03/2011	4FE
95988E B* 5	Westn Wireless Corp Ter 6.120% 05/03/11		04/29/2005	Redemption 100.0000		282,239	282,239	282,239	282,239				0		282,239			0	8,710	05/03/2011	4FE
95988E B* 5	Westn Wireless Corp Ter 6.150% 05/03/11		04/29/2005	Redemption 100.0000		282,239	282,239	282,239	282,239				0		282,239			0	6,751	05/03/2011	4FE
95988E B* 5	Westn Wireless Corp Ter 6.190% 05/03/11		04/29/2005	Redemption 100.0000		141,119	141,119	141,119	141,119				0		141,119			0	3,885	05/03/2011	4FE
95988E B* 5	Westn Wireless Corp Ter 6.210% 05/03/11		05/09/2005	Direct		165,185	165,185	165,185	165,185				0		165,185			0	3,960	05/03/2011	4FE
95988E B* 5	Westn Wireless Corp Ter 6.210% 05/03/11		04/29/2005	Redemption 100.0000		564,478	564,478	564,478	564,478				0		564,478			0	12,420	05/03/2011	4FE
95988E B* 5	Westn Wireless Corp Ter 6.330% 05/03/11		04/29/2005	Redemption 100.0000		95,520	95,520	95,520	95,520				0		95,520			0	1,777	05/03/2011	4FE
96106@ AB 5	Westmoreland Mining LLC 9.390% 12/31/08		06/30/2005	Redemption 100.0000		309,000	309,000	309,000	309,000				0		309,000			0	14,508	12/31/2008	3
961548 AW 4	Westvaco Corp Nt 8.400% 06/01/07		06/03/2005	Call 108.5679		5,428,397	5,000,000	4,982,700	4,992,829		435,568		435,568		5,428,397			0	215,833	06/01/2007	2FE
96218P AC 4	Weyerhaeuser Real Estat 6.720% 06/01/05		06/01/2005	Maturity		3,750,000	3,750,000	3,750,000	3,750,000				0		3,750,000			0	126,000	06/01/2005	2
96218P AD 2	Weyerhaeuser Real Estat 6.720% 06/01/05		06/01/2005	Maturity		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	42,000	06/01/2005	2
96683M AG 8	Whole Auto Loan Tr 2002 6.000% 04/15/09		04/15/2005	Paydown		72,621	72,621	71,671	72,547		74		74		72,621			0	1,452	04/15/2009	2FE
97164# AC 8	Wilmington Inv Inc Sr N 5.340% 08/30/07		06/30/2005	Call 102.4457		7,068,750	6,900,000	7,030,280	6,979,220		89,530		89,530		7,068,750			0	307,050	08/30/2007	2
97180* SC 3	Airbus Inds Sink Fd Bd 9.030% 11/27/14		05/27/2005	Redemption 100.0000		93,321	93,321	109,611	108,120		(14,799)		(14,799)		93,321			0	4,213	11/27/2014	1
97180* SD 1	Airbus Inds Sink Fd Bd 9.030% 11/29/14		05/29/2005	Redemption 100.0000		93,321	93,321	106,485	106,503		(13,182)		(13,182)		93,321			0	4,213	11/29/2014	1
97180* SE 9	Airbus Inds Sink Fd Bd 9.030% 11/28/14		05/28/2005	Redemption 100.0000		93,321	93,321	103,431	102,737		(9,416)		(9,416)		93,321			0	4,213	11/28/2014	1
97180* SF 6	Airbus Inds Sink Fd Bd 9.030% 11/29/14		05/29/2005	Redemption 100.0000		93,321	93,321	109,622	108,133		(14,812)		(14,812)		93,321			0	4,213	11/29/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
97180* SG 4	Airbus Inds Sink Fd Bd 9.030% 11/29/14		05/29/2005	Redemption 100.0000		93,321	93,321	109,622	108,133		(14,812)		(14,812)		93,321			0	4,213	11/29/2014	1
97180* SH 2	Airbus Inds Sink Fd Bd 9.030% 11/28/14		05/28/2005	Redemption 100.0000		93,321	93,321	109,616	108,126		(14,805)		(14,805)		93,321			0	4,213	11/28/2014	1
97181# HE 6	SchlumbergerTech / Peco 8.520% 12/20/13		06/20/2005	Redemption 100.0000		41,976	41,976	42,771	42,707		(731)		(731)		41,976			0	1,788	12/20/2013	1
97181# HH 9	SchlumbergerTech / Peco 8.520% 06/20/14		06/20/2005	Redemption 100.0000		85,061	85,061	87,100	86,744		(1,683)		(1,683)		85,061			0	3,624	06/20/2014	1
97181# HJ 5	SchlumbergerTech / Peco 8.520% 06/20/14		06/20/2005	Redemption 100.0000		106,845	106,845	109,270	108,905		(2,060)		(2,060)		106,845			0	4,552	06/20/2014	1
97181# HM 8	SchlumbergerTech / Peco 8.520% 06/20/14		06/20/2005	Redemption 100.0000		76,988	76,988	78,645	78,436		(1,448)		(1,448)		76,988			0	3,280	06/20/2014	1
97181# HW 6	SchlumbergerTech / Peco 8.520% 06/20/14		06/20/2005	Redemption 100.0000		126,334	126,334	126,334	126,334				0		126,334			0	5,382	06/20/2014	1
98152D AU 5	World Omni Auto Recv Tr 3.750% 07/15/09		06/15/2005	Paydown		274,252	274,252	274,214	274,245		7		7		274,252			0	4,233	07/15/2009	1FE
983024 AA 8	Wyeth Nt 5.500% 03/15/13		06/27/2005	Basis Adjustment		(244,145)	10,000,000	(241,567)	(241,567)		(2,578)		(2,578)		(244,145)			0		03/15/2013	1FE
993269 AA 7	Itron Inc Term Ln C 6.750% 10/30/10		04/19/2005	Direct		64,865	64,865	64,865	64,865				0		64,865			0	414	10/30/2010	3FE
993269 AA 7	Itron Inc Term Ln C 6.750% 10/30/10		06/30/2005	Redemption 100.0000		436,696	436,696	436,696	436,696				0		436,696			0	52	10/30/2010	3FE
993269 AB 5	Itron Inc Term Ln C 5.063% 10/30/10		05/17/2005	Direct		566,426	566,426	566,426	566,426				0		566,426			0	7,990	10/30/2010	3FE
993269 AC 3	Itron Inc Term Ln C 4.875% 10/30/10		06/20/2005	Direct		2,102	2,102	2,102	2,102				0		2,102			0	9	10/30/2010	3FE
993269 AC 3	Itron Inc Term Ln C 4.875% 10/30/10		06/06/2005	Redemption 100.0000		129,730	129,730	129,730	129,730				0		129,730			0	1,198	10/30/2010	3FE
993269 AD 1	Itron Inc Term Ln C 5.000% 10/30/10		04/19/2005	Direct		324,324	324,324	324,324	324,324				0		324,324			0	877	10/30/2010	3FE
993337 $$ 0	Transwestern Publishing 3.375% 02/23/12		05/25/2005	Redemption 100.0000									0					0	22,405	02/23/2012	4Z
993345 AA 5	Cebridge Connections In 8.250% 02/13/10		06/30/2005	Redemption 474.5399		166,089	35,000	35,000	35,000		131,089		131,089		166,089			0	314	02/13/2010	4Z
993345 AC 1	Cebridge Connections In 6.780% 02/13/10		05/27/2005	Direct		19,091	19,091	19,091	19,091				0		19,091			0	567	02/13/2010	4Z
993345 AD 9	Cebridge Connections In 6.400% 02/13/10		03/01/2005	Direct		12,727	12,727	12,727	12,727				0		12,727			0	167	02/13/2010	4Z
993401 AB 4	Warner Music Grp Acq Co 5.150% 04/09/11		05/13/2005	Redemption 100.0000		1,683,000	1,683,000	1,683,000	1,683,000				0		1,683,000			0	47,063	04/09/2011	4FE
993401 AC 2	Warner Music Grp Acq Co 5.520% 04/09/11		05/13/2005	Redemption 100.0000		3,349,000	3,349,000	3,349,000	3,349,000				0		3,349,000			0	80,057	04/09/2011	4FE
993401 AF 5	Warner Music Grp Acq Co 5.290% 04/09/11		05/13/2005	Redemption 100.0000		1,700,000	1,700,000	1,700,000	1,700,000				0		1,700,000			0	41,873	04/09/2011	4FE
993405 AA 7	Telepak Inc Term Ln B 7.500% 04/30/11		04/01/2005	Bank of America		(978)	(964)	(964)	(964)				0		(964)		(13)	(13)	(2)	04/30/2011	4FE
993405 AA 7	Telepak Inc Term Ln B 7.500% 04/30/11		06/28/2005	Redemption 100.0000		964	964	964	964				0		964			0		04/30/2011	4FE
993451 AB 9	Celanese Term Ln B 5.740% 04/06/10		05/13/2005	Various		8,033,718	7,888,754	7,888,754	7,888,754				0		7,888,754		144,964	144,964	53,042	04/06/2010	4FE
993451 AD 5	Celanese Term Ln B 5.740% 04/06/10		03/31/2005	Direct		5,895,379	5,895,379	5,895,379	5,895,379				0		5,895,379			0	30,716	04/06/2010	4FE
993484 AA 2	New Enterp Stone & Lime 8.250% 07/30/10		05/31/2005	Redemption 100.0000		75,000	75,000	75,000	75,000				0		75,000			0	204	07/30/2010	4Z
993484 AB 0	New Enterp Stone & Lime 6.560% 07/30/10		05/25/2005	Direct		42,857	42,857	42,857	42,857				0		42,857			0	1,264	07/30/2010	4Z
993484 AB 0	New Enterp Stone & Lime 6.560% 07/30/10		06/01/2005	Redemption 100.0000		(37,500)	(37,500)	(37,500)	(37,500)				0		(37,500)			0		07/30/2010	4Z
993532 AA 8	FairPoint Comms Term Lo 7.000% 02/08/11		04/01/2005	Direct									0					0	(3,539)	02/08/2011	4FE
993532 AB 6	FairPoint Comms Term Lo 5.125% 02/08/11		04/05/2005	Deutsche Bank		1,164,201	1,148,410	1,148,410	1,148,410				0		1,148,410		15,791	15,791	8,091	02/08/2011	4FE
993532 AC 4	FairPoint Comms Term Lo 5.125% 02/08/11		04/05/2005	Deutsche Bank		1,164,201	1,148,410	1,148,410	1,148,410				0		1,148,410		15,791	15,791	8,091	02/08/2011	4FE
993532 AD 2	FairPoint Comms Term Lo 5.125% 02/08/11		04/05/2005	Deutsche Bank		1,164,201	1,148,410	1,148,410	1,148,410				0		1,148,410		15,791	15,791	8,091	02/08/2011	4FE
993532 AE 0	FairPoint Comms Term Lo 5.438% 02/08/11		04/05/2005	Deutsche Bank		680,610	671,378	671,378	671,378				0		671,378		9,231	9,231	507	02/08/2011	4FE
993532 AF 7	FairPoint Comms Term Lo 5.125% 02/08/11		04/05/2005	Deutsche Bank		447,769	441,696	441,696	441,696				0		441,696		6,073	6,073	314	02/08/2011	4FE
993532 AG 5	FairPoint Comms Term Lo 5.188% 02/08/11		04/05/2005	Deutsche Bank		447,769	441,696	441,696	441,696				0		441,696		6,073	6,073	303	02/08/2011	4FE
993534 AA 4	RH Donnelley Inc Term L 7.250% 09/30/11		04/01/2005	Redemption 0.0000									0					0	(2,086)	09/30/2011	3Z
993537 AH 2	Dennys Corp Term Loan 6.248% 09/03/09		06/30/2005	Redemption 100.0000		1,249	1,249	1,249	1,249				0		1,249			0	28	09/03/2009	4FE
993546 AA 8	Encore Medical IHC Inc 8.000% 10/04/10		06/30/2005	Redemption 100.0000		28,125	28,125	28,125	28,125				0		28,125			0	136	10/04/2010	4FE
993546 AB 6	Encore Medical IHC Inc 6.430% 10/04/10		05/05/2005	Direct		806,250	806,250	806,250	806,250				0		806,250			0	19,066	10/04/2010	4FE
993546 AC 4	Encore Medical IHC Inc 6.170% 10/04/10		06/03/2005	Direct		28,125	28,125	28,125	28,125				0		28,125			0	143	10/04/2010	4FE
993547 $$ 0	RailAmerica Trans Corp 7.430% 09/29/11		06/08/2005	Redemption 100.0000									0					0	38	09/29/2011	3Z
993597 AB 9	Source Media Inc Term L 5.740% 11/08/11		06/30/2005	Redemption 100.0000		176,471	176,471	176,471	176,471				0		176,471			0	4,481	11/08/2011	4Z
993600 $$ 0	TravelCenters of Amer I 6.750% 10/01/08		06/30/2005	JP Morgan Securities									0					0	7,000	10/01/2008	3Z
993600 AB 1	TravelCenters of Amer I 4.870% 10/01/08		06/30/2005	Redemption 100.0000		5,250,000	5,250,000	5,250,000	5,250,000				0		5,250,000			0	136,849	10/01/2008	3FE
993600 AC 9	TravelCenters of Amer I 4.900% 10/01/08		06/30/2005	Redemption 100.0000		1,750,000	1,750,000	1,750,000	1,750,000				0		1,750,000			0	46,978	10/01/2008	3FE
993602 AB 7	Panolam Inds Intl Term 6.375% 12/03/10		06/30/2005	Redemption 100.0000		394,030	394,030	394,030	394,030				0		394,030			0	11,346	12/03/2010	4FE
993606 AA 0	TX Genco LLC Term Ln B 7.000% 12/14/11		06/28/2005	Direct		7,308	7,308	7,308	7,308				0		7,308			0	28	12/14/2011	3FE
993606 AA 0	TX Genco LLC Term Ln B 7.000% 12/14/11		06/30/2005	Redemption 100.0000		7,308	7,308	7,308	7,308				0		7,308			0	14	12/14/2011	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
993606 AD 4	TX Genco LLC Term Ln B 5.093% 12/14/11		06/30/2005	Redemption 100.0000		17,692	17,692	17,692	17,692				0		17,692			0	228	12/14/2011	3FE
993606 AE 2	TX Genco LLC Term Ln B 5.410% 12/14/11		06/10/2005	Direct		14,615	14,615	14,615	14,615				0		14,615			0	129	12/14/2011	3FE
993608 AB 4	Hilb Rogal & Hobbs Co T 5.750% 12/24/11		06/30/2005	Redemption 100.0000		7,087	7,087	7,087	7,087				0		7,087			0	182	12/24/2011	3FE
993616 AB 7	Rockwood Specialties Gr 5.430% 12/10/12		04/29/2005	CSFB in London		18,441,150	18,200,000	18,200,000	18,200,000				0		18,200,000		241,150	241,150	331,684	12/10/2012	4FE
993635 AB 7	Univ Compression Inc Te 5.240% 02/15/12		06/30/2005	Redemption 100.0000		3,000	3,000	3,000	3,000				0		3,000			0	52	02/15/2012	3FE
993640 AB 7	Del Labs Term Ln 5.410% 07/31/11		04/28/2005	JP Morgan Securities		151,125	150,000	150,000	150,000				0		150,000		1,125	1,125	1,850	07/31/2011	4FE
993640 AC 5	Del Labs Term Ln 5.000% 07/31/11		04/28/2005	JP Morgan Securities		151,125	150,000	150,000	150,000				0		150,000		1,125	1,125	1,546	07/31/2011	4FE
993640 AD 3	Del Labs Term Ln 5.210% 07/31/11		04/28/2005	JP Morgan Securities		151,125	150,000	150,000	150,000				0		150,000		1,125	1,125	1,845	07/31/2011	4FE
993640 AE 1	Del Labs Term Ln 5.300% 07/31/11		04/28/2005	JP Morgan Securities		37,781	37,500	37,500	37,500				0		37,500		281	281	210	07/31/2011	4FE
993640 AF 8	Del Labs Term Ln 5.550% 07/31/11		04/28/2005	JP Morgan Securities		111,833	111,000	111,000	111,000				0		111,000		833	833	650	07/31/2011	4FE
993654 AB 8	Murray Energy Corp & Co 6.330% 01/31/10		05/31/2005	Redemption 100.0000		1,500	1,500	1,500	1,500				0		1,500			0	26	01/31/2010	4FE
993655 AB 5	USI Hldgs Corp Term Ln 5.690% 08/05/08		04/29/2005	Redemption 100.0000		5,000	5,000	5,000	5,000				0		5,000			0	58	08/05/2008	4FE
993661 AC 1	Ntelos Inc 1st Lien 5.830% 02/21/10		06/30/2005	Redemption 100.0000		5,000	5,000	5,000	5,000				0		5,000			0	91	02/21/2010	4FE
993663 AB 9	PQ Corp Term Ln B 5.125% 02/11/12		04/04/2005	JP Morgan Securities		1,219,250	1,200,000	1,200,000	1,200,000				0		1,200,000		19,250	19,250	6,017	02/11/2012	4FE
993664 AA 9	Worldspan LP Term Ln 7.750% 02/11/10		03/04/2005	Direct		3,325,926	3,325,926	3,325,926	3,325,926				0		3,325,926			0	7,158	02/11/2010	4FE
993664 AA 9	Worldspan LP Term Ln 7.750% 02/11/10		03/31/2005	Redemption 100.0000		7,407	7,407	7,407	7,407				0		7,407			0	61	02/11/2010	4FE
993664 AD 3	Worldspan LP Term Ln 6.188% 02/11/10		06/01/2005	Direct		474,074	474,074	474,074	474,074				0		474,074			0	6,815	02/11/2010	4FE
993664 AD 3	Worldspan LP Term Ln 6.188% 02/11/10		06/02/2005	Redemption 100.0000		148,148	148,148	148,148	148,148				0		148,148			0	2,130	02/11/2010	4FE
993664 AG 6	Worldspan LP Term Ln 6.125% 02/11/10		06/30/2005	Redemption 100.0000		103,704	103,704	103,704	103,704				0		103,704			0	488	02/11/2010	4FE
993672 AA 2	Adelphia Comms Corp 7.250% 03/25/06		04/14/2005	Direct		281,250	281,250	281,250	281,250				0		281,250			0	1,225	03/25/2006	3Z
993672 AF 1	Adelphia Comms Corp 5.188% 03/25/06		05/25/2005	Redemption 100.0000		281,250	281,250	281,250	281,250				0		281,250			0	3,161	03/25/2006	3Z
993677 AA 1	UGS PLM Solutions Term 7.000% 03/31/12		04/05/2005	Direct		3,980,000	3,980,000	3,980,000	3,980,000				0		3,980,000			0	1,682	03/31/2012	4Z
993677 AB 9	UGS PLM Solutions Term 5.330% 03/31/12		04/14/2005	Various		8,029,650	7,960,000	7,960,000	7,960,000				0		7,960,000		69,650	69,650	18,241	03/31/2012	4FE
993677 AC 7	UGS PLM Solutions Term 5.330% 03/31/12		04/14/2005	JP Morgan Securities		1,221,000	1,200,000	1,200,000	1,200,000				0		1,200,000		21,000	21,000	73	03/31/2012	4Z
993678 AB 7	MTD Prods Inc Term Ln C 4.875% 06/01/10		05/23/2005	JP Morgan Securities		3,994,813	3,970,000	3,970,000	3,970,000				0		3,970,000		24,813	24,813	39,948	06/01/2010	3FE
993684 AB 5	Telcordia Tech Inc Term 6.070% 09/09/12		05/26/2005	Direct		7,500	7,500	7,500	7,500				0		7,500			0	85	09/09/2012	4FE
993695 AB 1	Maguire Properties Hold 4.621% 03/15/10		04/07/2005	First Boston Corp		505,000	500,000	500,000	500,000				0		500,000		5,000	5,000		03/15/2010	3Z
993698 AB 5	Allied Waste Inds Inc T 4.850% 01/15/12		04/22/2005	JP Morgan Securities		950,929	939,189	939,189	939,189				0		939,189		11,740	11,740	2,910	01/15/2012	4FE
993698 AC 3	Allied Waste Inds Inc T 4.850% 01/15/12		04/22/2005	JP Morgan Securities		760,743	751,351	751,351	751,351				0		751,351		9,392	9,392	2,328	01/15/2012	4FE
993698 AD 1	Allied Waste Inds Inc T 5.000% 01/15/12		04/22/2005	JP Morgan Securities		950,929	939,189	939,189	939,189				0		939,189		11,740	11,740	3,000	01/15/2012	4FE
993698 AE 9	Allied Waste Inds Inc T 5.090% 01/15/12		04/22/2005	JP Morgan Securities		1,711,672	1,690,541	1,690,541	1,690,541				0		1,690,541		21,132	21,132	3,948	01/15/2012	4FE
993698 AF 6	Allied Waste Inds Inc T 5.370% 01/15/12		04/22/2005	JP Morgan Securities		760,743	751,351	751,351	751,351				0		751,351		9,392	9,392	2,578	01/15/2012	4FE
993699 AB 3	Allied Waste Inds Inc T 2.000% 01/15/15		04/22/2005	JP Morgan Securities		1,901,858	1,878,378	1,878,378	1,878,378				0		1,878,378		23,480	23,480	2,061	01/15/2015	4FE
993701 AA 9	Resorts Intl Holdings 1 7.500% 03/25/12		04/28/2005	First Boston Corp		2,003,504	1,968,504	1,968,504	1,968,504				0		1,968,504		35,000	35,000		03/25/2012	4Z
993702 AB 5	Resorts Intl Holdings 2 8.810% 03/25/13		04/28/2005	Goldman Sachs & Co		1,012,500	1,000,000	1,000,000	1,000,000				0		1,000,000		12,500	12,500		03/25/2013	4Z
993703 AA 5	Fender Musical Instrume 7.250% 03/28/12		04/01/2005	Goldman Sachs & Co		1,018,750	1,000,000	1,000,000	1,000,000				0		1,000,000		18,750	18,750		03/28/2012	4Z
993704 AA 3	Fender Musical Instrume 9.500% 09/28/12		04/01/2005	Goldman Sachs & Co		505,000	500,000	500,000	500,000				0		500,000		5,000	5,000		09/28/2012	4Z
993705 AB 8	Healthtronics Inc Term 4.813% 04/01/11		04/08/2005	Banc One Cap Markets		2,010,000	2,000,000	2,000,000	2,000,000				0		2,000,000		10,000	10,000		04/01/2011	3Z
993708 AB 2	IAP 1st Lien 5.938% 03/30/11		04/11/2005	First Boston Corp		1,002,500	1,000,000	1,000,000	1,000,000				0		1,000,000		2,500	2,500		03/30/2011	4Z
