THE TRAVELERS INDEMNITY COMPANY



QUARTERLY STATEMENT

AS OF MARCH 31, 2007

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

NAIC Group Code 3548 (Current Period) 3548 (Prior Period) NAIC Company Code 25658 Employer's ID Number 06-0566050

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

INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906

Statutory Home Office: **One Tower Square, Hartford, CT 06183**
Main Administrative Office: **One Tower Square, Hartford, CT 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT 06183-6014**
Primary Location of Books and Records: **One Tower Square, Hartford, CT 06183 (860) 277-0111**
Internet Website Address: **travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
Annual.Statement.Contact@Travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)
Policyowner Relations Contact: **One Tower Square, 5GS, Hartford, CT 06183 (860) 277-1561**

OFFICERS

	Name	Title
1.	BRIAN WILLIAM MacLEAN	Chairman of the Board, President & Chief Executive Officer
2.	JAY STEVEN BENET	Vice Chairman & Chief Financial Officer
3.	CHARLES JOSEPH CLARKE	Vice Chairman
4.	WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer
5.	JOHN JOSEPH ALBANO	Executive Vice President, Business Insurance
6.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
7.	WILLIAM PATRICK HANNON	Executive Vice President, Enterprise Risk Management and Business Conduct Officer
8.	JOSEPH PATRICK LACHER, JR	Executive Vice President, Personal Insurance
9.	SAMUEL GERSTEN LISS	Executive Vice President, Strategic Development and Financial & Professional & International Insurance

Name	Title
MARIA OLIVO	Executive Vice President, Investor Relations & Communications
KATHLEEN LYNCH PRESTON	Executive Vice President, Enterprise Development
DOREEN SPADORCIA	Executive Vice President, Claim
KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
BRUCE ALLEN BACKBERG	Senior Vice President & Corporate Secretary
DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
JOHN PATRICK CLIFFORD, JR	Senior Vice President, Human Resources
WADE THOMAS OVERGAARD	Senior Vice President & Chief Corporate Actuary
DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
SCOTT WILLIAM RYNDA	Senior Vice President, Tax Administration

DIRECTORS

JAY STEVEN BENET
WILLIAM HERBERT HEYMAN
JOSEPH PATRICK LACHER, JR.
BRIAN WILLIAM MacLEAN
DOREEN SPADORCIA

STATE OF CONNECTICUT
COUNTY OF HARTFORD } ss:

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

Brian W. MacLean	Bruce A. Backberg	Douglas K. Russell
President	Secretary	Controller

Subscribed and sworn to before me this
26th day of April, 2007

Sandra M. Bachman *Notary Public*
My Commission Expires September 30, 2007

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	11,352,939,113	0	11,352,939,113	11,488,083,475
2. Stocks:				
2.1 Preferred stocks	171,823,866	0	171,823,866	176,798,912
2.2 Common stocks	3,788,600,713	1,934,794	3,786,665,919	3,628,818,456
3. Mortgage loans on real estate:				
3.1 First liens	41,605,333	0	41,605,333	41,944,236
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	162,811,223	0	162,811,223	147,268,439
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(469,319,329)), cash equivalents ($.....0) and short-term investments ($.....355,679,652)	(113,639,677)	0	(113,639,677)	(214,875,053)
6. Contract loans (including $.....0 premium notes)	1,015,188	1,015,188	0	0
7. Other invested assets	869,154,302	14,287,810	854,866,492	838,371,174
8. Receivables for securities	3,643,086	0	3,643,086	2,577,185
9. Aggregate write-ins for invested assets	0	0	0	(56,283)
10. Subtotals, cash and invested assets (Lines 1 to 9)	16,277,953,147	17,237,793	16,260,715,354	16,108,930,542
11. Title Plants less $.....0 charged off (for Title insurers only)	0	0	0	0
12. Investment income due and accrued	139,464,881	0	139,464,881	141,402,371
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	226,391,210	26,059,509	200,331,701	219,051,736
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....17,480,105 earned but unbilled premiums)	855,255,691	5,963,139	849,292,551	850,531,346
13.3 Accrued retrospective premiums	29,580,016	1,473,309	28,106,707	28,439,035
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	1,172,271,823	0	1,172,271,823	1,202,757,408
14.2 Funds held by or deposited with reinsured companies	13,337,946	0	13,337,946	13,042,929
14.3 Other amounts receivable under reinsurance contracts	0	0	0	0
15. Amounts receivable relating to uninsured plans	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
16.2 Net deferred tax asset	618,514,577	373,300,745	245,213,832	246,322,366
17. Guaranty funds receivable or on deposit	10,126,489	0	10,126,489	11,313,704
18. Electronic data processing equipment and software	52,127,443	542,602	51,584,841	57,762,096
19. Furniture and equipment, including health care delivery assets ($.....0)	106,464,748	106,464,748	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates	4,134,284	0	4,134,284	306,322,361
22. Health care ($.....0) and other amounts receivable	0	0	0	0
23. Aggregate write-ins for other than invested assets	773,884,835	491,359,757	282,525,078	233,210,699
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23)	20,279,507,089	1,022,401,602	19,257,105,488	19,419,086,591
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
26. TOTALS (Lines 24 and 25)	20,279,507,089	1,022,401,602	19,257,105,488	19,419,086,591

DETAILS OF WRITE-INS

0901. Investments in process	0	0	0	(56,283)
0902.	0	0	0	0
0903.	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above)	0	0	0	(56,283)
2301. COLI supplemental benefits trust	112,775,106	0	112,775,106	111,758,390
2302. Suspense, undistributed payments	91,145,151	0	91,145,151	37,383,851
2303. Equities and deposits in pools and associations	41,966,488	0	41,966,488	51,704,000
2398. Summary of remaining write-ins for Line 23 from overflow page	527,998,090	491,359,757	36,638,333	32,364,458
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	773,884,835	491,359,757	282,525,078	233,210,699

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....375,983,200)	6,649,899,514	6,656,789,915
2.	Reinsurance payable on paid losses and loss adjustment expenses	5,097,165	4,909,693
3.	Loss adjustment expenses	1,503,613,392	1,479,025,259
4.	Commissions payable, contingent commissions and other similar charges	64,534,288	128,442,909
5.	Other expenses (excluding taxes, licenses and fees)	63,807,853	105,084,055
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	99,751,136	99,217,486
7.1	Current federal and foreign income taxes (including $.....73,895,518 on realized capital gains (losses))	53,050,395	31,480,247
7.2	Net deferred tax liability	0	0
8.	Borrowed money $.....0 and interest thereon $.....0	0	0
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $.....6,967,668,806 and including warranty reserves of $.....0)	1,688,869,265	1,706,491,064
10.	Advance premium	71,908,145	51,243,948
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	5,624,609	4,819,599
12.	Ceded reinsurance premiums payable (net of ceding commissions)	104,247,865	78,517,691
13.	Funds held by company under reinsurance treaties	216,891,204	222,340,459
14.	Amounts withheld or retained by company for account of others	759,950,474	757,053,578
15.	Remittances and items not allocated	112,660,975	229,414,695
16.	Provision for reinsurance	484,058,782	484,058,782
17.	Net adjustments in assets and liabilities due to foreign exchange rates	(333,537)	(333,537)
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Payable for securities	104,595,968	55,256,080
21.	Liability for amounts held under uninsured plans	0	0
22.	Capital notes $.....0 and interest thereon $.....0	0	0
23.	Aggregate write-ins for liabilities	(67,638,806)	(76,241,692)
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	11,920,588,686	12,017,570,231
25.	Protected cell liabilities	0	0
26.	Total liabilities (Lines 24 and 25)	11,920,588,686	12,017,570,231
27.	Aggregate write-ins for special surplus funds	22,408,250	21,795,940
28.	Common capital stock	10,000,000	10,000,000
29.	Preferred capital stock	0	0
30.	Aggregate write-ins for other than special surplus funds	0	0
31.	Surplus notes	0	0
32.	Gross paid in and contributed surplus	3,715,031,265	3,715,031,265
33.	Unassigned funds (surplus)	3,589,077,285	3,654,689,155
34.	Less treasury stock, at cost:		
	34.1 .....0.000 shares common (value included in Line 28 $.....0)	0	0
	34.2 .....0.000 shares preferred (value included in Line 29 $.....0)	0	0
35.	Surplus as regards policyholders (Lines 27 to 33, less 34)	7,336,516,801	7,401,516,361
36.	TOTALS	19,257,105,488	19,419,086,591