993710 AB 8	AMI Semiconductors Term 5.560% 04/06/12		04/06/2005	First Boston Corp		1,006,250	1,000,000	1,000,000	1,000,000				0		1,000,000		6,250	6,250		04/06/2012	3Z
993711 AB 6	Goodyear Tire & Rubber 5.500% 04/10/10		05/05/2005	JP Morgan Securities		2,015,000	2,000,000	2,000,000	2,000,000				0		2,000,000		15,000	15,000		04/10/2010	3Z
993712 AB 4	Goodyear Tire & Rubber 6.750% 04/08/10		05/05/2005	JP Morgan Securities		1,015,000	1,000,000	1,000,000	1,000,000				0		1,000,000		15,000	15,000		04/08/2010	4Z
993714 AA 2	Stile Cons (Masonite) T 7.000% 04/08/12		04/29/2005	Direct		2,952,511	2,952,511	2,952,511	2,952,511				0		2,952,511			0	4,368	04/08/2012	4Z
993714 AB 0	Stile Cons (Masonite) T 7.250% 04/08/12		04/29/2005	Direct		2,947,489	2,947,489	2,947,489	2,947,489				0		2,947,489			0	4,684	04/08/2012	4Z
993714 AD 6	Stile Cons (Masonite) T 5.490% 04/08/12		06/30/2005	Redemption 100.0000		7,381	7,381	7,381	7,381				0		7,381			0	65	04/08/2012	4FE
993714 AF 1	Stile Cons (Masonite) T 5.490% 04/08/12		06/30/2005	Redemption 100.0000		7,369	7,369	7,369	7,369				0		7,369			0	65	04/08/2012	4FE
993717 AB 3	Deltek Systems Inc. Ter 5.650% 04/21/11		04/26/2005	First Boston Corp		1,005,000	1,000,000	1,000,000	1,000,000				0		1,000,000		5,000	5,000		04/21/2011	4Z
993720 AB 7	Custom Builders Term Ln 5.740% 06/29/11		06/30/2005	Redemption 100.0000		3,000	3,000	3,000	3,000				0		3,000			0	25	06/29/2011	4FE
993725 AB 6	Young Broadcasting Inc 6.750% 10/02/12		05/11/2005	Wachovia Capital Markets		1,008,750	1,000,000	1,000,000	1,000,000				0		1,000,000		8,750	8,750		10/02/2012	4Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
993728 AB 0	Ameristar Casinos Inc T 5.500% 12/26/06		06/30/2005	Redemption 100.0000		52,552	52,552	52,552	52,552				0		52,552			0	417	12/26/2006	3FE
993730 AA 8	Hawaiian Telcomm Term L 7.250% 10/31/12		06/03/2005	Direct		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	11,521	10/31/2012	4Z
993733 AB 0	Datatel 1st Lien 6.250% 05/10/11		05/06/2005	First Boston Corp		1,002,500	1,000,000	1,000,000	1,000,000				0		1,000,000		2,500	2,500		05/10/2011	4Z
993734 AB 8	Datatel 2nd Lien 8.250% 05/10/11		05/06/2005	First Boston Corp		1,002,500	1,000,000	1,000,000	1,000,000				0		1,000,000		2,500	2,500		05/10/2011	4Z
993735 AB 5	Penn Engineering Term L 5.970% 05/05/11		05/26/2005	First Boston Corp		2,005,000	2,000,000	2,000,000	2,000,000				0		2,000,000		5,000	5,000		05/05/2011	4FE
993737 AB 1	Wyndham Intl Inc 1st Li 6.500% 05/10/11		05/19/2005	JP Morgan Securities		920,647	913,793	913,793	913,793				0		913,793		6,853	6,853		05/10/2011	4Z
993738 AB 9	Wyndham Intl Inc Credit 3.250% 05/11/11		05/19/2005	JP Morgan Securities		86,853	86,207	86,207	86,207				0		86,207		647	647		05/11/2011	4Z
C7744# AB 5	RailAmerica Trans Corp 5.125% 09/29/11		04/29/2005	Redemption 100.0000		1,909	1,909	1,909	1,909				0		1,909			0	38	09/29/2011	3FE
G9444@ AA 4	Warner Chilott Corp Ter 6.010% 01/18/12		06/17/2005	Direct		6,605	6,605	6,605	6,605				0		6,605			0	149	01/18/2012	4FE
G9444@ AA 4	Warner Chilott Corp Ter 7.750% 01/18/12		06/30/2005	Redemption 100.0000		6,605	6,605	6,605	6,605				0		6,605			0	14	01/18/2012	4FE
003669 AA 6	Abitibi Price Inc Bd 6.950% 12/15/06	C	04/05/2005	Direct		1,929,038	1,875,000	1,953,188	1,932,623		(7,317)		(7,317)		1,925,306		3,732	3,732	46,849	12/15/2006	3FE
00765A AA 0	Advertising Direct 9.250% 11/15/12	C	06/24/2005	Call 105.0296		3,464,928	3,299,000	3,442,638	3,440,490		24,438		24,438		3,464,928			0	197,276	11/15/2012	5FE
564816 AA 4	Manufacturers Life Ins 7.875% 04/15/05	C	04/15/2005	Maturity		955,000	955,000	1,027,026	970,454		(15,454)		(15,454)		955,000			0	37,603	04/15/2005	1FE
575384 A@ 1	Masonite Intl Inc Term 7.750% 06/20/09	C	04/06/2005	Redemption 100.0000		2,474,963	2,474,963	2,474,963	2,474,963				0		2,474,963			0	3,094	06/20/2009	3FE
74046P C* 4	Masonite Intl Inc Term 7.750% 06/20/09	C	04/06/2005	Redemption 100.0000		9,661,223	9,661,223	9,650,782	9,650,782		10,441		10,441		9,661,223			0	12,077	06/20/2009	3FE
884903 AU 9	Thomson (The) Corp Nt 4.750% 05/28/10	C	06/27/2005	Basis Adjustment		(71,176)	5,000,000	(71,206)	(71,206)		30		30		(71,176)			0		05/28/2010	1FE
993665 AA 6	Corel Corp Term Ln B 8.250% 02/16/10	C	06/30/2005	Redemption 100.0000		78,750	78,750	78,750	78,750				0		78,750			0	178	02/16/2010	4FE
993665 AB 4	Corel Corp Term Ln B 7.510% 02/16/10	C	06/15/2005	Direct		78,750	78,750	78,356	78,356		10		10		78,366		384	384	1,798	02/16/2010	4FE
C1121* AB 5	Bragg Comms Inc Term Ln 5.820% 08/31/11	C	04/01/2005	Toronto Dominion Securities		(3,572)							0				(3,572)	(3,572)	4,073	08/31/2011	4
C1121* AB 5	Bragg Comms Inc Term Ln 5.820% 08/31/11	C	05/31/2005	Redemption 100.0000		11,250	11,250	11,250	11,250				0		11,250			0	431	08/31/2011	4
02364W AF 2	Amer Movil SA de CV Co 5.500% 03/01/14	F	06/27/2005	Basis Adjustment		(381,821)	10,000,000	(384,141)	(384,141)		2,320		2,320		(381,821)			0		03/01/2014	2FE
055227 AA 0	Bacob Bank SC Sub Nt 7.250% 09/17/07	F	06/30/2005	Basis Adjustment		(459)	5,000,000	19,049	19,049		(19,508)		(19,508)		(459)			0		09/17/2007	1FE
055450 AE 0	BHP Fin (USA) Inc Deb B 6.750% 11/01/13	F	03/29/2005	Basis Adjustment		112,719	5,000,000	112,719	112,719				0		112,719			0		11/01/2013	1FE
060340 AA 4	Banistmo Cr Card MT 200 6.780% 09/20/06	F	06/15/2005	Redemption 100.0000		637,165	637,165	637,165	637,165				0		637,165			0	17,654	09/20/2006	2
111013 AD 0	Brit Sky Broadcasting C 8.200% 07/15/09	F	04/07/2005	Goldman Sachs & Co		4,492,840	4,000,000	4,601,612	4,578,185		(32,194)		(32,194)		4,545,991		(53,151)	(53,151)	243,267	07/15/2009	2FE
12322N AA 3	Bushnell Ln Fd Ltd Clas 4.891% 10/15/16	F	04/01/2005	Paydown									0					0	(64,700)	10/15/2016	1FE
12322N AB 1	Bushnell Ln Fd Ltd Clas 4.141% 10/15/16	F	04/01/2005	Paydown									0					0	(21,551)	10/15/2016	2FE
126624 AB 1	CVRD Fin Ltd Flt Rate N 3.791% 10/15/07	F	04/15/2005	Redemption 100.0000		497,778	497,778	497,778	497,778				0		497,778			0	7,660	10/15/2007	1FE
15101K $$ 0	Celerity CLO Ltd 2004 - 6.200% 03/30/16	F	04/30/2005	Direct									0					0	13,532	03/30/2016	1FE
15101K AA 9	Celerity CLO Ltd 2004 - 3.820% 03/30/16	F	04/12/2005	Redemption 100.0000		886,820	886,820	886,820	886,820				0		886,820			0	12,905	03/30/2016	1FE
15101K AF 8	Celerity CLO Ltd 2004 - 3.820% 03/30/16	F	04/12/2005	Redemption 100.0000		2,882,164	2,882,164	2,882,164	2,882,164				0		2,882,164			0	36,093	03/30/2016	1FE
15101K AH 4	Celerity CLO Ltd 2004 - 3.820% 03/30/16	F	04/12/2005	Redemption 100.0000		1,773,639	1,773,639	1,773,639	1,773,639				0		1,773,639			0	22,076	03/30/2016	1FE
15101K AI 2	Celerity CLO Ltd 2004 - 3.820% 03/30/16	F	04/12/2005	Redemption 100.0000		2,217,049	2,217,049	2,217,049	2,217,049				0		2,217,049			0	18,572	03/30/2016	1FE
151191 AJ 2	Celulosa Arauco 7.750% 09/13/11	F	06/27/2005	Basis Adjustment		(225,299)	7,390,000	(193,938)	(193,939)		(31,360)		(31,360)		(225,299)			0		09/13/2011	2FE
15128# AC 5	Cemex Inc Co Guar 7.910% 03/15/08	F	04/01/2005	Lehman Brothers Inc		16,161,600	15,000,000	16,968,750	16,560,437		(120,421)		(120,421)		16,440,016		(278,416)	(278,416)	665,758	03/15/2008	2
15128# AC 5	Cemex Inc Co Guar 7.910% 03/15/08	F	06/30/2005	Basis Adjustment		(30,137)	7,000,000	(28,956)	(28,956)		(1,181)		(1,181)		(30,137)			0		03/15/2008	2
152383 E# 8	Cent Amer Bk for Econ 7.030% 05/29/09	F	05/30/2005	Redemption 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	17,673	05/29/2009	2
15238P AB 2	Cent Amer Bk for Econ 4.875% 01/15/12	F	06/27/2005	Basis Adjustment		(290,534)	10,000,000	(294,933)	(294,933)		4,399		4,399		(290,534)			0		01/15/2012	2FE
248204 AC 3	Den Danske Bk Sub Nt 7.719% 06/15/08	F	06/15/2005	Call 100.0000		12,290,000	12,290,000	12,738,966	12,513,255		(223,255)		(223,255)		12,290,000			0	391,744	06/15/2008	1FE
25152C A* 7	Deutsche Bank AG London 3.040% 06/30/09	F	06/10/2005	Redemption 100.0000		505,810	505,810	505,810	505,810				0		505,810			0	6,409	06/30/2009	1
25156P AA 1	Deutsche Telecomm Intl 8.250% 06/15/05	F	06/15/2005	Maturity		23,500,000	23,500,000	25,224,055	23,859,662		(359,662)		(359,662)		23,500,000			0	969,375	06/15/2005	1FE
25156P AE 3	Deutsche Telecomm Intl 3.875% 07/22/08	F	04/12/2005	Morgan Stanley Dean Witter		2,942,070	3,000,000	2,992,590	2,994,583		410		410		2,994,993		(52,923)	(52,923)	84,927	07/22/2008	1FE
25156P AE 3	Deutsche Telecomm Intl 3.875% 07/22/08	F	06/27/2005	Basis Adjustment		(8,402)	7,000,000	(16,599)	(16,599)		8,197		8,197		(8,402)			0		07/22/2008	1FE
29245Q AA 4	Empresa Electrica (Fort 10.125% 12/16/13	F	06/16/2005	Redemption 100.0000		165,811	165,811	164,783	164,995		816		816		165,811			0	8,394	12/16/2013	2FE
30252# AA 6	FBS Lease Finance Sr Se 7.440% 03/30/12	F	06/15/2005	Redemption 100.0000		316,255	316,255	316,255	316,255				0		316,255			0	9,812	03/30/2012	2
404280 AB 5	HSBC Hldg PLC Sub Nt 5.250% 12/12/12	F	06/27/2005	UBS Warburgh Securities Inc		9,947,640	9,500,000	9,424,166	9,432,525		3,363		3,363		9,435,888		511,752	511,752	270,156	12/12/2012	1FE
55282@ AA 9	MCM Mexico Lease Fin Tr 9.920% 02/01/16	F	06/01/2005	Redemption 100.0000		108,197	108,197	112,304	111,515		(3,318)		(3,318)		108,197			0	4,476	02/01/2016	2
63859W AA 7	Nationwide Bldg Soc Bd 5.000% 08/01/15	F	05/27/2005	Deutsche Bank		5,074,550	5,000,000	4,975,400	4,977,680		678		678		4,978,358		96,192	96,192	209,028	08/01/2015	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
716599 AA 3	Pete Geo-Svc Bd 8.000% 11/05/06	F.	04/07/2005	Call 102.0000		5,538,857	5,430,252	5,511,706	5,482,903		55,954		55,954		5,538,857			0	118,262	11/05/2006	4FE
74728G AA 8	QBE Ins Grp Ltd Bd 5.647% 07/01/13	F.	06/27/2005	Basis Adjustment		(363,786)	10,000,000	(369,184)	(369,184)		5,398		5,398		(363,786)			0		07/01/2013	2FE
774849 AA 1	Rodamco NV Nt 7.300% 05/15/05	F.	05/15/2005	Maturity		1,000,000	1,000,000	1,069,660	1,017,922		(17,922)		(17,922)		1,000,000			0	36,500	05/15/2005	2Z
851919 AB 6	St George Fdg CBO 2000- 4.150% 09/05/30	F.	04/01/2005	Paydown									0					0	(40,383)	09/05/2030	1FE
86943P AA 1	Sutter Real Estate CBO 3.970% 12/25/35	F.	04/01/2005	Paydown									0					0	(38,549)	12/25/2035	1FE
86943P AC 7	Sutter Real Estate CBO 4.170% 12/25/35	F.	04/01/2005	Paydown									0					0	(82,121)	12/25/2035	1FE
87203R AA 0	BAE Sys Asst Tr Pass Th 6.664% 09/15/13	F.	06/15/2005	Paydown		389,853	389,853	420,562	405,060		(15,207)		(15,207)		389,853			0	12,990	09/15/2013	1FE
87203R AA 0	BAE Sys Asst Tr Pass Th 6.664% 09/15/13	F.	06/27/2005	Basis Adjustment		(120,361)	3,122,086	(103,092)	(99,293)		(21,068)		(21,068)		(120,361)			0		09/15/2013	1FE
87203R AC 6	BAE Sys Asst Tr Class B 7.156% 12/15/11	F.	06/15/2005	Redemption 100.0000		44,279	44,279	46,857	46,170		(1,891)		(1,891)		44,279			0	1,584	12/15/2011	2FE
879385 AB 8	Telefonica Europe BV Co 7.350% 09/15/05	F.	06/29/2005	Morgan Stanley Dean Witter		14,107,940	14,000,000	14,983,435	14,305,996		(213,193)		(213,193)		14,092,803		15,137	15,137	811,767	09/15/2005	1FE
879403 AM 5	Telefonos De Mexico Nt 4.750% 01/27/10	F.	06/30/2005	Basis Adjustment		(54,687)	15,000,000	(53,267)	(53,267)		(1,420)		(1,420)		(54,687)			0		01/27/2010	2FE
902118 AB 4	Tyco Intl Group SA Co G 6.375% 06/15/05	F.	06/15/2005	Maturity		19,258,000	19,258,000	17,490,625	18,980,068		277,932		277,932		19,258,000			0	613,849	06/15/2005	2FE
92857T AG 2	Vodafone Airtouch PLC U 7.750% 02/15/10	F.	06/30/2005	Basis Adjustment		1,936	2,500,000	84,043	84,043		(82,107)		(82,107)		1,936			0		02/15/2010	1FE
96008Y AB 1	Westfield Cap Corp Nt 5.125% 11/15/14	F.	06/27/2005	Basis Adjustment		(420,254)	10,000,000	(425,988)	(425,988)		5,734		5,734		(420,254)			0		11/15/2014	1FE
96008Y AC 9	Westfield Cap Corp Nt 3.510% 11/02/07	F.	06/29/2005	Citigroup Global Markets		10,025,700	10,000,000	9,996,700	9,996,807		655		655		9,997,462		28,238	28,238	195,075	11/02/2007	1FE
98372P AF 5	XL Cap Ltd Sr Nt 5.250% 09/15/14	F.	06/27/2005	Basis Adjustment		(121,844)	4,000,000	(121,995)	(121,994)		150		150		(121,844)			0		09/15/2014	1FE
98372P AG 3	XL Cap Ltd Sr Nt 6.375% 11/15/24	F.	06/27/2005	Basis Adjustment		(1,069,745)	10,000,000	(1,071,056)	(1,071,057)		1,312		1,312		(1,069,745)			0		11/15/2024	1FE
993430 AB 3	T1 Automotive Ltd Term 6.912% 06/04/11	F.	06/30/2005	Redemption 100.0000		13,961	13,961	13,961	13,961				0		13,961			0	633	06/04/2011	4FE
B6385# AC 0	Omega Pharm NV Ser C Sr 5.860% 07/28/14	F.	06/27/2005	Basis Adjustment		(148,089)	4,000,000	(146,860)	(146,860)		(1,229)		(1,229)		(148,089)			0		07/28/2014	2
F4967# AA 1	Imerys SA Sr Nt 4.880% 08/06/13	F.	06/27/2005	Basis Adjustment		(169,866)	5,300,000	(176,762)	(176,762)		6,896		6,896		(169,866)			0		08/06/2013	2
G0690@ AA 4	Bacardi Ltd 7 Yr Fixed 4.420% 03/25/11	F.	04/29/2005	Basis Adjustment		(228,659)	15,000,000	(237,753)	(237,752)		9,093		9,093		(228,659)			0		03/25/2011	2
G4511# AA 1	HIT Entertainment Plc S 4.900% 09/29/10	F.	06/01/2005	Call 102.6442		16,012,502	15,600,000	15,600,000	15,600,000		412,502		412,502		16,012,502			0	513,847	09/29/2010	3
G4690# AA 4	IGC ERI Pan Am Thermal 9.720% 02/15/13	F.	05/15/2005	Redemption 100.0000		202,901	202,901	202,901	202,901				0		202,901			0	10,008	02/15/2013	3
G5254# AA 9	Kidde Fin US Ltd 7 Yr S 5.550% 09/18/09	F.	05/24/2005	Call 104.8438		8,282,657	7,900,000	7,988,751	7,973,571		309,086		309,086		8,282,657			0	299,608	09/18/2009	2
G5254# AB 7	Kidde Fin US Ltd 10 Yr 6.120% 09/18/12	F.	05/24/2005	Call 110.1433		7,269,456	6,600,000	6,607,843	6,607,104		662,352		662,352		7,269,456			0	276,012	09/18/2012	2
G5350# AA 2	Laird Grp PLC Ser A Sr 5.590% 10/29/14	F.	06/27/2005	Basis Adjustment		(227,650)	5,500,000	(229,322)	(229,322)		1,672		1,672		(227,650)			0		10/29/2014	2
G5720# AA 5	Jefferson Smurfit Grp P 5.873% 09/12/10	F.	04/08/2005	Direct		457,690	457,690	457,690	457,690				0		457,690			0	11,722	09/12/2010	3FE
G5720# AA 5	Jefferson Smurfit Grp P 5.873% 09/12/10	F.	06/17/2005	Redemption 100.0000		358,876	358,876	358,876	358,876				0		358,876			0	13,057	09/12/2010	3FE
G5720# AA 5	Jefferson Smurfit Grp P 5.908% 09/12/10	F.	06/17/2005	Redemption 100.0000		457,690	457,690	457,690	457,690				0		457,690			0	2,238	09/12/2010	3FE
G5720# AB 3	Jefferson Smurfit Grp P 6.373% 09/12/11	F.	04/08/2005	Direct		457,690	457,690	457,690	457,690				0		457,690			0	12,879	09/12/2011	3FE
G5720# AB 3	Jefferson Smurfit Grp P 6.373% 09/12/11	F.	06/17/2005	Redemption 100.0000		358,876	358,876	358,876	358,876				0		358,876			0	14,294	09/12/2011	3FE
G5720# AB 3	Jefferson Smurfit Grp P 6.408% 09/12/11	F.	06/17/2005	Redemption 100.0000		457,690	457,690	457,690	457,690				0		457,690			0	2,435	09/12/2011	3FE
G5720# AC 1	Jefferson Smurfit Grp P 4.874% 09/12/10	D	05/19/2005	Redemption 100.0000		86,946	86,946	68,406	93,596				0	(25,190)	68,406	18,540		18,540	2,233	09/12/2010	3FE
G5720# AD 9	Jefferson Smurfit Grp P 5.374% 09/12/11	D	05/19/2005	Redemption 100.0000		181,542	181,542	142,354	194,773				0	(52,420)	142,353	39,189		39,189	5,852	09/12/2011	3FE
H2626# AB 4	AFG Arbonia Forster Hld 5.600% 11/15/12	F.	06/27/2005	Basis Adjustment		(84,240)	2,600,000	(86,308)	(86,308)		2,068		2,068		(84,240)			0		11/15/2012	2
K9701M AB 8	Unibank A/S Mtn 3.460% 06/12/08	F.	06/24/2005	Call 100.0000		5,000,000	5,000,000	4,933,000	4,969,927		30,073		30,073		5,000,000			0	80,836	06/12/2008	1FE
L9745# AA 2	Springer Sci & Bus Medi 13.730% 09/15/13	D	06/28/2005	Call 100.0000		11,966,038	11,966,038	11,077,300	13,378,765		71,529		71,529	(2,323,174)	11,127,120	838,918		838,918	826,901	09/15/2013	4
N0052# AA 6	Autobar (Netherlands) 3 14.103% 09/30/14	D	06/30/2005	Direct		1,050,057	1,050,057	987,523	1,085,324				0	(97,801)	987,523	62,534		62,534	111,765	09/30/2014	4
N2479@ AA 9	Debis AirFinance BV Sr 7.950% 12/14/05	F.	06/30/2005	Call 102.2170		21,976,610	21,500,000	21,568,230	21,514,954		461,656		461,656		21,976,610			0	950,592	12/14/2005	3
N4282# AA 0	DSM NV Sr Nt 5.510% 10/08/13	F.	06/27/2005	Basis Adjustment		(107,659)	2,900,000	(108,330)	(108,330)		671		671		(107,659)			0		10/08/2013	1
N4345# AE 7	Iberdrola Intl BV Sr Nt 4.480% 02/09/12	F.	06/30/2005	Basis Adjustment		(405,138)	20,000,000	(412,298)	(412,297)		7,159		7,159		(405,138)			0		02/09/2012	1
N4577# AB 2	Intl Endesa BV 8 Yr Gtd 5.230% 09/09/12	F.	06/27/2005	Basis Adjustment		(73,970)	2,500,000	(73,798)	(73,798)		(172)		(172)		(73,970)			0		09/09/2012	1
N4577# AC 0	Intl Endesa BV 10 Yr Gt 5.470% 09/09/14	F.	06/27/2005	Basis Adjustment		(153,487)	4,000,000	(151,955)	(151,955)		(1,532)		(1,532)		(153,487)			0		09/09/2014	1
N7660# AG 2	SHV Nederland BV Sr Nt 6.190% 06/28/14	F.	06/27/2005	Basis Adjustment		(235,447)	6,500,000	(230,721)	(230,722)		(4,725)		(4,725)		(235,447)			0		06/28/2014	2
N8148# AA 5	South African Brew Intl 8.290% 04/09/08	F.	04/09/2005	Redemption 100.0000		1,800,000	1,800,000	1,800,000	1,800,000				0		1,800,000			0	74,610	04/09/2008	2
N8148# AB 3	South African Brew Intl 8.240% 04/09/05	F.	04/09/2005	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	412,000	04/09/2005	2
Q3126# AC 5	DB RREEF Fin Ppty Ltd S 5.090% 03/29/12	F.	06/27/2005	Basis Adjustment		(12,569)	3,200,000	(12,930)	(12,930)		361		361		(12,569)			0		03/29/2012	2
Q3126# AD 3	DB RREEF Fin Ppty Ltd S 5.440% 12/21/14	F.	06/27/2005	Basis Adjustment		(40,326)	1,300,000	(40,587)	(40,588)		262		262		(40,326)			0		12/21/2014	2
Q4821* AA 9	Investa Pty Grp Sr Nt 6.030% 07/27/14	F.	06/27/2005	Basis Adjustment		(228,555)	6,200,000	(223,337)	(223,337)		(5,218)		(5,218)		(228,555)			0		07/27/2014	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
Q7788# AG 6	Publish and Broadcast L 5.610% 09/27/13	F.	06/27/2005	Basis Adjustment		(136,017)	4,000,000	(134,931)	(134,930)		(1,087)		(1,087)		(136,017)			0		09/27/2013	1
Q8461# AC 7	Seven Network (The) Sr 7.980% 06/15/12	F.	06/27/2005	Basis Adjustment		(92,127)	3,500,000	(80,102)	(80,103)		(12,024)		(12,024)		(92,127)			0		06/15/2012	2
W0805# AA 6	ASSA ABLOY Fin Srv AB 7 4.880% 05/16/12	F.	06/27/2005	Basis Adjustment		(151,882)	8,000,000	(150,276)	(150,277)		(1,605)		(1,605)		(151,882)			0		05/16/2012	1Z
W94241 AF 8	Foreningsbanken Sub Nt 3.340% 05/12/10	F.	05/12/2005	Call 100.0000		7,000,000	7,000,000	6,976,900	6,986,673		13,327		13,327		7,000,000			0	108,159	05/12/2010	1FE
W9788# AC 4	Vin & Sprit AB Sr Nt Se 4.060% 06/17/10	F.	06/27/2005	Basis Adjustment		(165,658)	11,200,000	(176,965)	(176,966)		11,308		11,308		(165,658)			0		06/17/2010	1
X5152@ AB 3	M Real Oyj Series A Sr 7.390% 06/25/09	F.	06/30/2005	Basis Adjustment		(57,801)	3,500,000	(58,129)	(58,129)		328		328		(57,801)			0		06/25/2009	3
4599999.	Total - Bonds - Industrial & Miscellaneous					1,727,540,381	2,774,561,510	1,740,320,034	1,733,193,147	97,925	3,401,396	0	3,499,321	(2,498,585)	1,734,193,883	959,180	(7,612,683)	(6,653,503)	52,419,165	XXX	XXX
6099997.	Total - Bonds - Part 4					2,104,552,034	3,211,665,547	2,119,500,327	2,104,257,780	4,991,791	3,049,250	0	8,041,042	(2,498,585)	2,109,800,237	998,418	(6,246,622)	(5,248,204)	63,078,895	XXX	XXX
6099999.	Total - Bonds					2,104,552,034	3,211,665,547	2,119,500,327	2,104,257,780	4,991,791	3,049,250	0	8,041,042	(2,498,585)	2,109,800,237	998,418	(6,246,622)	(5,248,204)	63,078,895	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
011589 20 7	Alamosa Hldgs Inc Ser B		06/23/2005	Various	3,624.000	3,595,993		1,125,705	1,102,789		(9,195)		(9,195)		1,093,594		2,502,399	2,502,399	33,975	XXX	RP5L
370442 71 7	Gen Motors Corp Pfd Stk		05/20/2005	Morgan Stanley Dean Witter	131,000.000	2,639,083		3,275,000	3,275,000				0		3,275,000		(635,917)	(635,917)	102,344	XXX	RP3LFE
370442 73 3	Gen Motors Corp Pfd Stk		05/20/2005	Morgan Stanley Dean Witter	91,000.000	1,492,625		2,275,000	2,275,000				0		2,275,000		(782,375)	(782,375)	59,719	XXX	RP3LFE
913007 YY 0	Utd Subcontractors Inc		06/30/2005	Direct	73.000	73,374		73,360	73,360				0		73,360		14	14		XXX	P6LZ
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					7,801,076	XXX	6,749,065	6,726,149	0	(9,195)	0	(9,195)	0	6,716,954	0	1,084,122	1,084,122	196,037	XXX	XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates																					
172967 2# 7	Citigroup Inc Pfd Stk S		06/30/2005	Direct	596.000	596,000,000		596,000,000	596,000,000				0		596,000,000			0	15,856,580	XXX	P1A
172967 3# 6	Citigroup Inc Pfd Stk 6		06/30/2005	Direct	2,225.000	2,225,000,000		2,225,000,000	2,225,000,000				0		2,225,000,000			0	75,282,875	XXX	P1A
6499999.	Total - Preferred Stocks - Parent, Subsidiaries and Affiliates					2,821,000,000	XXX	2,821,000,000	2,821,000,000	0	0	0	0	0	2,821,000,000	0	0	0	91,139,455	XXX	XXX
6599997.	Total - Preferred Stocks - Part 4					2,828,801,076	XXX	2,827,749,065	2,827,726,149	0	(9,195)	0	(9,195)	0	2,827,716,954	0	1,084,122	1,084,122	91,335,492	XXX	XXX
6599999.	Total - Preferred Stocks					2,828,801,076	XXX	2,827,749,065	2,827,726,149	0	(9,195)	0	(9,195)	0	2,827,716,954	0	1,084,122	1,084,122	91,335,492	XXX	XXX
Common Stocks - Banks, Trust and Insurance Companies																					
52171N 10 3	Leadis Tech Inc Common		05/27/2005	Direct	4,518.000	26,757	XXX	27,479	27,479				0		27,479		(721)	(721)		XXX	L
053177 YY 1	Automobile Assoc Mezz S	D	06/30/2005	Direct	27.000		XXX	1	1				0		1			0		XXX	U
053177 ZZ 7	Automobile Assoc Mezz J	D	06/30/2005	Direct	16.000		XXX						0					0		XXX	U
6799999.	Total - Common Stocks - Banks, Trust & Insurance Companies					26,757	XXX	27,480	27,480	0	0	0	0	0	27,480	0	(721)	(721)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
03875P 10 0	Arbinet-thexchange Inc		06/28/2005	Direct	28,514.000	268,761	XXX	361,843	361,843				0		361,843		(93,081)	(93,081)		XXX	L
045235 10 8	Aspect Med Sys Inc Com		06/03/2005	Direct	8,663.000	254,409	XXX	278,602	278,602				0		278,602		(24,193)	(24,193)		XXX	L
049164 20 5	Atlas Air Worldwide Hld		06/09/2005	Knight Securities	3,106.000	105,444	XXX	36,030	73,146	(37,117)			(37,117)		36,030		69,415	69,415		XXX	A
166764 10 0	Chevron Corp Com Stk		06/28/2005	Instinet	5,000.000	289,850	XXX	175,125	262,550	(87,425)			(87,425)		175,125		114,725	114,725	4,250	XXX	L
22765Y 10 4	Crosstex Energy Inc Com		05/26/2005	Direct	6,567.000	288,309	XXX	305,366	305,366				0		305,366		(17,056)	(17,056)		XXX	L
256069 10 5	Dobson Comms Corp Com S		05/09/2005	Instinet	67,377.000	135,974	XXX	80,852	115,888	(35,036)			(35,036)		80,852		55,122	55,122		XXX	L
29076N 10 7	EMagin Com Stk		06/28/2005	Salomon Smith Barney	652,200.000	563,124	XXX	345,666	345,666				0		345,666		217,458	217,458		XXX	U
313200 CC 9	EMagin Wts Exp 6/6/07 P		06/16/2005	Salomon Smith Barney	600,000.000		XXX	1	1				0		1		(1)	(1)		XXX	U
420781 30 4	Hayes Lemmerz Intl Inc		06/08/2005	Instinet	44,337.000	292,397	XXX	227,005	227,005				0		227,005		65,391	65,391		XXX	L
45881X 10 6	Intermix Media Inc Comm		04/04/2005	Direct	1,153.000	9,137	XXX	9,685	9,685				0		9,685		(548)	(548)		XXX	U
480767 10 2	Jordan Telecom Prods Es		04/27/2005	Capital Distribution		784	XXX	784	784				0		784			0		XXX	A
552691 10 7	MCI Inc Com Stk		06/21/2005	Instinet	267,071.000	6,835,907	XXX	4,518,841	5,384,151	(865,310)			(865,310)		4,518,841		2,317,066	2,317,066	106,828	XXX	L
74045Q 10 4	Premcor Inc Com Stk		05/02/2005	Direct	44,587.000	2,917,651	XXX	2,949,430	2,949,430				0		2,949,430		(31,779)	(31,779)		XXX	L
74369L 10 3	Protein Design Labs Inc		05/19/2005	Direct	1,215.000	22,521	XXX	22,819	22,819				0		22,819		(298)	(298)		XXX	L
79466L 30 2	Salesforce.com Inc Comm		06/08/2005	Direct	1,542.000	26,616	XXX	27,466	27,466				0		27,466		(850)	(850)		XXX	L
88023U 10 1	Tempur-Pedic Intl Inc C		05/03/2005	Direct	119,831.000	2,278,062	XXX	2,343,677	2,343,677				0		2,343,677		(65,615)	(65,615)		XXX	L
913007 WW 6	Utd Subcontractors Inc		06/30/2005	Direct	1,502.000	1,502	XXX	1,502	1,502				0		1,502			0		XXX	U
98385X 10 6	XTO Energy Inc Com Stk		04/11/2005	Direct	14,584.000	476,031	XXX	482,001	482,001				0		482,001		(5,970)	(5,970)		XXX	L
981402 10 0	Workstream Inc Common S	C	05/02/2005	Direct	6,063.000	22,749	XXX	30,000	30,000				0		30,000		(7,251)	(7,251)		XXX	L
6899999.	Total - Common Stocks - Industrial & Miscellaneous					14,789,228	XXX	12,196,694	13,221,582	(1,024,888)	0	0	(1,024,888)	0	12,196,695	0	2,592,533	2,592,533	111,078	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Designation or Market Indicator (a)
02608* 10 2	Amern Finl Com Stk		06/28/2005	Direct	7,000.000	7,473,083	XXX	4,842,768	7,444,228	28,855			28,855		7,473,083			0		XXX	A
74161@ 10 8	Primerica Life Insuranc		06/28/2005	Direct	497,020.000	1,640,303,018	XXX	806,718,438	1,817,879,050	(177,576,032)			(177,576,032)		1,640,303,018			0	100,000,000	XXX	A
G9042# 10 0	Tribeca Citigroup Inves	F.	05/01/2005	Direct	2,454.000	23,700,000	XXX	18,209,154	24,459,316	(6,250,161)			(6,250,161)		18,209,154		5,490,846	5,490,846		XXX	A
92945# 10 1	W T Leasing Inc. Com St		06/07/2005	Direct	100.000		XXX	1,000	1,000				0		1,000		(1,000)	(1,000)		XXX	A
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					1,671,476,101	XXX	829,771,360	1,849,783,594	(183,797,338)	0	0	(183,797,338)	0	1,665,986,255	0	5,489,846	5,489,846	100,000,000	XXX	XXX
7299997.	Total - Common Stocks - Part 4					1,686,292,086	XXX	841,995,534	1,863,032,656	(184,822,226)	0	0	(184,822,226)	0	1,678,210,430	0	8,081,658	8,081,658	100,111,078	XXX	XXX
7299999.	Total - Common Stocks					1,686,292,086	XXX	841,995,534	1,863,032,656	(184,822,226)	0	0	(184,822,226)	0	1,678,210,430	0	8,081,658	8,081,658	100,111,078	XXX	XXX
7399999.	Total - Preferred and Common Stocks					4,515,093,162	XXX	3,669,744,599	4,690,758,805	(184,822,226)	(9,195)	0	(184,831,421)	0	4,505,927,384	0	9,165,780	9,165,780	191,446,570	XXX	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					6,619,645,196	XXX	5,789,244,927	6,795,016,585	(179,830,434)	3,040,055	0	(176,790,379)	(2,498,585)	6,615,727,621	998,418	2,919,158	3,917,576	254,525,466	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 6.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/ Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
Call Options - Other Derivative Transactions													
Cell Tech Intl Inc.	14	06/20/2006	6.	06/20/1997	Cell Tech Intl Inc.	0	0		0	0			
Cell Tech Intl Inc.	9	06/25/2007	7.75	06/25/1997	Cell Tech Intl Inc.	0	0		0	0			
0399999. Subtotal - Call Options - Other Derivative Transaction						0	0	XXX	0	0	0	0	0
0499999. Subtotal - Call Options						0	0	XXX	0	0	0	0	0
Put Options - Hedging Transactions													
S & P 500 Index Option	20,000	11/15/2007	1,625.	01/01/2000	Chase Manhattan Bank	3,105,768	3,105,768		6,763,685	6,763,685			
S & P 500 Index Option	20,000	07/02/2007	1,650.	01/01/2000	Deutsche Bank AG Frankfurt	3,397,306	3,397,306		7,465,528	7,465,528			
S & P 500 Index Option	20,000	06/27/2007	1,560.	01/01/2000	Deutsche Bank AG Frankfurt	3,041,070	3,041,070		5,899,502	5,899,502			
S & P 500 Index Option	7,500	02/09/2008	1,710.	02/09/2000	AIG Banque	1,334,250	1,334,250		2,995,267	2,995,267			
S & P 500 Index Option	5,000	03/03/2008	1,675.	03/01/2000	AIG Banque	919,000	919,000		1,844,615	1,844,615			
S & P 500 Index Option	5,000	05/02/2008	1,775.	05/02/2000	Deutsche Bank AG Frankfurt	1,019,000	1,019,000		2,256,224	2,256,224			
S & P 500 Index Option	5,000	06/12/2008	1,795.	06/12/2000	Deutsche Bank AG Frankfurt	1,014,000	1,014,000		2,321,763	2,321,763			
S & P 500 Index Option	5,000	06/29/2008	1,700.	06/29/2000	AIG Banque	936,800	936,800		1,888,166	1,888,166			
S & P 500 Index Option	5,000	07/17/2008	1,820.	07/17/2000	AIG Banque	990,000	990,000		2,377,139	2,377,139			
S & P 500 Index Option	7,000	12/15/2008	1,800.	08/22/2000	Bank Of America	1,356,908	1,356,908		3,162,600	3,162,600			
S & P 500 Index Option	8,000	07/14/2009	1,410.	07/10/2001	Deutsche Bank AG Frankfurt	1,253,600	1,253,600		1,469,557	1,469,557			
S & P 500 Index Option	8,000	08/17/2009	1,383.	07/11/2001	Deutsche Bank AG Frankfurt	1,220,000	1,220,000		1,377,702	1,377,702			
S & P 500 Index Option	10,000	12/14/2011	1,410.	07/13/2001	Deutsche Bank AG Frankfurt	1,350,500	1,350,500		1,907,732	1,907,732			
S & P 500 Index Option	10,000	12/01/2009	1,335.	11/28/2001	Deutsche Bank AG Frankfurt	1,742,000	1,742,000		1,544,171	1,544,171			
S & P 500 Index Option	4,000	12/09/2011	1,305.	12/10/2001	Bank Of America	552,348	552,348		605,560	605,560			
S & P 500 Index Option	7,200	02/12/2010	1,290.	02/11/2002	Bank Of America	1,180,800	1,180,800		1,002,672	1,002,672			
S & P 500 Index Option	4,800	03/05/2010	1,332.	03/01/2002	Citibank	796,080	796,080		773,150	773,150			
S & P 500 Index Option	4,800	04/01/2010	1,360.	03/27/2002	Deutsche Bank AG Frankfurt	723,600	723,600		795,490	795,490			
S & P 500 Index Option	4,800	05/13/2010	1,250.	05/13/2002	Citibank	667,200	667,200		638,900	638,900			
S & P 500 Index Option	2,700	02/04/2013	1,030.	02/04/2003	Deutsche Bank AG Frankfurt	569,700	569,700		246,424	246,424			
S & P 500 Index Option	2,100	03/11/2013	970.	03/11/2003	Deutsche Bank AG Frankfurt	441,420	441,420		167,794	167,794			
S & P 500 Index Option	2,100	03/27/2013	1,070.	03/27/2003	Deutsche Bank AG Frankfurt	414,960	414,960		210,953	210,953			
S & P 500 Index Option	2,100	04/09/2013	1,075.	04/08/2003	Bank Of America	434,700	434,700		196,161	196,161			
S & P 500 Index Option	3,400	04/17/2013	1,085.	04/15/2003	AIG Banque	697,374	697,374		470,929	470,929			
S & P 500 Index Option	3,800	05/08/2013	1,150.	05/06/2003	Deutsche Bank AG Frankfurt	790,400	790,400		452,421	452,421			
S & P 500 Index Option	12,000	06/01/2007	890.6	06/01/2004	JP Morgan Chase & Co.	587,796	587,796		193,766	193,766			
S & P 500 Index Option	56,600	06/02/2014	1,001.925	06/01/2004	JP Morgan Chase & Co.	4,366,590	4,366,590		5,390,867	5,390,867			
S & P 500 Index Option	6,750	07/02/2014	1,013.13	07/02/2004	Citibank	511,377	511,377		659,432	659,432			
S & P 500 Index Option	8,600	07/28/2014	1,095.9	07/27/2004	Citibank	933,049	933,049		988,114	988,114			
S & P 500 Index Option	2,100	12/15/2014	1,403.71	12/14/2004	JP Morgan Chase & Co.	355,302	355,302		399,616	399,616			
S & P 500 Index Option	35,000	02/11/2010	1,086.435	02/11/2005	Society Generale	2,239,263	2,239,263		2,931,701	2,931,701			
S & P 500 Index Option	35,000	04/29/2010	1,044.66	04/29/2005	Citibank	3,254,650	3,254,650		2,685,427	2,685,427			
S & P 500 Index Option	29,000	05/22/2015	1,071.27	05/23/2005	BNP Paribas Bank	3,186,076	3,186,076		3,072,164	3,072,164			
0599999. Subtotal - Put Options - Hedging Transactions						45,382,887	45,382,887	XXX	65,155,191	65,155,191	0	0	0
0899999. Subtotal - Put Options						45,382,887	45,382,887	XXX	65,155,191	65,155,191	0	0	0
Caps - Hedging Transactions													
5-Year Constant Maturity Treasury Index Cap	2,500,000	08/05/2008	3.37	08/04/2003	JP Morgan Chase & Co.	175,000	175,000		52,418	52,418			
5-Year Constant Maturity Treasury Index Cap	2,500,000	09/18/2008	3.12	09/16/2003	JP Morgan Chase & Co.	182,250	182,250		66,820	66,820			
5-Year Constant Maturity Treasury Index Cap	2,500,000	12/03/2008	3.27	12/01/2003	JP Morgan Chase & Co.	168,000	168,000		55,164	55,164			
5-Year Constant Maturity Treasury Index Cap	2,500,000	01/22/2009	3.03	01/20/2004	JP Morgan Chase & Co.	160,000	160,000		86,073	86,073			
5-Year Constant Maturity Treasury Index Cap	2,500,000	02/27/2009	2.97	02/25/2004	JP Morgan Chase & Co.	161,688	161,688		95,687	95,687			
5-Year Constant Maturity Treasury Index Cap	2,500,000	03/30/2009	2.77	03/26/2004	Bank of America	164,290	164,290		122,591	122,591			
5-Year Constant Maturity Treasury Index Cap	2,500,000	08/25/2009	3.45	08/23/2004	Bank of America	134,000	134,000		63,941	63,941			
5-Year Constant Maturity Treasury Index Cap	3,000,000	01/12/2010	3.75	01/10/2005	JP Morgan Chase & Co.	112,500	112,500		66,424	66,424			
0999999. Subtotal - Caps - Hedging Transactions						1,257,728	1,257,728	XXX	609,118	609,118	0	0	0
1299999. Subtotal - Caps						1,257,728	1,257,728	XXX	609,118	609,118	0	0	0
2599999. Total - Hedging Transactions						46,640,615	46,640,615	XXX	65,764,310	65,764,310	0	0	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/ Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
2799999. Total - Other Derivative Transactions						0	0	XXX	0	0	0	0	0
9999999. Totals						46,640,615	46,640,615	XXX	65,764,310	65,764,310	0	0	0