DETAILS OF WRITE-INS

2301.	Escheat liability	3,208,402	514,497
2302.	Retrospective premium reserve	1,168,771	1,168,771
2303.	Other statutory provisions	1,090,533	1,090,533
2398.	Summary of remaining write-ins for Line 23 from overflow page	(73,106,512)	(79,015,493)
2399.	Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	(67,638,806)	(76,241,692)
2701.	Special surplus from retroactive reinsurance	22,408,250	21,795,940
2702.		0	0
2703.		0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	22,408,250	21,795,940
3001.		0	0
3002.		0	0
3003.		0	0
3098.	Summary of remaining write-ins for Line 30 from overflow page	0	0
3099.	Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....470,376,712)	468,370,636	478,377,104	1,937,486,927
1.2 Assumed (written $.....4,350,083,748)	4,360,559,434	4,158,551,293	17,186,735,762
1.3 Ceded (written $.....3,898,537,713)	3,888,663,439	3,759,743,078	15,454,044,412
1.4 Net (written $.....921,922,747)	940,266,630	877,185,319	3,670,178,277
DEDUCTIONS:			
2. Losses incurred (current accident year $.....464,221,420):			
2.1 Direct	201,149,332	335,151,208	1,177,976,044
2.2 Assumed	1,956,324,766	2,176,824,797	8,247,793,271
2.3 Ceded	1,735,693,389	2,091,961,263	7,733,938,027
2.4 Net	421,780,708	420,014,742	1,691,831,288
3. Loss expenses incurred	139,801,968	94,958,878	451,127,195
4. Other underwriting expenses incurred	283,516,008	241,600,138	1,061,117,507
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	845,098,684	756,573,759	3,204,075,990
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	95,167,946	120,611,560	466,102,287
INVESTMENT INCOME			
9. Net investment income earned	173,212,678	171,871,176	1,069,918,188
10. Net realized capital gains (losses) less capital gains tax of $.....2,083,781	7,686,528	11,632,362	28,994,417
11. Net investment gain (loss) (Lines 9 + 10)	180,899,206	183,503,538	1,098,912,605
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,892,283 amount charged off $.....3,574,520)	(1,682,237)	(1,561,711)	(6,485,160)
13. Finance and service charges not included in premiums	5,100,567	4,842,423	19,188,338
14. Aggregate write-ins for miscellaneous income	(2,973,700)	6,453,354	(1,441,795)
15. Total other income (Lines 12 through 14)	444,630	9,734,067	11,261,383
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	276,511,782	313,849,165	1,576,276,275
17. Dividends to policyholders	966,857	1,262,625	3,407,236
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	275,544,925	312,586,540	1,572,869,039
19. Federal and foreign income taxes incurred	28,826,680	60,172,873	236,517,384
20. Net income (Line 18 minus Line 19) (to Line 22)	246,718,245	252,413,668	1,336,351,656
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	7,401,516,361	5,940,309,885	5,940,309,885
22. Net income (from Line 20)	246,718,245	252,413,668	1,336,351,656
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or losses less capital gains tax of $.....2,493,063	163,611,752	211,035,424	401,361,552
25. Change in net unrealized foreign exchange capital gain (loss)	(8,891,795)	17,972,086	20,442,408
26. Change in net deferred income tax	21,997,472	(715,399)	(8,392,891)
27. Change in nonadmitted assets	(223,435,233)	(28,247,237)	(196,305,578)
28. Change in provision for reinsurance	0	0	27,749,328
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	(265,000,000)	0	(120,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(64,999,560)	452,458,543	1,461,206,476
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,336,516,801	6,392,768,428	7,401,516,361
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Change in COLI cash values	1,016,716	149,328	5,176,897
1402. Fines and penalties of regulatory authorities	(57,597)	(10,230)	(16,187,013)
1403. Retroactive reinsurance gain/loss	(157,972)	(285,529)	3,015,542
1498. Summary of remaining write-ins for Line 14 from overflow page	(3,774,846)	6,599,785	6,552,780
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(2,973,700)	6,453,354	(1,441,795)
3701. Intracompany surplus transfers	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

		1 Current Year to Date	2 Prior Year Ended December 31
	CASH FROM OPERATIONS		
1.	Premiums collected net of reinsurance	990,466,529	3,707,592,924
2.	Net investment income	185,639,429	1,089,971,209
3.	Miscellaneous income	444,630	11,261,383
4.	Total (Lines 1 through 3)	1,176,550,588	4,808,825,517
5.	Benefit and loss related payments	398,293,070	1,893,018,881
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	500,753,393	1,540,015,903
8.	Dividends paid to policyholders	161,847	4,199,561
9.	Federal and foreign income taxes paid (recovered) net of $....4,324,633 tax on capital gains (losses)	9,340,314	372,002,257
10.	Total (Lines 5 through 9)	908,548,623	3,809,236,603
11.	Net cash from operations (Line 4 minus Line 10)	268,001,965	999,588,914
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	693,243,336	2,328,971,154
	12.2 Stocks	21,447,475	81,880,186
	12.3 Mortgage loans	338,903	47,802,730
	12.4 Real estate	443,620	2,615,436
	12.5 Other invested assets	21,014,620	185,673,431
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(1,986)
	12.7 Miscellaneous proceeds	49,339,887	115,393,204
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	785,827,842	2,762,334,155
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	563,696,549	3,539,550,763
	13.2 Stocks	27,159,957	107,965,216
	13.3 Mortgage loans	0	0
	13.4 Real estate	17,184,419	2,285,568
	13.5 Other invested assets	20,756,380	111,053,127
	13.6 Miscellaneous applications	1,122,184	20,410,590
	13.7 Total investments acquired (Lines 13.1 to 13.6)	629,919,489	3,781,265,265
14.	Net increase (decrease) in contract loans and premium notes	1,078,129	(815,792)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	154,830,224	(1,018,115,318)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
	16.5 Dividends to stockholders	265,000,000	120,000,000
	16.6 Other cash provided (applied)	(56,596,813)	(200,635,629)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(321,596,813)	(320,635,629)
	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)	101,235,376	(339,162,033)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	(214,875,053)	124,286,979
	19.2 End of period (Line 18 plus Line 19.1)	(113,639,677)	(214,875,053)

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

20.0001	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

No significant change.

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

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

(1) Effective February 26, 2007, the Company's ultimate parent, The St. Paul Travelers Companies, Inc. changed its name to The Travelers Companies, Inc. (TRV). For an in depth organization chart see Schedule Y.