SCHEDULE DB - PART B - SECTION 1

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

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Swaps - Hedging Transactions														
Interest Rate Swap (Pay Fixed)	5,000,000	09/17/2007	(6.555)	09/17/1997	Merrill Lynch Cap Svcs Inc.								(163,875)	
Interest Rate Swap (Rec Floating)	5,000,000	09/17/2007	3.42063	09/17/1997	Merrill Lynch Cap Svcs Inc.					(267,886)	116,933	116,933	71,423	37,230
Interest Rate Swap (Pay Fixed)	300,000,000	04/20/2008	(6.072)	07/31/1998	Chase Manhattan Bank, NA			*					0*	
Interest Rate Swap (Rec Floating)	300,000,000	04/20/2008	3.22	07/31/1998	Chase Manhattan Bank, NA			*		(16,265,459)			0*	2,514,211
Interest Rate Swap (Pay Floating)	100,000,000	10/26/2008	(3.17)	10/22/1998	Salomon Brothers Hldgs Co.								(1,402,694)	
Interest Rate Swap (Rec Fixed)	100,000,000	10/26/2008	5.38998	10/22/1998	Salomon Brothers Hldgs Co.					4,120,493			2,694,990	911,906
Currency Swap (Pay US)	331,200,000	03/05/2009	(6.341)	02/23/1999	Gen Re Finl Prods Corp.			*					0*	
Currency Swap (Rec Euro)	331,200,000	03/05/2009	4.5	02/23/1999	Gen Re Finl Prods Corp.			*		32,632,035			0*	3,178,645
Currency Swap (Pay US)	261,250,000	06/16/2006	(6.8452)	06/09/1999	AIG-Finl Products Corp.			*					0*	
Currency Swap (Rec Euro)	261,250,000	06/16/2006	4.25	06/09/1999	AIG-Finl Products Corp.			*		40,128,473			0*	1,227,296
Currency Swap (Pay British Pound)	9,740,216	09/30/2016	(2.59)	09/17/1999	AIG-Finl Products Corp.								(389,624)	
Currency Swap (Rec US)	9,740,216	09/30/2016	6.7525	09/17/1999	AIG-Finl Products Corp.				(1,349,564)	(883,097)			393,505	163,380
Interest Rate Swap (Pay Floating)	13,000,000	07/17/2006	(2.81)	07/29/1999	Deutsche Bank AG-NY Branch								(180,123)	
Interest Rate Swap (Rec Fixed)	13,000,000	07/17/2006	6.7525	07/29/1999	Deutsche Bank AG-NY Branch					375,056			438,913	66,599
Interest Rate Swap (Pay Floating)	5,000,000	08/15/2006	(2.81)	08/03/1999	Deutsche Bank AG-NY Branch								(70,236)	
Interest Rate Swap (Rec Fixed)	5,000,000	08/15/2006	6.84	08/03/1999	Deutsche Bank AG-NY Branch					158,469			171,000	26,554
Interest Rate Swap (Pay Floating)	3,000,000	07/15/2006	(7.36)	08/31/1999	Chase Manhattan Bank, NA								(42,142)	
Interest Rate Swap (Rec Fixed)	3,000,000	07/15/2006	6.9	08/31/1999	Chase Manhattan Bank, NA					91,025			103,500	15,329
Currency Swap (Pay US)	18,600,000	07/15/2009	(3.40063)	03/23/2000	Chase Manhattan Bank, NA			*					0*	
Currency Swap (Rec Yen)	18,600,000	07/15/2009	2.035	03/23/2000	Chase Manhattan Bank, NA			*		516,150			0*	187,056
Interest Rate Swap (Pay Fixed)	18,600,000	07/15/2009	(7.205)	04/06/2000	UBS AG London Branch			*					0*	
Interest Rate Swap (Rec Floating)	18,600,000	07/15/2009	3.14063	04/06/2000	UBS AG London Branch			*		(2,138,627)			0*	187,056
Currency Swap (Pay US)	18,800,000	05/17/2010	(3.27)	04/26/2000	Morgan Guaranty Tr Co of NY			*					0*	
Currency Swap (Rec Yen)	18,800,000	05/17/2010	2.02	04/26/2000	Morgan Guaranty Tr Co of NY			*		(1,797,688)			0*	207,747
Currency Swap (Pay US)	18,830,000	05/17/2010	(3.27)	04/26/2000	Morgan Guaranty Tr Co of NY			*					0*	
Currency Swap (Rec Yen)	18,830,000	05/17/2010	2.05	04/26/2000	Morgan Guaranty Tr Co of NY			*		(1,790,724)			0*	208,079
Currency Swap (Pay US)	18,420,000	08/01/2005	(7.559)	07/17/2000	Chase Manhattan Bank, NA			*					0*	
Currency Swap (Rec Yen)	18,420,000	08/01/2005	0.36375	07/17/2000	Chase Manhattan Bank, NA			*		(424,290)			0*	27,330
Interest Rate Swap (Pay fixed)	5,000,000	08/02/2010	(7.1925)	07/27/2000	Morgan Stanley Cap Svcs Inc.								(179,813)	
Interest Rate Swap (Rec floating)	5,000,000	08/02/2010	3.21	07/27/2000	Morgan Stanley Cap Svcs Inc.					(695,977)	78,614	78,614	70,647	56,419
Currency Swap (Pay US)	13,810,000	08/01/2006	(7.403)	08/11/2000	Morgan Guaranty Tr Co of NY			*					0*	
Currency Swap (Rec Yen)	13,810,000	08/01/2006	1.52	08/11/2000	Morgan Guaranty Tr Co of NY			*		(566,816)			0*	72,071
Interest Rate Swap (Pay Fixed)	20,000,000	09/08/2006	(6.945)	08/25/2000	WestLB NY Branch			*					0*	
Interest Rate Swap (Rec Floating)	20,000,000	09/08/2006	3.37	08/25/2000	WestLB NY Branch			*		(692,912)			0*	109,208
Currency Swap (Pay US)	14,030,000	06/28/2010	(7.412)	09/22/2000	Chase Manhattan Bank, NA			*					0*	
Currency Swap (Rec Yen)	14,030,000	06/28/2010	2.16	09/22/2000	Chase Manhattan Bank, NA			*		(1,388,443)			0*	156,836
Interest Rate Swap (Pay Fixed)	8,000,000	07/25/2010	(7.034)	10/06/2000	Deutsche Bank AG-NY Branch								(281,360)	
Interest Rate Swap (Rec Floating)	8,000,000	07/25/2010	3.14063	10/06/2000	Deutsche Bank AG-NY Branch					(999,047)	139,431	139,431	112,986	87,820
Currency Swap (Pay US)	27,660,000	07/30/2010	(3.1725)	10/19/2000	Chase Manhattan Bank, NA			*					0*	
Currency Swap (Rec Yen)	27,660,000	07/30/2010	2.15	10/19/2000	Chase Manhattan Bank, NA			*		1,194,530			0*	311,934
Interest Rate Swap (Pay Fixed)	22,683,000	07/30/2010	(7.2375)	10/19/2000	Chase Manhattan Bank, NA			*					0*	
Interest Rate Swap (Rec Floating)	22,683,000	07/30/2010	3.62	10/19/2000	Chase Manhattan Bank, NA			*		(2,751,836)			0*	255,806
Currency Swap (Pay Yen)	9,240,000	07/30/2010	(0.37)	10/24/2000	UBS AG London Branch			*					0*	
Currency Swap (Rec US)	9,240,000	07/30/2010	2.13	10/24/2000	UBS AG London Branch			*		395,550			0*	104,203
Interest Rate Swap (Pay Fixed)	2,240,000	07/30/2010	(6.815)	10/27/2000	Chase Manhattan Bank, NA			*					0*	
Interest Rate Swap (Rec Floating)	2,240,000	07/30/2010	3.19	10/27/2000	Chase Manhattan Bank, NA			*		(273,323)			0*	25,262
Interest Rate Swap (Pay Fixed)	10,000,000	10/15/2005	(6.68)	11/16/2000	Chase Manhattan Bank, NA								(334,000)	
Interest Rate Swap (Rec Floating)	10,000,000	10/15/2005	3.14063	11/16/2000	Chase Manhattan Bank, NA					(84,722)	202,875	202,875	141,233	27,117
Currency Swap (Pay Yen)	22,238,000	12/27/2006	(6.52882)	12/15/2000	Gen Re Finl Prods Corp.			*					0*	
Currency Swap (Rec US)	22,238,000	12/27/2006	1.42	12/15/2000	Gen Re Finl Prods Corp.			*		(48,578)			0*	135,958
Interest Rate Swap (Pay Fixed)	5,000,000	01/17/2006	(5.66)	01/05/2001	UBS AG London Branch								(141,500)	