(2) On March 15, 2007, the Company paid dividends of $265 million to its parent company, The Travelers Insurance Group Holdings, Inc.

(3) During the first quarter of 2007, the Company acquired certain trademarks, service marks and logos. These intangible assets are classified as non-admitted assets for statutory accounting purposes. In accordance with an expense allocation agreement, the Company will allocate a portion of these costs to affiliates for the use of the acquired trademarks, service marks and logos over a fifteen year period.

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.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 14 - Contingencies

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

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.

During the quarter ended March 31, 2007, the Company's wash sales for securities with a NAIC designation 3 or below were as follows:

	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds:				
NAIC 4	4	$ 2,085,311	$ 3,800,396	$ 44,783
NAIC 5	2	$ 275,000	$ 1,297,125	$ 9,359

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

No significant change.

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

No significant change.

Note 20 - September 11 Events

No significant change.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

On April 1, 2007, TRV completed the sale of Mendota Insurance Company (Mendota), an indirect subsidiary of the Company, and Mendota's wholly-owned subsidiaries Mendakota Insurance Company and Mendota Insurance Agency, Inc.

Note 23 - Reinsurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 - High Deductibles

No significant change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

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 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 [ ]

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

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

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

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

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

4.2 If yes, provide 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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004.....

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/27/2006.....

6.4 By what department or departments?
Connecticut

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount. $.....143,172

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: $.....16,329,041

14. Amount of real estate and mortgages held in short-term investments: $.....0

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

15.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
15.21	Bonds	$.....0	$.....0
15.22	Preferred Stock	$.....0	$.....0
15.23	Common Stock	$.....3,597,870,365	$.....3,735,073,031
15.24	Short-Term Investments	$.....0	$.....0
15.25	Mortgages, Loans or Real Estate	$.....0	$.....0
15.26	All Other	$.....212,554,206	$.....221,490,446
15.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26)	$.....3,810,424,571	$.....3,956,563,477
15.28	Total Investment in Parent included in Lines 15.21 to 15.26 above	$.....0	$.....0

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

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

17. Excluding items in Schedule E, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Part 1-General, Section IV. H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [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
JP Morgan Chase	3 Chase Metrotech Center, Brooklyn, NY 11245

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)
N/A		

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	Oaktree Capital Management	333 South Grand Ave., Los Angeles, CA 90071
N/A	Shenkman Capital Management	461 Fifth Ave., New York, NY 10017
N/A	Neuberger Berman	605 Third Avenue, 36th Floor, New York, NY 10158

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2
PROPERTY & CASUALTY INTERROGATORIES

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

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [X] No [ ]
   If yes, attach an explanation.
   The company commuted various reinsurance agreements during the period ending March 31, 2007. The impact of these commutations on the company's net income was immaterial.

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
	0.0	0.000 %	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	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	147,268,439	151,781,314
2.	Increase (decrease) by adjustment	(1,198,016)	(4,338,164)
3.	Cost of acquired	10,922,581	0
4.	Cost of additions to and permanent improvements	6,261,838	2,285,568
5.	Total profit (loss) on sales	0	155,157
6.	Increase (decrease) by foreign exchange adjustment	0	0
7.	Amount received on sales	443,620	2,615,436
8.	Book/adjusted carrying value at end of current period	162,811,222	147,268,439
9.	Total valuation allowance	0	0
10.	Subtotal (Lines 8 plus 9)	162,811,222	147,268,439
11.	Total nonadmitted amounts	0	0
12.	Statement value, current period (Page 2, real estate lines, net admitted assets column)	162,811,222	147,268,439

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	41,944,236	93,557,320
2.	Amount loaned during period:		
	2.1 Actual cost at time of acquisitions	0	0
	2.2 Additional investment made after acquisitions	0	0
3.	Accrual of discount and mortgage interest points and commitment fees	0	0
4.	Increase (decrease) by adjustment	0	(3,810,354)
5.	Total profit (loss) on sale	0	0
6.	Amounts paid on account or in full during the period	338,903	47,802,730
7.	Amortization of premium	0	0
8.	Increase (decrease) by foreign exchange adjustment	0	0
9.	Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	41,605,333	41,944,236
10.	Total valuation allowance	0	0
11.	Subtotal (Lines 9 plus 10)	41,605,333	41,944,236
12.	Total nonadmitted amounts	0	0
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column)	41,605,333	41,944,236

SCHEDULE BA - VERIFICATION

Other Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	856,412,005	888,408,728
2.	Cost of acquisitions during period:		
	2.1 Actual cost at time of acquisitions	0	20,004,279
	2.2 Additional investment made after acquisitions	20,756,380	91,048,849
3.	Accrual of discount	0	0
4.	Increase (decrease) by adjustment	20,815,593	17,557,321
5.	Total profit (loss) on sale	1,051,999	9,447,386
6.	Amounts paid on account or in full during the period	21,014,620	185,673,431
7.	Amortization of premium	46,542	185,851
8.	Increase (decrease) by foreign exchange adjustment	(8,820,512)	15,804,726
9.	Book adjusted/carrying value of long-term invested assets at end of current period	869,154,302	856,412,005
10.	Total valuation allowance	0	0
11.	Subtotal (Lines 9 plus 10)	869,154,302	856,412,005
12.	Total nonadmitted amounts	14,287,810	18,040,831
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	854,866,492	838,371,174

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	15,293,966,224	13,690,780,556
2.	Cost of bonds and stocks acquired	590,856,505	3,647,515,979
3.	Accrual of discount	2,298,623	12,373,889
4.	Increase (decrease) by adjustment	143,511,947	385,512,029
5.	Increase (decrease) by foreign exchange adjustment	15,753	(8,682,262)
6.	Total profit (loss) on disposal	10,432,925	25,413,512
7.	Consideration for bonds and stocks disposed of	714,690,811	2,410,851,340
8.	Amortization of premium	13,027,476	48,096,139
9.	Book/adjusted carrying value, current period	15,313,363,691	15,293,966,224
10.	Total valuation allowance	0	0
11.	Subtotal (Lines 9 plus 10)	15,313,363,691	15,293,966,224
12.	Total nonadmitted amounts	1,934,794	265,379
13.	Statement value	15,311,428,897	15,293,700,844

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	10,371,248,317	27,345,670,402	27,436,974,445	(22,337,114)	10,257,607,160	0	0	10,371,248,317
2. Class 2	673,266,774	25,142,892	40,266,531	14,848,466	672,991,601	0	0	673,266,774
3. Class 3	236,704,524	38,097,577	38,632,746	(7,805,090)	228,364,265	0	0	236,704,524
4. Class 4	443,254,110	74,702,447	43,717,246	(15,306,707)	458,932,604	0	0	443,254,110
5. Class 5	64,322,453	22,083,798	13,739,039	8,038,182	80,705,395	0	0	64,322,453
6. Class 6	1,701,497	0	1,820,066	10,136,309	10,017,739	0	0	1,701,497
7. Total Bonds	11,790,497,676	27,505,697,116	27,575,150,073	(12,425,954)	11,708,618,764	0	0	11,790,497,676
PREFERRED STOCK								
8. Class 1	62,508,354	3,000,000	2,113,283	(4,249,307)	59,145,764	0	0	62,508,354
9. Class 2	76,197,592	596,275	9,210,612	7,259,006	74,842,261	0	0	76,197,592
10. Class 3	27,771,727	0	175,000	(15,130,560)	12,466,167	0	0	27,771,727
11. Class 4	6,505,123	2,218,260	772,687	16,426,726	24,377,422	0	0	6,505,123
12. Class 5	3,816,117	168,778	599,078	(2,393,563)	992,252	0	0	3,816,117
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	176,798,913	5,983,313	12,870,660	1,912,302	171,823,866	0	0	176,798,913
15. Total Bonds and Preferred Stock	11,967,296,589	27,511,680,429	27,588,020,733	(10,513,652)	11,880,442,630	0	0	11,967,296,589

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	355,679,652	XXX	355,604,871	72,353	0

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	294,436,501	309,032,124
2. Cost of short-term investments acquired	26,942,000,567	142,439,320,531
3. Increase (decrease) by adjustment	25,372	(17,729)
4. Increase (decrease) by foreign exchange adjustment	0	0
5. Total profit (loss) on disposal of short-term investments	0	(1,986)
6. Consideration received on disposal of short-term investments	26,880,782,788	142,453,896,439
7. Book/adjusted carrying value, current period	355,679,652	294,436,501
8. Total valuation allowance	0	0
9. Subtotal (Lines 7 plus 8)	355,679,652	294,436,501
10. Total nonadmitted amounts	0	0
11. Statement value (Lines 9 minus 10)	355,679,652	294,436,501
12. Income collected during period	7,060,023	28,175,787
13. Income earned during period	7,108,567	28,090,175