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1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Interest Rate Swap (Rec Floating)	5,000,000	01/17/2006	3.14063	01/05/2001	UBS AG London Branch					(49,847)	82,071	82,071	70,616	18,557
Currency Swap (Pay US)	12,700,000	01/25/2007	(3.55063)	01/12/2001	Gen Re Finl Prods Corp			*					0*	
Currency Swap (Rec Yen)	12,700,000	01/25/2007	1.305	01/12/2001	Gen Re Finl Prods Corp			*		1,018,779			0*	79,650
Currency Swap (Pay US)	54,290,000	01/31/2011	(7.16738)	01/17/2001	Gen Re Finl Prods Corp			*					0*	
Currency Swap (Rec Yen)	54,290,000	01/31/2011	2.57	01/17/2001	Gen Re Finl Prods Corp			*		6,471,641			0*	641,668
Interest Rate Swap (Pay Fixed)	12,700,000	01/25/2007	(6.25)	01/17/2001	Morgan Stanley Cap Svcs Inc			*					0*	
Interest Rate Swap (Rec Floating)	12,700,000	01/25/2007	3.55063	01/17/2001	Morgan Stanley Cap Svcs Inc			*		(360,622)			0*	79,649
Interest Rate Swap (Pay Fixed)	54,290,000	01/31/2011	(6.65853)	01/17/2001	Chase Manhattan Bank, NA			*					0*	
Interest Rate Swap (Rec Floating)	54,290,000	01/31/2011	3.82	01/17/2001	Chase Manhattan Bank, NA			*		(5,006,362)			0*	641,668
Currency Swap (Pay US)	29,000,000	02/05/2016	(0.63)	01/16/2001	CDC Finl Prods Inc			*					0*	
Currency Swap (Rec Euro)	29,000,000	02/05/2016	2	01/16/2001	CDC Finl Prods Inc			*		3,247,096			0*	488,402
Currency Swap (Pay US)	50,000,000	02/16/2011	(3.85213)	02/02/2001	AIG-Finl Products Corp			*					0*	
Currency Swap (Rec Euro)	50,000,000	02/16/2011	5.75	02/02/2001	AIG-Finl Products Corp			*		23,495,222			0*	593,306
Currency Swap (Pay US)	216,000,000	02/23/2011	(6.5361)	02/09/2001	Morgan Stanley Cap Svcs Inc			*					0*	
Currency Swap (Rec British Pound)	216,000,000	02/23/2011	6.12	02/09/2001	Morgan Stanley Cap Svcs Inc			*		50,224,958			0*	2,567,496
Interest Rate Swap (Pay Fixed)	50,000,000	02/16/2011	(6.617)	02/26/2001	Deutsche Bank AG-NY Branch			*					0*	
Interest Rate Swap (Rec Floating)	50,000,000	02/16/2011	3.85213	02/26/2001	Deutsche Bank AG-NY Branch			*		(4,636,766)			0*	593,306
Interest Rate Swap (Pay Fixed)	7,900,000	12/15/2005	(5.4925)	02/28/2001	Goldman Sachs Cap Markets								(216,954)	
Interest Rate Swap (Rec Floating)	7,900,000	12/15/2005	3.41	02/28/2001	Goldman Sachs Cap Markets					(62,611)	119,131	119,131	112,630	26,828
Currency Swap (Pay US)	230,200,000	02/16/2011	(6.5361)	02/02/2001	AIG-Finl Products Corp			*					0*	
Currency Swap (Rec Euro)	230,200,000	02/16/2011	5.75	02/02/2001	AIG-Finl Products Corp			*		87,751,523			0*	2,731,580
Interest Rate Swap (Pay Fixed)	50,000,000	05/08/2008	(5.77)	05/03/2001	Deutsche Bank AG-NY Branch			*					0*	
Interest Rate Swap (Rec Floating)	50,000,000	05/08/2008	3.2285	05/03/2001	Deutsche Bank AG-NY Branch			*		(2,326,254)			0*	422,740
Interest Rate Swap (Pay Fixed)	7,000,000	03/15/2008	(5.84)	06/06/2001	AIG-Finl Products Corp								(204,400)	
Interest Rate Swap (Rec Floating)	7,000,000	03/15/2008	3.41	06/06/2001	AIG-Finl Products Corp					(321,994)	139,776	139,776	99,799	57,638
Interest Rate Swap (Pay Fixed)	5,000,000	06/22/2006	(5.586)	06/12/2001	Chase Manhattan Bank, NA								(139,650)	
Interest Rate Swap (Rec Floating)	5,000,000	06/22/2006	3.44375	06/12/2001	Chase Manhattan Bank, NA					(80,360)	87,444	87,444	71,291	24,756
Interest Rate Swap (Pay Fixed)	35,000,000	06/15/2011	(6.043)	06/12/2001	Deutsche Bank AG-NY Branch			*					0*	
Interest Rate Swap (Rec Floating)	35,000,000	06/15/2011	3.41	06/12/2001	Deutsche Bank AG-NY Branch			*		(3,430,275)			0*	427,315
Interest Rate Swap (Pay Fixed)	25,000,000	04/01/2008	(6.385)	07/06/2001	Morgan Stanley Cap Svcs Inc			*					0*	
Interest Rate Swap (Rec Floating)	25,000,000	04/01/2008	3.49	07/06/2001	Morgan Stanley Cap Svcs Inc			*		(1,261,226)			0*	207,544
Interest Rate Swap (Pay Fixed)	35,000,000	06/15/2011	(6.055)	07/17/2001	Bank of America			*					0*	
Interest Rate Swap (Rec Floating)	35,000,000	06/15/2011	3.41	07/17/2001	Bank of America			*		(3,452,593)			0*	427,315
Interest Rate Swap (Pay Fixed)	30,000,000	06/15/2011	(5.931)	07/24/2001	CS First Boston Intl			*					0*	
Interest Rate Swap (Rec Floating)	30,000,000	06/15/2011	3.41	07/24/2001	CS First Boston Intl			*		(2,764,557)			0*	366,270
Interest Rate Swap (Pay Fixed)	3,015,000	06/15/2011	(5.52)	08/29/2001	WestLB NY Branch								(83,214)	
Interest Rate Swap (Rec Floating)	3,015,000	06/15/2011	3.22	08/29/2001	WestLB NY Branch					(219,929)	10,806	10,806	42,217	36,810
Interest Rate Swap (Pay Fixed)	6,030,000	07/15/2011	(5.528)	08/29/2001	WestLB NY Branch								(166,669)	
Interest Rate Swap (Rec Floating)	6,030,000	07/15/2011	2.81	08/29/2001	WestLB NY Branch		178			(447,167)	18,813	18,813	84,455	74,133
Currency Swap (Pay US)	22,725,000	02/16/2011	(6.05)	08/30/2001	AIG-Finl Products Corp			*					0*	
Currency Swap (Rec Euro)	22,725,000	02/16/2011	5.75	08/30/2001	AIG-Finl Products Corp			*		10,155,730			0*	269,657
Interest Rate Swap (Pay Fixed)	20,000,000	10/15/2011	(5.1745)	10/30/2001	Bank of America								(517,450)	
Interest Rate Swap (Rec Floating)	20,000,000	10/15/2011	3.14063	10/30/2001	Bank of America					(1,080,048)	(45)	(45)	282,466	250,914
Currency Swap (Pay US)	24,610,000	11/13/2006	(4.637)	10/31/2001	JP Morgan Chase & Co			*					0*	
Currency Swap (Rec Yen)	24,610,000	11/13/2006	0.66	10/31/2001	JP Morgan Chase & Co			*		2,455,070			0*	144,200
Currency Swap (Pay US)	11,000,000	11/21/2008	(4.8)	11/06/2001	Barclays Bk PLC								(145,289)	
Currency Swap (Rec Yen)	11,000,000	11/21/2008	13.04	11/06/2001	Barclays Bk PLC				(1,020,558)	(1,076,196)			356,608	101,355
Currency Swap (Pay US)	212,700,000	12/06/2011	(3.35)	11/21/2001	Barclays Bk PLC			*					0*	-
Currency Swap (Rec British Pound)	212,700,000	12/06/2011	5.75	11/21/2001	Barclays Bk PLC			*		52,714,018			0*	2,698,339
Currency Swap (Pay US)	31,759,000	01/10/2007	(5.3275)	12/13/2001	JP Morgan Chase & Co			*					0*	
Currency Swap (Rec Yen)	31,759,000	01/10/2007	0.655	12/13/2001	JP Morgan Chase & Co			*		4,016,550			0*	196,534
Currency Swap (Pay US)	22,710,000	02/06/2007	(5.2179)	01/17/2002	JP Morgan Chase & Co			*					0*	

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1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Currency Swap (Rec Yen)	22,710,000	02/06/2007	0.73	01/17/2002	JP Morgan Chase & Co.			*		4,207,499			0*	143,829
Interest Rate Swap (Pay Fixed)	25,000,000	09/30/2008	(5.818)	01/28/2002	CS First Boston Intl			*					0*	-
Interest Rate Swap (Rec Floating)	25,000,000	09/30/2008	3.87	01/28/2002	CS First Boston Intl			*		(1,038,845)			0*	225,492
Interest Rate Swap (Pay Fixed)	25,000,000	12/03/2007	(5.944)	03/11/2002	CS First Boston Intl			*					0*	-
Interest Rate Swap (Rec Floating)	25,000,000	12/03/2007	3.8	03/11/2002	CS First Boston Intl			*		(845,689)			0*	194,808
Interest Rate Swap (Pay Fixed)	10,000,000	12/03/2007	(5.9441)	03/14/2002	Goldman Sachs Cap Markets			*					0*	
Interest Rate Swap (Rec Floating)	10,000,000	12/03/2007	3.8	03/14/2002	Goldman Sachs Cap Markets			*		(338,298)			0*	77,923
Interest Rate Swap (Pay Fixed)	25,000,000	12/03/2007	(5.9315)	03/18/2002	Goldman Sachs Cap Markets			*					0*	
Interest Rate Swap (Rec Floating)	25,000,000	12/03/2007	3.8	03/18/2002	Goldman Sachs Cap Markets			*		(838,543)			0*	194,808
Currency Swap (Pay US)	11,637,000	05/24/2012	(6.718)	05/09/2002	JP Morgan Chase & Co.			*					0*	
Currency Swap (Rec Yen)	11,637,000	05/24/2012	0.20001	05/09/2002	JP Morgan Chase & Co.			*		697,884			0*	152,885
Interest Rate Swap (Pay Fixed)	50,000,000	06/21/2012	(6.108)	06/14/2002	Deutsche Bank AG-NY Branch			*					0*	
Interest Rate Swap (Rec Floating)	50,000,000	06/21/2012	3.99188	06/14/2002	Deutsche Bank AG-NY Branch			*		(3,986,326)			0*	660,455
Currency Swap (Pay US)	475,900,000	06/21/2012	(3.99188)	06/14/2002	AIG-Finl Products Corp.			*					0*	
Currency Swap (Rec Euro)	475,900,000	06/21/2012	5.65	06/14/2002	AIG-Finl Products Corp.			*		218,182,866			0*	6,286,216
Interest Rate Swap (Pay Fixed)	100,000,000	06/21/2012	(5.924)	06/14/2002	CS First Boston Intl			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	06/21/2012	3.99188	06/14/2002	CS First Boston Intl			*		(6,867,761)			0*	1,320,911
Interest Rate Swap (Pay Fixed)	100,000,000	06/21/2012	(5.824)	06/26/2002	Deutsche Bank AG-NY Branch			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	06/21/2012	3.99188	06/26/2002	Deutsche Bank AG-NY Branch			*		(6,267,277)			0*	1,320,911
Interest Rate Swap (Pay Fixed)	100,000,000	06/21/2012	(5.9075)	07/09/2002	Bank of America			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	06/21/2012	3.99188	07/09/2002	Bank of America			*		(6,769,876)			0*	1,320,911
Interest Rate Swap (Pay Fixed)	100,000,000	06/21/2012	(5.6025)	07/23/2002	Bank of America			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	06/21/2012	3.99188	07/23/2002	Bank of America			*		(4,937,205)			0*	1,320,911
Interest Rate Swap (Pay Fixed)	25,000,000	06/21/2012	(5.43)	08/05/2002	Deutsche Bank AG-NY Branch			*					0*	
Interest Rate Swap (Rec Floating)	25,000,000	06/21/2012	3.99188	08/05/2002	Deutsche Bank AG-NY Branch			*		(975,343)			0*	330,228
Interest Rate Swap (Pay Fixed)	11,570,000	07/03/2005	(2.995)	08/28/2002	UBS AG London Branch								(174,223)	
Interest Rate Swap (Rec Floating)	11,570,000	07/03/2005	3.12	08/28/2002	UBS AG London Branch					198	13,623	13,623	164,236	5,267
Interest Rate Swap (Pay Fixed)	15,000,000	01/02/2007	(3.3325)	09/03/2002	Deutsche Bank AG-NY Branch								(251,326)	
Interest Rate Swap (Rec Floating)	15,000,000	01/02/2007	3.12	09/03/2002	Deutsche Bank AG-NY Branch					137,865	118,663	118,663	212,925	92,150
Currency Swap (Pay Euro)	17,071,250	10/30/2013	(5.635)	10/23/2002	Goldman Sachs Cap Markets								(567,514)	
Currency Swap (Rec US)	17,071,250	10/30/2013	5.7	10/23/2002	Goldman Sachs Cap Markets				(4,105,500)	(6,430,748)			486,531	246,464
Interest Rate Swap (Pay Floating)	7,402,500	01/02/2013	(3.12)	12/02/2002	CS First Boston Intl			*					0*	
Interest Rate Swap (Rec Fixed)	7,402,500	01/02/2013	5.205	12/02/2002	CS First Boston Intl			*		47,848			0*	101,431
Interest Rate Swap (Pay Fixed)	7,402,500	01/02/2013	(4.71)	12/03/2002	CS First Boston Intl			*					0*	
Interest Rate Swap (Rec Floating)	7,402,500	01/02/2013	3.12	12/03/2002	CS First Boston Intl			*		(222,515)			0*	101,431
Interest Rate Swap (Pay Fixed)	15,000,000	12/15/2005	(3.235)	12/05/2002	Bank of America			*					0*	
Interest Rate Swap (Rec Floating)	15,000,000	12/15/2005	3.71	12/05/2002	Bank of America			*		53,118			0*	50,940
Interest Rate Swap (Pay Floating)	24,300,000	06/30/2013	(3.49)	12/13/2002	UBS AG London Branch			*					0*	
Interest Rate Swap (Rec Fixed)	24,300,000	06/30/2013	5.018	12/13/2002	UBS AG London Branch			*		76,245			0*	343,744
Interest Rate Swap (Pay Fixed)	24,300,000	06/30/2013	(4.5675)	12/18/2002	Lehman Brothers Special Fin.			*					0*	
Interest Rate Swap (Rec Floating)	24,300,000	06/30/2013	3.49	12/18/2002	Lehman Brothers Special Fin.			*		(511,128)			0*	343,744
Currency Swap (Pay US)	10,911,000	03/18/2013	(2.566)	03/04/2003	JP Morgan Chase & Co.			*					0*	
Currency Swap (Rec Euro)	10,911,000	03/18/2013	3.43	03/04/2003	JP Morgan Chase & Co.			*		2,837,175			0*	138,932
Interest Rate Swap (Pay Fixed)	10,911,000	03/18/2013	(4.5225)	03/05/2003	Lehman Brothers Special Fin.			*					0*	
Interest Rate Swap (Rec Floating)	10,911,000	03/18/2013	3.88	03/05/2003	Lehman Brothers Special Fin.			*		129,352			0*	151,588
Currency Swap (Pay Euro)	9,934,360	09/01/2021	(8.)	04/02/2003	CS First Boston Intl								(404,611)	
Currency Swap (Rec US)	9,934,360	09/01/2021	7.8575	04/02/2003	CS First Boston Intl				(1,173,000)	(2,618,032)			390,296	199,765
Currency Swap (Pay Euro)	9,934,360	03/01/2022	(8.)	04/02/2003	UBS AG London Branch								(437,838)	
Currency Swap (Rec US)	9,934,360	03/01/2022	7.84	04/02/2003	UBS AG London Branch				(1,173,000)	(2,663,093)			391,652	214,189
Credit Default Swap (Pay Fixed)	3,578,125	06/20/2008	(0.9)	04/24/2003	Lehman Brothers Special Fin.								(16,191)	
Credit Default Swap (Rec Floating)	3,578,125	06/20/2008	0	04/24/2003	Lehman Brothers Special Fin.					(54,370)			-	30,865

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Credit Default Swap (Pay Fixed)	7,871,875	06/20/2013	(1.1)	04/24/2003	Lehman Brothers Special Fin								(43,536)	
Credit Default Swap (Rec Floating)	7,871,875	06/20/2013	0	04/24/2003	Lehman Brothers Special Fin					(185,289)			-	111,161
Credit Default Swap (Pay Fixed)	5,000,000	05/08/2008	(1.9)	05/07/2003	JP Morgan Chase & Co								(23,882)	
Credit Default Swap (Rec Floating)	5,000,000	05/08/2008	6.457	05/07/2003	JP Morgan Chase & Co					(89,181)			-	42,275
Currency Swap (Pay Euro)	17,375,000	01/31/2013	(7.59)	05/12/2003	JP Morgan Chase & Co								(1,413,925)	
Currency Swap (Rec US)	17,375,000	01/31/2013	7.3975	05/12/2003	JP Morgan Chase & Co				(832,500)	(3,002,596)			1,285,316	239,307
Interest Rate Swap (Pay Fixed)	100,000,000	03/27/2006	(2.26)	05/14/2003	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	03/27/2006	3.47	05/14/2003	Lehman Brothers Special Fin			*		1,133,001			0*	431,088
Interest Rate Swap (Pay Fixed)	100,000,000	03/27/2007	(2.53)	05/16/2003	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	03/27/2007	3.47	05/16/2003	Lehman Brothers Special Fin			*		2,392,954			0*	660,385
Interest Rate Swap (Pay Fixed)	100,000,000	03/27/2008	(2.9025)	05/28/2003	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	03/27/2008	3.47	05/28/2003	Lehman Brothers Special Fin			*		2,881,257			0*	828,442
Interest Rate Swap (Pay Fixed)	100,000,000	03/27/2010	(3.111)	06/16/2003	CS First Boston Intl			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	03/27/2010	3.47	06/16/2003	CS First Boston Intl			*		4,362,109			0*	1,089,204
Credit Default Swap (Pay Fixed)	8,000,000	03/20/2008	(1.5)	02/13/2003	UBS AG London Branch								(60,333)	
Credit Default Swap (Rec Floating)	8,000,000	03/20/2008	0	02/13/2003	UBS AG London Branch					(257,317)			-	66,041
Interest Rate Swap (Pay Floating)	3,800,000	05/23/2006	(3.28438)	07/16/2003	CS First Boston Intl								(52,883)	
Interest Rate Swap (Rec Fixed)	3,800,000	05/23/2006	2.2125	07/16/2003	CS First Boston Intl					(54,809)			41,595	17,997
Interest Rate Swap (Pay Floating)	50,000,000	01/30/2007	(3.19)	07/28/2003	Lehman Brothers Special Fin								(700,920)	
Interest Rate Swap (Rec Fixed)	50,000,000	01/30/2007	2.7675	07/28/2003	Lehman Brothers Special Fin					(908,844)			691,875	314,958
Interest Rate Swap (Pay Floating)	50,000,000	07/25/2011	(3.16063)	08/01/2003	CS First Boston Intl								-	
Interest Rate Swap (Rec Fixed)	50,000,000	07/25/2011	6.26	08/01/2003	CS First Boston Intl					4,326,159			-	616,105
Currency Swap (Pay CHF)	10,900,000	08/18/2010	(5.08)	07/25/2003	Deutsche Bank AG-NY Branch								(144,314)	
Currency Swap (Rec US)	10,900,000	08/18/2010	7.84	07/25/2003	Deutsche Bank AG-NY Branch				(560,479)	(1,017,699)			213,640	123,529
Interest Rate Swap (Pay Floating)	49,000,000	05/01/2006	(3.21)	09/02/2003	Lehman Brothers Special Fin								(692,979)	
Interest Rate Swap (Rec Fixed)	49,000,000	05/01/2006	2.79	09/02/2003	Lehman Brothers Special Fin					(425,918)			687,348	224,346
Interest Rate Swap (Pay Floating)	35,000,000	09/17/2033	Various	09/15/2003	Deutsche Bank AG-NY Branch								-	
Interest Rate Swap (Rec Fixed)	35,000,000	09/17/2033	6.395	09/15/2003	Deutsche Bank AG-NY Branch					7,317,720			-	929,615
Interest Rate Swap (Pay Floating)	75,000,000	07/17/2023	Various	09/15/2003	Deutsche Bank AG-NY Branch								-	
Interest Rate Swap (Rec Fixed)	75,000,000	07/17/2023	6.515	09/15/2003	Deutsche Bank AG-NY Branch					12,677,003			-	1,600,407
Interest Rate Swap (Pay Floating)	30,000,000	09/18/2011	Various	09/16/2003	JP Morgan Chase & Co								-	
Interest Rate Swap (Rec Fixed)	30,000,000	09/18/2011	6.103	09/16/2003	JP Morgan Chase & Co					1,289,805			-	374,125
Interest Rate Swap (Pay Floating)	30,000,000	09/15/2013	Various	09/16/2003	JP Morgan Chase & Co								-	
Interest Rate Swap (Rec Fixed)	30,000,000	09/15/2013	6.25	09/16/2003	JP Morgan Chase & Co					2,129,021			-	430,072
Interest Rate Swap (Pay Floating)	30,000,000	09/18/2015	Various	09/16/2003	Lehman Brothers Special Fin								-	
Interest Rate Swap (Rec Fixed)	30,000,000	09/18/2015	6.357	09/16/2003	Lehman Brothers Special Fin					2,891,109			-	479,554
Interest Rate Swap (Pay Fixed)	100,000,000	03/27/2007	(3.055)	09/17/2003	UBS AG London Branch			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	03/27/2007	3.47	09/17/2003	UBS AG London Branch			*		1,519,378			0*	660,385
Interest Rate Swap (Pay Fixed)	5,000,000	01/15/2008	(3.11)	09/29/2003	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	5,000,000	01/15/2008	3.33	09/29/2003	Lehman Brothers Special Fin			*		108,759			0*	39,888
Currency Swap (Pay US)	58,500,000	10/17/2005	(3.28)	10/02/2003	UBS AG London Branch			*					0*	
Currency Swap (Rec Euro)	58,500,000	10/17/2005	2.197	10/02/2003	UBS AG London Branch			*		1,990,450			0*	136,850
Currency Swap (Pay US)	57,250,000	04/18/2006	(2.795)	10/10/2003	UBS AG London Branch			*					0*	
Currency Swap (Rec Yen)	57,250,000	04/18/2006	0.1525	10/10/2003	UBS AG London Branch			*		(687,887)			0*	256,435
Credit Default Swap (Pay Fixed)	5,000,000	12/20/2013	(2.)	10/14/2003	JP Morgan Chase & Co								(50,278)	
Credit Default Swap (Rec Floating)	5,000,000	12/20/2013	0	10/14/2003	JP Morgan Chase & Co					(219,550)			-	72,786
Interest Rate Swap (Pay Fixed)	7,000,000	10/15/2013	(4.615)	11/14/2003	Lehman Brothers Special Fin								(161,525)	
Interest Rate Swap (Rec Floating)	7,000,000	10/15/2013	3.14063	11/14/2003	Lehman Brothers Special Fin					(167,395)	(98,483)	(98,483)	98,863	100,810
Interest Rate Swap (Pay Fixed)	35,000,000	04/07/2010	(4.3475)	11/20/2003	Deutsche Bank AG-NY Branch			*					0*	
Interest Rate Swap (Rec Floating)	35,000,000	04/07/2010	3.4425	01/04/2000	Deutsche Bank AG-NY Branch			*		174,797			0*	382,344
Credit Default Swap (Pay Fixed)	5,000,000	12/20/2008	(0.51)	11/25/2003	Citigroup Global Market Ltd								(12,821)	
Credit Default Swap (Rec Floating)	5,000,000	12/20/2008	0	11/25/2003	Citigroup Global Market Ltd					(46,680)			-	46,613

SCHEDULE DB - PART C - SECTION 1

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

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Credit Default Swap (Pay Fixed)	5,000,000	12/20/2008	(0.51)	11/25/2003	UBS AG London Branch								(12,821)	
Credit Default Swap (Rec Floating)	5,000,000	12/20/2008	0	11/25/2003	UBS AG London Branch					(52,247)			-	46,613
Credit Default Swap (Pay Fixed)	5,000,000	12/20/2008	(1.)	12/18/2003	Deutsche Bank AG-London Branch								(12,569)	
Credit Default Swap (Rec Floating)	5,000,000	12/20/2008	0	12/18/2003	Deutsche Bank AG-London Branch					(28,999)			-	46,613
Interest Rate Swap (Pay Floating)	45,500,000	12/31/2013	(3.49)	12/22/2003	Citibank, NA NY			*					0*	
Interest Rate Swap (Rec Fixed)	45,500,000	12/31/2013	4.925	12/22/2003	Citibank, NA NY			*		114,382			0*	663,442
Interest Rate Swap (Pay Fixed)	45,500,000	12/31/2013	(4.53)	12/22/2003	Citibank, NA NY			*					0*	
Interest Rate Swap (Rec Floating)	45,500,000	12/31/2013	3.49	12/22/2003	Citibank, NA NY			*		(822,698)			0*	663,442
Interest Rate Swap (Pay Fixed)	4,000,000	07/15/2009	(3.811)	12/31/2003	JP Morgan Chase & Co								(74,950)	
Interest Rate Swap (Rec Floating)	4,000,000	07/15/2009	3.14063	12/31/2003	JP Morgan Chase & Co					36,587	28,563	28,563	56,493	40,227
Interest Rate Swap (Pay Fixed)	3,500,000	06/25/2009	(3.796)	12/31/2003	JP Morgan Chase & Co								(66,430)	
Interest Rate Swap (Rec Floating)	3,500,000	06/25/2009	3.47	12/31/2003	JP Morgan Chase & Co					8,249	19,239	19,239	49,566	34,957
Interest Rate Swap (Pay Fixed)	3,000,000	12/01/2009	(3.71)	01/09/2004	Deutsche Bank AG-NY Branch								(55,650)	
Interest Rate Swap (Rec Floating)	3,000,000	12/01/2009	3.33	01/09/2004	Deutsche Bank AG-NY Branch					48,351	12,397	12,397	42,435	31,549
Interest Rate Swap (Pay Fixed)	7,000,000	09/15/2009	(3.6525)	01/09/2004	Deutsche Bank AG-NY Branch								(127,838)	
Interest Rate Swap (Rec Floating)	7,000,000	09/15/2009	3.41	01/09/2004	Deutsche Bank AG-NY Branch					120,720	72,997	72,997	99,799	71,836
Interest Rate Swap (Pay Fixed)	100,000,000	03/27/2008	(3.23)	01/20/2004	UBS AG London Branch			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	03/27/2008	3.47	01/20/2004	UBS AG London Branch			*		2,039,712			0*	828,442
Currency Swap (Pay US)	126,000,000	02/02/2006	(3.3325)	01/20/2004	Morgan Stanley Cap Svcs Inc			*					0*	
Currency Swap (Rec Euro)	126,000,000	02/02/2006	2.176	01/20/2004	Morgan Stanley Cap Svcs Inc			*		(5,045,257)			0*	485,423
Interest Rate Swap (Pay Fixed)	126,000,000	02/02/2006	(2.455)	01/21/2004	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	126,000,000	02/02/2006	3.3325	01/21/2004	Lehman Brothers Special Fin			*		1,088,564			0*	485,423
Credit Default Swap (Pay Fixed)	5,000,000	02/20/2009	(5.7)	01/29/2004	Deutsche Bank AG-NY Branch								(71,646)	
Credit Default Swap (Rec Floating)	5,000,000	02/20/2009	0	01/29/2004	Deutsche Bank AG-NY Branch					(225,783)			-	47,719
Credit Default Swap (Pay Fixed)	10,000,000	02/20/2014	(3.64)	01/29/2004	UBS AG London Branch								(91,506)	
Credit Default Swap (Rec Floating)	10,000,000	02/20/2014	0	01/29/2004	UBS AG London Branch					(320,318)			-	146,997
Credit Default Swap (Pay Fixed)	10,000,000	03/20/2014	(1.56)	01/30/2004	Citigroup Global Market Ltd								(39,217)	
Credit Default Swap (Rec Floating)	10,000,000	03/20/2014	0	01/30/2004	Citigroup Global Market Ltd					(198,097)			-	147,701
Currency Swap (Pay CAD)	12,354,049	02/18/2014	(6.082)	02/10/2004	UBS AG London Branch								(396,004)	
Currency Swap (Rec US)	12,354,049	02/18/2014	5.6475	02/10/2004	UBS AG London Branch				(1,030,974)	(744,553)			348,847	181,544
Interest Rate Swap (Pay Fixed)	100,000,000	03/27/2009	(3.4875)	02/23/2004	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	03/27/2009	3.47	02/23/2004	Lehman Brothers Special Fin			*		2,011,582			0*	937,650
Currency Swap (Pay US)	63,160,000	03/23/2014	(3.84)	03/01/2004	Morgan Stanley Cap Svcs Inc			*					0*	
Currency Swap (Rec Euro)	63,160,000	03/23/2014	4.6	03/01/2004	Morgan Stanley Cap Svcs Inc			*		2,571,757			0*	749,057
Interest Rate Swap (Pay Fixed)	63,160,000	03/23/2014	(4.814)	03/01/2004	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	63,160,000	03/23/2014	3.84	03/01/2004	Lehman Brothers Special Fin			*		(641,341)			0*	933,329
Credit Default Swap (Pay Fixed)	10,000,000	06/20/2009	(2.65)	01/21/2004	Deutsche Bank AG-NY Branch								(133,236)	
Credit Default Swap (Rec Floating)	10,000,000	06/20/2009	0	01/21/2004	Deutsche Bank AG-NY Branch					(380,320)			-	99,702
Interest Rate Swap (Pay Fixed)	25,000,000	09/26/2006	(2.36)	03/15/2004	CS First Boston Intl			*					0*	
Interest Rate Swap (Rec Floating)	25,000,000	09/26/2006	3.47	03/15/2004	CS First Boston Intl			*		471,085			0*	139,332
Interest Rate Swap (Pay Fixed)	100,000,000	03/30/2006	(2.0175)	03/16/2004	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	03/30/2006	3.49	03/16/2004	Lehman Brothers Special Fin			*		1,326,694			0*	433,489
Interest Rate Swap (Pay Fixed)	100,000,000	03/27/2009	(3.337)	03/17/2004	CS First Boston Intl			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	03/27/2009	3.47	03/17/2004	CS First Boston Intl			*		2,529,069			0*	967,650
Interest Rate Swap (Pay Fixed)	50,000,000	03/20/2009	(3.3725)	03/17/2004	Deutsche Bank AG-NY Branch			*					0*	
Interest Rate Swap (Rec Floating)	50,000,000	03/20/2009	3.05	03/17/2004	Deutsche Bank AG-NY Branch			*		1,193,809			0*	482,569
Currency Swap (Pay US)	31,000,000	04/01/2006	(3.14)	03/18/2004	Morgan Stanley Cap Svcs Inc			*					0*	
Currency Swap (Rec Euro)	31,000,000	04/01/2006	2.196	03/18/2004	Morgan Stanley Cap Svcs Inc			*		(751,072)			0*	108,650
Currency Swap (Pay US)	122,284,800	04/07/2014	(3.5325)	03/23/2004	Morgan Stanley Cap Svcs Inc			*					0*	
Currency Swap (Rec British Pound)	122,284,800	04/07/2014	5.465	03/23/2004	Morgan Stanley Cap Svcs Inc			*		(4,185,068)			0*	1,811,059
Interest Rate Swap (Pay Fixed)	122,284,800	04/07/2014	(4.9875)	03/30/2004	Lehman Brothers Special Fin			*					0*	