Sch. DB-Part F-Section 1
NONE

Sch. DB-Part F-Section 2
NONE

Sch. F
NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	YES	7,635,634	5,947,808	3,207,708	3,129,429	36,822,694	47,141,321
2. Alaska AK	YES	157,890	230,669	342,804	164,219	3,953,262	7,288,632
3. Arizona AZ	YES	7,875,648	7,060,220	108,800	1,362,309	54,115,795	50,322,241
4. Arkansas AR	YES	6,806,654	5,519,858	4,434,087	1,775,762	68,932,861	39,783,688
5. California CA	YES	368,305	(903,780)	13,202,940	2,454,273	156,096,913	204,484,407
6. Colorado CO	YES	13,136,675	13,845,980	5,015,395	3,522,304	91,480,215	87,769,272
7. Connecticut CT	YES	8,867,896	8,248,939	7,317,103	8,617,803	165,909,679	187,913,982
8. Delaware DE	YES	2,914,118	5,204,824	1,906,296	1,302,799	35,574,059	36,746,753
9. District of Columbia DC	YES	6,619,328	5,877,377	1,048,164	1,792,217	41,195,010	38,276,127
10. Florida FL	YES	10,108,563	15,756,261	7,835,258	16,894,358	283,814,203	326,160,117
11. Georgia GA	YES	11,696,985	12,573,462	4,873,183	7,433,608	78,745,971	95,790,917
12. Hawaii HI	YES	3,324,321	1,922,972	289,987	562,143	11,669,128	11,877,432
13. Idaho ID	YES	1,989,126	1,701,081	443,136	758,138	10,364,258	9,520,995
14. Illinois IL	YES	32,896,693	27,420,526	18,376,756	15,326,532	328,186,046	336,448,494
15. Indiana IN	YES	10,909,168	11,299,391	3,469,593	6,374,577	52,954,028	46,777,372
16. Iowa IA	YES	4,970,253	4,488,547	1,559,233	2,637,946	49,073,813	57,607,231
17. Kansas KS	YES	12,159,772	12,006,286	4,154,677	3,060,195	55,368,877	41,654,885
18. Kentucky KY	YES	4,264,985	3,423,024	2,350,648	795,088	27,772,384	30,594,828
19. Louisiana LA	YES	2,967,743	3,557,141	25,903,462	59,333,390	64,416,580	184,447,920
20. Maine ME	YES	1,034,167	937,754	200,454	279,204	7,482,459	7,913,569
21. Maryland MD	YES	12,111,855	12,634,998	5,928,095	7,997,515	75,518,969	77,915,418
22. Massachusetts MA	YES	30,056,085	40,226,282	17,178,353	20,919,466	293,426,207	298,187,616
23. Michigan MI	YES	11,488,804	8,571,010	4,999,420	4,942,386	110,960,412	119,362,088
24. Minnesota MN	YES	5,165,995	4,489,340	1,420,544	1,624,911	57,607,678	78,864,070
25. Mississippi MS	YES	5,834,424	4,154,432	2,515,301	13,087,276	57,672,736	51,148,846
26. Missouri MO	YES	9,896,685	8,428,398	9,563,266	9,772,219	83,906,753	83,116,780
27. Montana MT	YES	2,680,683	1,989,561	928,178	892,075	13,860,188	13,349,271
28. Nebraska NE	YES	6,393,945	7,994,283	3,303,639	2,841,817	58,603,528	58,533,050
29. Nevada NV	YES	6,919,672	7,078,519	2,761,797	4,019,743	42,787,061	57,675,168
30. New Hampshire NH	YES	6,563,877	10,580,592	1,583,140	2,172,847	57,433,247	53,243,319
31. New Jersey NJ	YES	28,588,671	37,199,441	18,515,536	21,150,525	360,188,043	316,963,301
32. New Mexico NM	YES	2,962,671	3,001,165	472,038	169,206	24,547,745	27,823,752
33. New York NY	YES	40,219,459	58,071,246	34,677,590	66,926,793	1,134,233,798	1,163,964,480
34. North Carolina NC	YES	26,716,801	28,457,127	11,412,245	10,047,746	146,560,755	144,269,143
35. North Dakota ND	YES	540,558	405,396	88,740	544,010	1,932,411	2,734,168
36. Ohio OH	YES	7,998,468	6,962,375	7,118,276	53,083,644	101,121,593	106,872,048
37. Oklahoma OK	YES	2,976,932	3,086,709	3,042,079	1,586,831	23,199,276	24,306,507
38. Oregon OR	YES	2,733,378	2,419,168	610,373	452,749	23,710,256	27,091,699
39. Pennsylvania PA	YES	23,645,958	23,391,293	12,795,917	11,691,607	334,278,333	331,114,299
40. Rhode Island RI	YES	2,114,414	2,826,652	(2,337,662)	965,776	30,302,201	32,806,749
41. South Carolina SC	YES	7,604,222	4,845,354	1,496,585	1,747,131	37,506,786	41,689,777
42. South Dakota SD	YES	798,998	735,683	2,726,949	1,388,644	10,627,475	19,903,317
43. Tennessee TN	YES	14,185,527	14,289,317	3,249,643	3,215,468	86,791,244	81,401,434
44. Texas TX	YES	21,144,401	16,020,540	6,911,755	10,287,371	312,942,314	294,448,350
45. Utah UT	YES	3,289,379	3,300,629	710,312	802,604	15,273,327	17,765,970
46. Vermont VT	YES	2,579,178	2,776,251	841,636	1,482,535	21,343,489	19,710,054
47. Virginia VA	YES	19,395,782	25,176,957	6,911,533	5,370,244	119,729,787	123,260,286
48. Washington WA	YES	6,262,585	7,200,974	4,267,763	2,091,315	49,685,332	78,678,255
49. West Virginia WV	YES	2,089,868	2,275,373	1,061,697	251,003	55,304,800	58,882,052
50. Wisconsin WI	YES	5,557,897	4,633,711	6,729,721	511,776	27,694,057	26,803,425
51. Wyoming WY	YES	753,257	673,025	162,668	153,152	5,354,910	6,982,651
52. American Samoa AS	NO	0	0	0	0	0	0
53. Guam GU	YES	0	17,395	2,437	(2,267)	18,183	0
54. Puerto Rico PR	YES	370,785	319,890	66,560	16,453	376,249	497,818
55. US Virgin Islands VI	YES	35,749	2,500	0	0	17,542	2
56. Northern Mariana Islands MP	NO	0	0	0	0	0	0
57. Canada CN	NO	0	0	0	0	0	3,500
58. Aggregate Other Alien OT	XXX	(4,173)	(57,901)	(18,066)	16,510	5,515,943	8,726,383
59. Totals	(a) 54	470,376,712	500,296,025	277,737,743	399,797,373	5,403,960,862	5,696,615,230
DETAILS OF WRITE-INS							
5801. Other Alien Combined	XXX	(4,173)	(57,901)	(18,066)	16,510	5,515,943	8,726,383
5802.	XXX	0	0	0	0	0	0
5803.	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above)	XXX	(4,173)	(57,901)	(18,066)	16,510	5,515,943	8,726,383