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Interest Rate Swap (Rec Floating)	122,284,800	04/07/2014	3.5325	03/30/2004	Lehman Brothers Special Fin			*		(6,198,043)			0*	1,811,059
Interest Rate Swap (Pay Fixed)	130,000,000	04/07/2009	(3.87)	03/31/2004	UBS AG London Branch			*					0*	
Interest Rate Swap (Rec Floating)	130,000,000	04/07/2009	3.377	03/31/2004	UBS AG London Branch			*		2,113,792			0*	1,262,648
Currency Swap (Pay US)	264,285,000	04/07/2009	(2.8445)	03/31/2004	UBS AG London Branch			*					0*	
Currency Swap (Rec AUD)	264,285,000	04/07/2009	6.	03/31/2004	UBS AG London Branch			*		7,106,328			0*	2,566,915
Interest Rate Swap (Pay Fixed)	50,000,000	04/06/2007	(2.86)	04/07/2004	UBS AG London Branch			*					0*	
Interest Rate Swap (Rec Floating)	50,000,000	04/06/2007	3.17	04/07/2004	UBS AG London Branch			*		1,098,776			0*	332,601
Interest Rate Swap (Pay Floating)	30,000,000	07/11/2006	(3.3)	04/08/2004	CS First Boston Intl			*					0*	
Interest Rate Swap (Rec Fixed)	30,000,000	07/11/2006	2.656	04/08/2004	CS First Boston Intl			*		(424,974)			0*	152,469
Interest Rate Swap (Pay Floating)	100,000,000	03/09/2007	(3.06)	05/20/2004	Morgan Stanley Cap Svcs Inc			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	03/09/2007	3.37	05/20/2004	Morgan Stanley Cap Svcs Inc			*		(270,348)			0*	650,876
Interest Rate Swap (Pay Fixed)	50,000,000	03/09/2007	(3.527)	05/28/2004	CS First Boston Intl			*					0*	
Interest Rate Swap (Rec Floating)	50,000,000	03/09/2007	3.47	05/28/2004	CS First Boston Intl			*		432,277			0*	325,438
Currency Swap (Pay Euro)	39,300,000	06/15/2014	(3.22)	06/09/2004	Morgan Stanley Cap Svcs Inc			*					0*	
Currency Swap (Rec US)	39,300,000	06/15/2014	2.276	06/09/2004	Morgan Stanley Cap Svcs Inc			*		(16,628)			0*	437,813
Interest Rate Swap (Pay Fixed)	39,300,000	06/19/2009	(4.646)	06/10/2004	JP Morgan Chase & Co			*					0*	
Interest Rate Swap (Rec Floating)	39,300,000	06/19/2009	3.6	06/10/2004	JP Morgan Chase & Co			*		(552,053)			0*	391,694
Interest Rate Swap (Pay Fixed)	100,000,000	07/07/2006	(3.266)	06/21/2004	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	07/07/2006	3.1425	06/21/2004	Lehman Brothers Special Fin			*		649,661			0*	505,500
Interest Rate Swap (Pay Fixed)	70,000,000	04/07/2009	(4.296)	07/09/2004	Citibank, NA NY			*					0*	
Interest Rate Swap (Rec Floating)	70,000,000	04/07/2009	3.377	07/09/2004	Citibank, NA NY			*		102,736			0*	679,887
Interest Rate Swap (Pay Floating)	5,500,000	07/22/2009	(3.15)	07/22/2004	Barclays Bk PLC			*					0*	
Interest Rate Swap (Rec Floating)	5,500,000	07/22/2009	1.75	07/22/2004	Barclays Bk PLC			*		210,646			0*	55,445
Credit Default Swap (Pay Fixed)	5,000,000	08/20/2009	(4.3)	07/21/2004	Deutsche Bank AG London Branch								(108,375)	
Credit Default Swap (Rec Floating)	5,000,000	08/20/2009	0	07/21/2004	Deutsche Bank AG London Branch					(481,083)			-	50,886
Interest Rate Swap (Pay Fixed)	25,000,000	08/15/2014	(5.3825)	08/05/2004	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	25,000,000	08/15/2014	3.65813	08/05/2004	Lehman Brothers Special Fin			*		(1,279,373)			0*	377,682
Interest Rate Swap (Pay Fixed)	25,000,000	08/15/2014	(5.475)	08/05/2004	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	25,000,000	08/15/2014	3.65813	08/05/2004	Lehman Brothers Special Fin			*		(1,453,170)			0*	377,682
Interest Rate Swap (Pay Floating)	100,000,000	08/15/2014	(3.65813)	08/05/2004	Citibank, NA NY			*					0*	
Interest Rate Swap (Rec Fixed)	100,000,000	08/15/2014	5.125	08/05/2004	Citibank, NA NY			*		3,182,233			0*	1,510,731
Interest Rate Swap (Pay Fixed)	20,000,000	08/15/2014	(5.281)	08/13/2004	Bank of America			*					0*	
Interest Rate Swap (Rec Floating)	20,000,000	08/15/2014	3.65813	08/13/2004	Bank of America			*		(870,932)			0*	302,146
Credit Default Swap (Pay Fixed)	10,000,000	08/20/2009	(2.12)	08/18/2004	UBS AG London Branch								(53,294)	
Credit Default Swap (Rec Floating)	10,000,000	08/20/2009	0	08/18/2004	UBS AG London Branch					(92,041)			-	101,771
Interest Rate Swap (Pay Fixed)	64,285,000	04/07/2009	(4.1225)	08/23/2004	Goldman Sachs Cap Markets			*					0*	
Interest Rate Swap (Rec Floating)	64,285,000	04/07/2009	3.377	08/23/2004	Goldman Sachs Cap Markets			*		480,469			0*	624,380
Interest Rate Swap (Pay Floating)	100,000,000	10/01/2010	(3.31)	08/25/2004	Citibank, NA NY			*					0*	
Interest Rate Swap (Rec Fixed)	100,000,000	10/01/2010	4.46	08/25/2004	Citibank, NA NY			*		(502,702)			0*	1,146,401
Interest Rate Swap (Pay Fixed)	40,000,000	10/01/2010	(4.3675)	08/25/2004	Citibank, NA NY			*					0*	
Interest Rate Swap (Rec Floating)	40,000,000	10/01/2010	3.31	08/25/2004	Citibank, NA NY			*		(18,998)			0*	458,561
Interest Rate Swap (Pay Fixed)	30,000,000	10/01/2010	(4.315)	08/27/2004	Barclays Bk PLC			*					0*	
Interest Rate Swap (Rec Floating)	30,000,000	10/01/2010	3.31	08/27/2004	Barclays Bk PLC			*		59,501			0*	343,920
Interest Rate Swap (Pay Fixed)	15,000,000	08/15/2014	(4.981)	08/31/2004	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	15,000,000	08/15/2014	3.65813	08/31/2004	Lehman Brothers Special Fin			*		(314,999)			0*	226,609
Interest Rate Swap (Pay Fixed)	30,000,000	10/01/2010	(4.305)	08/31/2004	Citibank, NA NY			*					0*	
Interest Rate Swap (Rec Floating)	30,000,000	10/01/2010	3.31	08/31/2004	Citibank, NA NY			*		73,549			0*	343,920
Credit Default Swap (Pay Fixed)	10,000,000	06/20/2009	(2.65)	09/15/2004	UBS AG London Branch								(133,236)	
Credit Default Swap (Rec Floating)	10,000,000	06/20/2009	0	09/15/2004	UBS AG London Branch	(74,042)				(379,361)			-	99,702
Interest Rate Swap (Pay Fixed)	15,000,000	08/15/2014	(4.8787)	09/16/2004	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	15,000,000	08/15/2014	3.65813	09/16/2004	Lehman Brothers Special Fin			*		(199,673)			0*	226,609
Currency Swap (Pay US)	14,800,000	10/28/2014	(5.43)	10/01/2004	Deutsche Bank AG London Branch								(449,149)	

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Currency Swap (Rec CAD)	14,800,000	10/28/2014	4.975	10/01/2004	Deutsche Bank AG London Branch				(492,226)	(1,589,502)			376,124	286,189
Interest Rate Swap (Pay Fixed)	35,000,000	12/08/2011	(4.85)	12/02/2004	Lehman Brothers Special Fin			*					0*	
Interest Rate Swap (Rec Floating)	35,000,000	12/08/2011	3.4	12/02/2004	Lehman Brothers Special Fin			*		(789,447)			0*	444,205
Interest Rate Swap (Pay Fixed)	25,000,000	12/08/2011	(4.577)	12/06/2004	Goldman Sachs Cap Markets			*					0*	
Interest Rate Swap (Rec Floating)	25,000,000	12/08/2011	3.39063	12/06/2004	Goldman Sachs Cap Markets			*		(182,505)			0*	317,290
Interest Rate Swap (Pay Fixed)	20,000,000	12/08/2011	(4.407)	12/15/2004	Merrill Lynch Cap Svcs Inc			*					0*	
Interest Rate Swap (Rec Floating)	20,000,000	12/08/2011	3.39063	12/15/2004	Merrill Lynch Cap Svcs Inc			*		44,533			0*	253,832
Interest Rate Swap (Pay Fixed)	23,875,000	12/20/2013	(4.5525)	12/16/2004	Merrill Lynch Cap Svcs Inc			*					0*	
Interest Rate Swap (Rec Floating)	23,875,000	12/20/2013	3.14	12/16/2004	Merrill Lynch Cap Svcs Inc			*		(311,715)			0*	347,554
Interest Rate Swap (Pay Floating)	25,000,000	05/25/2007	(2.87313)	02/03/2005	Lehman Brothers Special Fin								(262,206)	
Interest Rate Swap (Rec Fixed)	25,000,000	05/25/2007	3.771	02/03/2005	Lehman Brothers Special Fin					(31,224)			329,963	172,427
Interest Rate Swap (Pay Floating)	55,269,778	07/01/2011	(2.79161)	02/07/2005	UBS AG London Branch			*					0*	
Interest Rate Swap (Rec Fixed)	55,269,778	07/01/2011	5.34032	02/07/2005	UBS AG London Branch			*		144,046			0*	677,070
Interest Rate Swap (Pay Floating)	10,078,217	05/01/2011	(2.74667)	02/07/2005	UBS AG London Branch			*					0*	
Interest Rate Swap (Rec Fixed)	10,078,217	05/01/2011	5.299617	02/07/2005	UBS AG London Branch			*		814,957			0*	121,735
Interest Rate Swap (Pay Fixed)	10,000,000	12/15/2010	(4.5)	02/10/2005	Lehman Brothers Special Fin								(171,250)	
Interest Rate Swap (Rec Floating)	10,000,000	12/15/2010	3.208	02/10/2005	Lehman Brothers Special Fin					(169,384)	(169,384)	(169,384)	129,557	116,815
Interest Rate Swap (Pay Fixed)	3,000,000	01/27/2010	(4.75)	02/14/2005	Lehman Brothers Special Fin								(53,042)	
Interest Rate Swap (Rec Floating)	3,000,000	01/27/2010	0.658751	02/14/2005	Lehman Brothers Special Fin					(77,424)	(77,424)	(77,424)	60,543	32,084
Interest Rate Swap (Pay Fixed)	7,800,000	01/15/2009	(3.875)	02/15/2005	Citibank, NA NY								(112,504)	
Interest Rate Swap (Rec Floating)	7,800,000	01/15/2009	3.	02/15/2005	Citibank, NA NY					49,231	49,231	49,231	77,747	73,395
Interest Rate Swap (Pay Fixed)	12,000,000	09/10/2007	(3.23513)	02/28/2005	Lehman Brothers Special Fin								(132,816)	
Interest Rate Swap (Rec Floating)	12,000,000	09/10/2007	4.991	02/28/2005	Lehman Brothers Special Fin					128,316			166,907	88,882
Interest Rate Swap (Pay Floating)	5,000,000	08/28/2007	(0.230001)	03/08/2005	Lehman Brothers Special Fin								(51,368)	
Interest Rate Swap (Rec Fixed)	5,000,000	08/28/2007	4.57	03/08/2005	Lehman Brothers Special Fin					11,849			66,908	36,752
Interest Rate Swap (Pay Floating)	10,000,000	06/21/2007	(3.56438)	03/14/2005	Citibank, NA NY								(91,040)	
Interest Rate Swap (Rec Fixed)	10,000,000	06/21/2007	4.433	03/14/2005	Citibank, NA NY					37,119			119,667	70,267
Interest Rate Swap (Pay Fixed)	2,838,309	01/02/2006	0	02/11/2005	Citibank, NA NY								-	
Interest Rate Swap (Rec Floating)	2,838,309	01/02/2006	0	02/11/2005	Citibank, NA NY					8,889			-	26,170
Interest Rate Swap (Pay Fixed)	5,959,026	01/02/2007	0	02/11/2005	Citibank, NA NY								-	-
Interest Rate Swap (Rec Floating)	5,959,026	01/02/2007	0	02/11/2005	Citibank, NA NY					(26,690)			-	94,816
Currency Swap (Pay AUD)	9,900,000	05/15/2015	(3.86938)	03/23/2005	Citibank, NA NY								(59,092)	-
Currency Swap (Rec USD)	9,900,000	05/15/2015	5.5	03/23/2005	Citibank, NA NY				120,763	616,886			84,700	155,331
Interest Rate Swap (Pay Floating)	4,463,489	03/25/2015	(9.99)	04/05/2005	Citibank, NA NY								(110,978)	
Interest Rate Swap (Rec Fixed)	4,463,489	03/25/2015	11.35	04/05/2005	Citibank, NA NY					429,475			125,045	195,017
Interest Rate Swap (Pay Floating)	50,000,000	04/28/2006	(3.21)	04/08/2005	Citibank, NA NY			*					0*	
Interest Rate Swap (Rec Floating)	50,000,000	04/28/2006	3.10375	04/08/2005	Citibank, NA NY			*		(463)			0*	277,456
Interest Rate Swap (Pay Floating)	100,000,000	04/13/2006	(3.15)	04/08/2006	Citibank, NA NY			*					0*	
Interest Rate Swap (Rec Floating)	100,000,000	04/13/2006	2.9225	04/08/2006	Citibank, NA NY			*		12,247			0*	443,315
Interest Rate Swap (Pay Fixed)	20,000,000	12/08/2011	(4.7)	04/20/2005	Citibank, NA NY								0*	
Interest Rate Swap (Rec Floating)	20,000,000	12/08/2011	3.4	04/20/2005	Citibank, NA NY					(306,810)			0*	46,585
Interest Rate Swap (Pay Fixed)	7,000,000	06/01/2009	(4.7)	04/21/2005	Lehman Brothers Special Fin								0*	
Interest Rate Swap (Rec Floating)	7,000,000	06/01/2009	3.58313	04/21/2005	Lehman Brothers Special Fin					(86,521)			0*	69,292
Interest Rate Swap (Pay Fixed)	4,500,000	05/04/2010	(4.371)	04/27/2005	Lehman Brothers Special Fin								(31,143)	
Interest Rate Swap (Rec Floating)	4,500,000	05/04/2010	3.19	04/27/2005	Lehman Brothers Special Fin					(45,379)	(45,379)	(45,379)	23,128	49,523
Interest Rate Swap (Pay Fixed)	23,875,000	04/29/2011	(4.332)	04/28/2005	Goldman Sachs Cap Markets								(178,123)	
Interest Rate Swap (Rec Floating)	23,875,000	04/29/2011	3.19	04/28/2005	Goldman Sachs Cap Markets					(207,446)			133,282	288,249
Interest Rate Swap (Pay Fixed)	7,788,000	12/01/2010	(4.061)	06/01/2005	Lehman Brothers Special Fin								(24,599)	
Interest Rate Swap (Rec Floating)	7,788,000	12/01/2010	3.35	06/01/2005	Lehman Brothers Special Fin					(12,410)	(12,410)	(12,410)	20,292	90,651
Interest Rate Swap (Pay Fixed)	2,025,000	07/02/2010	(4.033)	06/03/2005	Goldman Sachs Cap Markets								(5,445)	
Interest Rate Swap (Rec Floating)	2,025,000	07/02/2010	3.14969	06/03/2005	Goldman Sachs Cap Markets					(8,994)	(8,994)	(8,994)	4,252	22,653
Interest Rate Swap (Pay Fixed)	5,000,000	11/15/2009	(4.003)	06/03/2005	Lehman Brothers Special Fin								(13,343)	

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Interest Rate Swap (Rec Floating)	5,000,000	11/15/2009	3.14969	06/03/2005	Lehman Brothers Special Fin					1,747	1,747	1,747	10,499	52,291
Interest Rate Swap (Pay Fixed)	2,500,000	02/15/2010	(4.015)	06/03/2005	Lehman Brothers Special Fin								(6,692)	
Interest Rate Swap (Rec Floating)	2,500,000	02/15/2010	3.14969	06/03/2005	Lehman Brothers Special Fin					1,936	1,936	1,936	5,249	26,882
Interest Rate Swap (Pay Fixed)	6,700,000	10/15/2010	(4.07)	06/03/2005	Lehman Brothers Special Fin								-	
Interest Rate Swap (Rec Floating)	6,700,000	10/15/2010	3.32	06/03/2005	Lehman Brothers Special Fin					3,800	3,800	3,800	-	77,062
Interest Rate Swap (Pay Fixed)	6,845,000	02/09/2012	(4.17)	06/03/2005	Goldman Sachs Cap Markets								-	
Interest Rate Swap (Rec Floating)	6,845,000	02/09/2012	3.35485	06/03/2005	Goldman Sachs Cap Markets					10,166	10,166	10,166	-	22,653
Interest Rate Swap (Pay Fixed)	10,000,000	03/15/2011	(4.1155)	06/27/2005	Lehman Brothers Special Fin								(2,286)	
Interest Rate Swap (Rec Floating)	10,000,000	03/15/2011	3.47813	06/27/2005	Lehman Brothers Special Fin					(50,451)	(50,451)	(50,451)	1,932	119,461
05999999. Subtotal - Swaps - Hedging Transactions						(74,042)	178	XXX	(11,617,038)	483,690,724	865,684	865,684	(684,453)	81,357,866
Swaps - Other Derivative Transactions														
Interest Rate Swap (Pay Floating)	25,000,000	10/13/2005	(2.63)	10/11/2000	Morgan Guaranty Tr Co of NY								(352,771)	
Interest Rate Swap (Rec Floating)	25,000,000	10/13/2005	5.558963	10/11/2000	Morgan Guaranty Tr Co of NY					283,143			792,460	67,153
Credit Default Swap (Pay Floating)	10,000,000	02/28/2007	0	02/25/2002	Deutsche Bank AG-NY Branch								-	
Credit Default Swap (Rec Fixed)	10,000,000	02/28/2007	2.35	02/25/2002	Deutsche Bank AG-NY Branch					254,130			118,153	64,607
Credit Default Swap (Pay Floating)	5,000,000	06/05/2007	0	05/29/2002	Morgan Stanley Cr Prods Co								-	
Credit Default Swap (Rec Fixed)	5,000,000	06/05/2007	0.63	05/29/2002	Morgan Stanley Cr Prods Co					48,266			15,837	34,768
Credit Default Swap (Pay Floating)	10,000,000	08/19/2007	0	08/14/2002	Morgan Stanley Cr Prods Co									
Credit Default Swap (Rec Fixed)	10,000,000	08/19/2007	2.7	08/14/2002	Morgan Stanley Cr Prods Co					532,604			135,750	73,137
Credit Default Swap (Pay Floating)	5,000,000	09/26/2007	0	09/25/2002	Morgan Stanley Cr Prods Co									
Credit Default Swap (Rec Fixed)	5,000,000	09/26/2007	3.15	09/25/2002	Morgan Stanley Cr Prods Co					330,400			78,312	37,438
Credit Default Swap (Pay Floating)	10,000,000	10/23/2007	0	10/22/2002	Morgan Stanley Cr Prods Co									
Credit Default Swap (Rec Fixed)	10,000,000	10/23/2007	1.75	10/22/2002	Morgan Stanley Cr Prods Co					366,550			87,986	76,116
Credit Default Swap (Pay Floating)	10,000,000	10/30/2005	0	02/06/2003	Morgan Stanley Cr Prods Co								-	
Credit Default Swap (Rec Fixed)	10,000,000	10/30/2005	0.5	02/06/2003	Morgan Stanley Cr Prods Co					15,534			25,139	28,963
Credit Default Swap (Pay Floating)	10,000,000	03/20/2008	0	02/11/2003	Morgan Stanley Cr Prods Co									
Credit Default Swap (Rec Fixed)	10,000,000	03/20/2008	3.5	02/11/2003	Morgan Stanley Cr Prods Co					335,813			87,986	82,550
Credit Default Swap (Pay Floating)	10,000,000	04/03/2006	0	04/02/2003	CS First Boston Intl									
Credit Default Swap (Rec Fixed)	10,000,000	04/03/2006	1.05	04/02/2003	CS First Boston Intl					68,920			52,792	43,619
Credit Default Swap (Pay Floating)	5,000,000	12/08/2006	0	04/25/2003	Citibank, NA NY									
Credit Default Swap (Rec Fixed)	5,000,000	12/08/2006	1.8	04/25/2003	Citibank, NA NY					109,525			45,250	30,026
Credit Default Swap (Pay Floating)	10,000,000	09/20/2008	0	07/25/2003	Deutsche Bank AG-London Branch									
Credit Default Swap (Rec Fixed)	10,000,000	09/20/2008	0.56	07/25/2003	Deutsche Bank AG-London Branch					115,940			28,156	89,811
Credit Default Swap (Pay Floating)	5,000,000	08/20/2005	0	08/04/2003	Merrill Lynch Intl									
Credit Default Swap (Rec Fixed)	5,000,000	08/20/2005	7.	08/04/2003	Merrill Lynch Intl					48,046			175,972	9,369
Credit Default Swap (Pay Floating)	10,000,000	12/20/2005	0	08/05/2003	Deutsche Bank AG-London Branch									
Credit Default Swap (Rec Fixed)	10,000,000	12/20/2005	0.45	08/05/2003	Deutsche Bank AG-London Branch					16,205			22,625	34,465
Credit Default Swap (Pay Floating)	10,000,000	09/15/2005	0	02/18/2004	Morgan Stanley Cap Svs Inc									
Credit Default Swap (Rec Fixed)	10,000,000	09/15/2005	0.14	02/18/2004	Morgan Stanley Cap Svs Inc					2,448			7,039	22,989
Credit Default Swap (Pay Floating)	10,000,000	09/15/2006	0	02/18/2004	Morgan Stanley Cap Svs Inc									
Credit Default Swap (Rec Fixed)	10,000,000	09/15/2006	0.19	02/18/2004	Morgan Stanley Cap Svs Inc					19,281			9,553	55,046
Credit Default Swap (Pay Floating)	10,000,000	03/28/2006	0	02/18/2004	Citibank, NA NY									
Credit Default Swap (Rec Fixed)	10,000,000	03/28/2006	0.5	02/18/2004	Citibank, NA NY					30,511			25,000	43,189
Credit Default Swap (Pay Floating)	10,000,000	03/20/2006	0	02/23/2004	UBS AG London Branch									
Credit Default Swap (Rec Fixed)	10,000,000	03/20/2006	0.18	02/23/2004	UBS AG London Branch					10,860			9,050	42,543
Credit Default Swap (Pay Floating)	10,000,000	03/20/2006	0	03/02/2004	Morgan Stanley Cap Svs Inc									
Credit Default Swap (Rec Fixed)	10,000,000	03/20/2006	0.2	03/02/2004	Morgan Stanley Cap Svs Inc					5,862			10,056	42,543
Credit Default Swap (Pay Floating)	10,000,000	03/20/2006	0	03/02/2004	Lehman Brothers Special Fin									
Credit Default Swap (Rec Fixed)	10,000,000	03/20/2006	0.2	03/02/2004	Lehman Brothers Special Fin					6,419			10,056	42,543
Credit Default Swap (Pay Floating)	10,000,000	03/20/2006	0	03/02/2004	Citibank, NA NY									
Credit Default Swap (Rec Fixed)	10,000,000	03/20/2006	0.22	03/02/2004	Citibank, NA NY					5,066			11,061	42,543

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Credit Default Swap (Pay Floating)	10,000,000	03/20/2006	0	03/02/2004	Deutsche Bank AG-London Branch									
Credit Default Swap (Rec Fixed)	10,000,000	03/20/2006	0.34	03/02/2004	Deutsche Bank AG-London Branch					9,443			17,094	42,543
Credit Default Swap (Pay Floating)	10,000,000	03/20/2006	0	03/02/2004	UBS AG London Branch									
Credit Default Swap (Rec Fixed)	10,000,000	03/20/2006	0.2	03/02/2004	UBS AG London Branch					16,907			15,111	42,543
Credit Default Swap (Pay Floating)	10,000,000	03/20/2006	0	03/05/2004	Lehman Brothers Special Fin									
Credit Default Swap (Rec Fixed)	10,000,000	03/20/2006	0.33	03/05/2004	Lehman Brothers Special Fin					7,097			16,591	42,543
Credit Default Swap (Pay Floating)	5,000,000	04/27/2006	0	10/28/2004	Deutsche Bank AG London Branch									
Credit Default Swap (Rec Fixed)	5,000,000	04/27/2006	2.15	10/28/2004	Deutsche Bank AG London Branch					48,150			54,049	22,741
Credit Default Swap (Pay Floating)	10,000,000	06/20/2006	0	11/08/2004	UBS AG London Branch									
Credit Default Swap (Rec Fixed)	10,000,000	06/20/2006	0.25	11/08/2004	UBS AG London Branch					(9,437)			12,569	49,373
Credit Default Swap (Pay Floating)	10,000,000	03/30/2010	0	01/25/2005	Morgan Stanley Cap Svs Inc	16,689					(16,689)			
Credit Default Swap (Rec Fixed)	10,000,000	03/30/2010	0.5	01/25/2005	Morgan Stanley Cap Svs Inc					(41,603)			26,806	111,803
Credit Default Swap (Pay Floating)	14,044,444	01/26/2008	0	05/26/2005	Goldman Sachs Cap Markets	(100,000)					100,000			
Credit Default Swap (Rec Fixed)	14,044,444	01/26/2008	1.75	05/26/2005	Goldman Sachs Cap Markets					(691)			24,578	112,624
07999999. Subtotal - Swaps - Other Derivative Transactions						(83,311)	0	XXX	0	2,635,386	83,311	0	1,562,258	1,387,588
08999999. Subtotal - Swaps						(157,353)	178	XXX	(11,617,038)	486,326,110	948,996	865,684	877,805	82,745,454
Forwards - Hedging Transactions														
Long: US Short: British Pound	110,089,468	08/31/2005	0.527964	02/24/2005	Citibank				6,167,961	6,167,961				224,720
Long: US Short: Canadian Dollar	2,835,469	07/20/2005	1.23948	04/19/2005	JP Morgan Securities Inc				(34,552)	(34,552)				3,342
Long: US Short: Euro	18,317,718	09/09/2005	0.789596	05/19/2005	JP Morgan Securities Inc				767,198	767,198				40,098
Long: US Short: British Pound	3,969,776	08/31/2005	0.550949	06/06/2005	JP Morgan Securities Inc				59,269	59,269				8,103
Long: US Short: Euro	4,089,953	09/09/2005	0.812137	06/06/2005	JP Morgan Securities Inc				59,435	59,435				8,953
Long: US Short: Euro	191,791,526	09/09/2005	0.812678	06/07/2005	Citibank				2,661,139	2,661,139				419,827
Long: US Short: Euro	660,968	09/09/2005	0.823418	06/21/2005	JP Morgan Securities Inc				557	557				1,447
09999999. Subtotal - Forwards - Hedging Transactions						0	0	XXX	9,681,007	9,681,007	0	0	0	706,490
Forwards - Other Derivative Transactions														
Long: Indonesian Rupiah Short: US	5,000,000	09/19/2005	9469.999992	03/16/2005	Citibank				(238,028)	(238,028)				11,712
11999999. Subtotal - Forwards - Other Derivative Transactions						0	0	XXX	(238,028)	(238,028)	0	0	0	11,712
12999999. Subtotal - Forwards						0	0	XXX	9,442,979	9,442,979	0	0	0	718,202
25999999. Subtotal - Hedging Transactions						(74,042)	178	XXX	(1,936,031)	493,371,731	865,684	865,684	(684,453)	82,064,356
27999999. Subtotal - Other Derivative Transactions						(83,311)	0	XXX	(238,028)	2,397,358	83,311	0	1,562,258	1,399,300
99999999. Total						(157,353)	178	XXX	(2,174,059)	495,769,089	948,996	865,684	877,805	83,463,656

SCHEDULE DB - PART D - SECTION 1

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	13 Potential Exposure
Long Futures Positions - Hedging Transactions												
10 Yr Swap Future	122	09/30/2005	13,803,644	13,770,750	(32,894)	06/02/2005	CBT		(32,894)			109,800
S&P 500 Index	120	09/30/2005	36,153,720	35,865,000	(288,720)	06/02/2005	CME		(288,720)			1,890,000
US 10-Yr Note	419	09/30/2005	47,289,754	47,543,406	253,652	05/31/2005	CBT			55,744	197,908	314,250
0199999. Subtotal - Long Futures Positions - Hedging Transactions			97,247,118	97,179,156	(67,962)	XXX	XXX	0	(321,614)	55,744	197,908	2,314,050
0499999. Subtotal - Long Futures Positions			97,247,118	97,179,156	(67,962)	XXX	XXX	0	(321,614)	55,744	197,908	2,314,050
Short Futures Positions - Hedging Transactions												
10 Yr Swap Future	12	09/30/2005	1,357,640	1,354,500	3,140	06/02/2005	CBT		3,140			10,800

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
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
US 2-Yr Note	113	10/05/2005	23,507,079	23,468,688	38,391	06/27/2005	CBT				38,391	50,850
0599999. Subtotal - Short Futures Positions - Hedging Transactions			24,864,719	24,823,188	41,531	XXX	XXX	0	3,140	0	38,391	61,650
0899999. Subtotal - Short Futures Positions			24,864,719	24,823,188	41,531	XXX	XXX	0	3,140	0	38,391	61,650
2599999. Subtotal - Hedging Transactions			122,111,837	122,002,344	(26,431)	XXX	XXX	0	(318,474)	55,744	236,299	2,375,700
9999999. Totals			122,111,837	122,002,344	(26,431)	XXX	XXX	0	(318,474)	55,744	236,299	2,375,700

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
ADAMS NATIONAL BANK	WASHINGTON,DC		2.370	405	189	70,000	70,000	70,000	XXX
ADVANCE FEDERAL SAVINGS & LOAN	BALTIMORE,MD		1.640	81	1	20,000	20,000	20,000	XXX
BANK OF ALASKA	ANCHORAGE,AK					10,000	10,000	10,000	XXX
BANK OF AMERICA	HARTFORD,CT					28,096,181	38,846,966	33,511,269	XXX
BANK OF NEW YORK	NEW YORK,NY		1.355	19,956		2,827,125	2,855,619	2,855,619	XXX
BANK OF NOVA SCOTIA	BAHAMAS					2,629,330	3,068,692	2,646,739	XXX
BANK ONE	CHICAGO,IL					483,662	3,027,689	689,534	XXX
BANK ONE	SPRINGFIELD,IL					100,448	179,887	12,446,500	XXX
BEREAN FEDERAL SAVINGS BANK	PHILADELPHIA,PA		1.900	1,970	51	47,891	47,891	49,861	XXX
BOSTON BANK OF COMMERCE	ROXBURY,MA		1.250	299	73	95,000	95,000	95,000	XXX
BROADWAY FEDERAL SAVINGS & LOAN	LOS ANGELES,CA		2.750		563	47,838	47,838	47,838	XXX
CITIBANK, DELAWARE	NEW CASTLE,DE					(143,838,526)	(145,745,522)	(127,130,649)	XXX
CITIBANK, N.A.	BAHAMAS	O	2.179	30,463	152,487	18,742,186	18,751,779	18,772,191	XXX
CITIBANK, N.A.	NEW YORK,NY		0.117	43,456	555	12,914	12,914		XXX
CITIBANK, SOUTH DAKOTA	SIOUX FALLS,SD	C	3.125	9,256	851	700,000	700,000	700,000	XXX
CITIGROUP GLOBAL MARKETS HOLDINGS	NEW YORK,NY		1.355	58,714		9,753,152	9,819,292	10,161,687	XXX
CITIZENS TRUST	ATLANTA,GA		2.200	147	21	20,000	20,000	20,000	XXX
CONSOLIDATED BANK & TRUST CO.	RICHMOND,VA		1.740		924	70,000	70,000	70,000	XXX
DOUGLASS BANK	KANSAS CITY,KS		2.510	78	17	20,000	20,000	20,000	XXX
FEDERAL HOME LOAN BANK OF BOSTON	BOSTON,MA		1.474	2		560	511	494	XXX
FIRST INDEPENDENCE NATIONAL BANK.	DETROIT,MI		2.400	475	64	52,612	52,612	53,087	XXX
HIGHLAND COMMUNITY BANK	CHICAGO,IL		1.730		754	70,000	70,000	70,000	XXX
INTERNATIONAL BANK OF COMMERCE	LAREDO,TX		2.000		883	70,000	70,000	70,000	XXX
JP MORGAN CHASE	BROOKLYN,NY		2.593	(146,429)		70,806,623	6,273,393	40,378,408	XXX
MISSION NATIONAL BANK	OAKLAND,CA		1.550		449	32,166	32,166	32,166	XXX
ROYAL BANK OF CANADA	TORONTO,ON		1.944	1,950	671	465,800	322,137	152,208	XXX
ROYAL TRUST	TORONTO,ON					3,914,124	4,346,822	4,346,853	XXX
STATE STREET BANK	BOSTON,MA					(227,610)	2	155,500	XXX
0199999. Total Open Depositories		XXX	XXX	20,821	158,549	(4,908,524)	(56,914,312)	314,305	XXX
0399999. Total Cash on Deposit		XXX	XXX	20,821	158,549	(4,908,524)	(56,914,312)	314,305	XXX
0599999. Total Cash		XXX	XXX	20,821	158,549	(4,908,524)	(56,914,312)	314,305	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned at End of Current Quarter

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Gross Investment Income
Cash Equivalents								
042476 AD 3	Armstrong World Ind Inc Sr Nt		06/01/2005	6.500	08/15/2005	17,798		
1350Z7 E9 1	CDA (Govt of) BLC		05/18/2005		07/14/2005	10,266,062		28,771
1350Z7 FB 5	CDA (Govt of) BLC		12/15/2004		02/10/2005			26,244
156503 AG 9	Century Comms Corp Sr Nt		01/07/2005	9.500	03/01/2005	977,112		(3,598)
344126 AJ 6	Foamex LP Co Gtd		06/01/2005	13.500	08/15/2005	34,891	1,887	(65)
36959H NK 9	GE Cap Corp CPD		12/20/2004		01/19/2005			15,381
36959H Q2 6	GE Cap Corp CPD		01/19/2005		03/02/2005			38,144
36959H R6 6	GE Cap Corp CPD		03/02/2005		04/06/2005			34,082
36959H SA 6	GE Cap Corp CPD		04/06/2005		05/10/2005			35,256
36959H T9 8	GE Cap Corp CPD		05/10/2005		06/09/2005			33,554
36959H UC 9	GE Cap Corp CPD		06/09/2005		07/12/2005	13,465,209		25,509
912795 RZ 6	US of Amer Treasury BL		11/19/2004		02/10/2005			1,836
912795 VL 2	US of Amer Treasury BL		05/11/2005		08/11/2005	14,413,294		56,552
993416 AA 4	Adelphia Comms Corp Revolver		02/14/2005	7.000	05/05/2005			55
993416 AB 2	Adelphia Comms Corp Revolver		02/14/2005	5.125	05/05/2005			400
993422 $$ 0	Adelphia Comms Corp Term Ln B		02/24/2005	7.000	05/05/2005			27,138
993685 $$ 0	Heating Oil Partners LP DIP		03/11/2005		06/30/2005			295,276
993685 $$ 0	Heating Oil Partners LP DIP		04/21/2005		06/30/2005			19,695
993685 $$ 0	Heating Oil Partners LP DIP		05/09/2005		06/30/2005			59,055
993685 AA 4	Heating Oil Partners LP DIP		03/21/2005	9.250	07/30/2005			144
993685 AA 4	Heating Oil Partners LP DIP		03/23/2005	9.250	07/30/2005			882
993685 AA 4	Heating Oil Partners LP DIP		03/24/2005	9.250	07/30/2005			287
993685 AA 4	Heating Oil Partners LP DIP		03/28/2005	9.250	07/30/2005			1,478
993685 AA 4	Heating Oil Partners LP DIP		03/30/2005	9.250	07/30/2005			1,807
993685 AA 4	Heating Oil Partners LP DIP		03/31/2005	9.250	07/30/2005			852
993685 AA 4	Heating Oil Partners LP DIP		04/04/2005	9.250	07/30/2005			578
993685 AA 4	Heating Oil Partners LP DIP		04/11/2005	9.250	07/30/2005			1,621
993685 AA 4	Heating Oil Partners LP DIP		04/14/2005	9.250	07/30/2005			203
993685 AA 4	Heating Oil Partners LP DIP		04/15/2005	9.250	07/30/2005			155
993685 AA 4	Heating Oil Partners LP DIP		05/10/2005	9.250	07/30/2005			13,658
993685 AA 4	Heating Oil Partners LP DIP		05/12/2005	9.250	07/30/2005			1,824
993685 AA 4	Heating Oil Partners LP DIP		05/13/2005	9.250	07/30/2005			3,867
993685 AA 4	Heating Oil Partners LP DIP		05/20/2005	9.250	07/30/2005			2,137
993685 AA 4	Heating Oil Partners LP DIP		05/23/2005	9.250	07/30/2005			954
993685 AA 4	Heating Oil Partners LP DIP		05/25/2005	9.250	07/30/2005			2,213
993685 AA 4	Heating Oil Partners LP DIP		05/31/2005	9.250	07/30/2005			561
993685 AA 4	Heating Oil Partners LP DIP		06/20/2005	9.250	07/30/2005			344
993685 AA 4	Heating Oil Partners LP DIP		06/22/2005	9.250	07/30/2005			222
993685 AA 4	Heating Oil Partners LP DIP		06/27/2005	9.250	07/30/2005			1,072
993685 AA 4	Heating Oil Partners LP DIP		06/30/2005	9.250	07/30/2005	350,394	89	
0199999.	Totals					39,524,759	1,976	728,146