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

NOTE - CALIFORNIA: ADMITTED REINSURER.

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

PART 1 – ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860
… St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690
… … St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659
… … St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301
… … St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276
… … Seaboard Surety Company (22535)*	New York	13-5379820
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819
… … Athena Assurance Company (41769) *	Minnesota	41-1435765
… … St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766
… … Northbrook Holdings, Inc.	Delaware	51-0375653
… … … Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370
… … … St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404
… … Discover Specialty Insurance Company (10213) *	Illinois	52-1925132
… … St. Paul Venture Capital VI, LLC (99%)	Delaware	41-1985249
… … Unionamerica Holdings, Ltd.	United Kingdom	
… … … Unionamerica Acquisition Company, Ltd.	United Kingdom	
… … … … Unionamerica Insurance Company, Ltd. *	United Kingdom	
… … … … Unionamerica Combined Investment Co., Ltd.	United Kingdom	
… … … … … Jago Dedicated, Ltd. (88.9%)	United Kingdom	
… … … … … … Jago Capital Limited	United Kingdom	
… … … … … … … Lloyds Syndicate 205 *	United Kingdom	
… … MMedica Insurance Company, Ltd. *	Ireland	
… … Captiva, Ltd. (81.1%) *	Bermuda	98-0170615
… … United States Fidelity and Guaranty Company (25887) *	Maryland	52-0515280
… … … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768
… … … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525
… … … Discover Re Managers, Inc.	Delaware	06-1288492
… … … … Discover Reinsurance Company (44440) *	Indiana	06-1313745
… … … … Discovery Managers, Ltd.	Connecticut	06-1273933
… … Chandler AZ Properties, LLC	Delaware	41-0406690
… Mountain Ridge Insurance Company (10950) *	Vermont	52-1957776
… St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264
… … St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036
… … St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704
… St. Paul Reinsurance Company Limited *	United Kingdom	
… St. Paul Travelers Insurance Company Limited *	United Kingdom	
… F&G U.K. Underwriters Limited	United Kingdom	
… … Lloyds Syndicate 5000 (40%) *	United Kingdom	
… Aprilgrange Limited	United Kingdom	
… … Lloyds Syndicate 5000 (60%) *	United Kingdom	
… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … TPC Investments Inc.	Connecticut	06-1534005
… … … … TPC UK Investments LLC	United Kingdom	
… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … … Travelers (Bermuda) Limited *	Bermuda	98-0190863
… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … … St. Paul Guarantee Insurance Company *	Canada	
… … … … … Coronation Insurance Company, Ltd. *	Canada	
… … … … TCS European Investments Inc.	Connecticut	06-1549972
… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … Travelers PC Fund Investments, Inc.	Connecticut	06-1514468
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … First Trenton Indemnity Company (29930) *	New Jersey	22-3129711
… … … … … Travelers Auto Insurance Co. of New Jersey (10785) *	New Jersey	22-3499393
… … … … Atlantic Insurance Company (22209) *	Texas	75-6013587
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
… … … … … Gulf Underwriting Holdings Limited	United Kingdom	
… … … … … … Gulf Underwriting Limited *	United Kingdom	
… … … … … St. Paul Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
… … … … The Northland Company	Minnesota	41-0588627
… … … … … Commercial Guaranty Casualty Insurance Company (21296) *	Indiana	35-0293730
… … … … … … Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
… … … … … Jupiter Holdings, Inc.	Minnesota	41-1769846
… … … … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … … … American Equity Specialty Insurance Company (10819) *	California	86-0868106
… … … … … … Mendota Insurance Company (33650) *	Minnesota	41-1639286
… … … … … … … Mendakota Insurance Company (22454) *	Minnesota	31-1160863
… … … … … … Northland Insurance Company (24015) *	Minnesota	41-6009967
… … … … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … … … Northland Casualty Company (24031) *	Minnesota	94-6051964
… … … … Travelers Indemnity UK Investments, LLC	Connecticut	06-1591454
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services, LLC	Connecticut	06-1501229
… … … … The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
… … … … TINDY RE Investments, Inc.	Connecticut	06-1575463
… … … … TINDY Foreign, Inc.	Connecticut	20-4403403
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … The Travelers Marine Corporation	California	94-0338230

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	40,010,828	21,417,252	53.5	19.5
2. Allied lines	28,545,095	8,759,656	30.7	206.9
3. Farmowners multiple peril	3,691,600	1,405,288	38.1	47.0
4. Homeowners multiple peril	17,113,802	(1,902,376)	(11.1)	110.6
5. Commercial multiple peril	69,302,929	14,742,608	21.3	69.3
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	(5,799)	451,723	(7,789.3)	(875.9)
9. Inland marine	11,174,020	3,379,165	30.2	(15.7)
10. Financial guaranty	117,280	0	0.0	0.0
11.1. Medical malpractice-occurrence	0	(179,281)	0.0	0.0
11.2. Medical malpractice-claims made	0	359,767	0.0	305.8
12. Earthquake	6,920,058	2,054,149	29.7	(137.2)
13. Group accident and health	0	0	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	0	0	0.0	19,807.7
16. Workers' compensation	144,511,391	109,321,232	75.6	80.6
17.1 Other liability-occurrence	66,999,266	12,058,499	18.0	67.3
17.2 Other liability-claims made	100,828	966,395	958.5	476.5
18.1 Products liability-occurrence	797,208	(1,134,780)	(142.3)	(278.7)
18.2 Products liability-claims made	(2,037)	1,357	(66.6)	0.0
19.1, 19.2 Private passenger auto liability	23,894,454	12,527,867	52.4	61.4
19.3, 19.4 Commercial auto liability	31,204,028	10,819,549	34.7	57.2
21. Auto physical damage	19,541,397	8,023,570	41.1	35.0
22. Aircraft (all perils)	0	(260,707)	0.0	0.0
23. Fidelity	223,779	(66,148)	(29.6)	56.8
24. Surety	1,330,932	1,262,172	94.8	76.5
26. Burglary and theft	3,753	77,049	2,052.9	171.4
27. Boiler and machinery	2,895,823	(2,934,675)	(101.3)	24.0
28. Credit	0	0	0.0	0.0
29. International	0	0	0.0	0.0
30. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business	0	0	0.0	0.0
34. Totals	468,370,636	201,149,332	42.9	70.1
DETAILS OF WRITE-INS				
3301.	0	0	0.0	0.0
3302.	0	0	0.0	0.0
3303.	0	0	0.0	0.0
3398. Sum. of remaining write-ins for Line 33 from overflow page	0	0	0.0	XXX
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	34,087,157	34,087,157	39,163,468
2. Allied lines	23,856,163	23,856,163	27,834,201
3. Farmowners multiple peril	3,846,700	3,846,700	3,707,045
4. Homeowners multiple peril	14,230,209	14,230,209	13,936,125
5. Commercial multiple peril	69,153,281	69,153,281	75,193,550
6. Mortgage guaranty	0	0	0
8. Ocean marine	(6,326)	(6,326)	3,382
9. Inland marine	8,047,238	8,047,238	9,110,783
10. Financial guaranty	141,017	141,017	1,434
11.1. Medical malpractice-occurrence	0	0	0
11.2. Medical malpractice-claims made	0	0	274,480
12. Earthquake	5,442,630	5,442,630	6,922,969
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	0	0	1,149
16. Workers' compensation	155,120,996	155,120,996	152,774,511
17.1. Other liability-occurrence	78,792,065	78,792,065	67,049,811
17.2. Other liability-claims made	54,915	54,915	664,701
18.1. Products liability-occurrence	1,441,060	1,441,060	902,629
18.2. Products liability-claims made	(2,043)	(2,043)	0
19.1, 19.2 Private passenger auto liability	21,467,351	21,467,351	28,544,188
19.3, 19.4 Commercial auto liability	33,523,475	33,523,475	46,852,706
21. Auto physical damage	17,985,552	17,985,552	23,897,598
22. Aircraft (all perils)	0	0	0
23. Fidelity	(7,596)	(7,596)	(394,284)
24. Surety	890,564	890,564	1,165,258
26. Burglary and theft	4,008	4,008	(59,032)
27. Boiler and machinery	2,308,296	2,308,296	2,749,354
28. Credit	0	0	0
29. International	0	0	0
30. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business	0	0	0
34. Totals	470,376,712	470,376,712	500,296,025
DETAILS OF WRITE-INS			
3301.	0	0	0
3302.	0	0	0
3303.	0	0	0
3398. Sum. of remaining write-ins for Line 33 from overflow page	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2007 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2007 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2007 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2004 + Prior	2,538,052	3,091,114	5,629,166	196,948	19,861	216,809	2,403,449	19,817	3,022,889	5,446,156	62,345	(28,546)	33,799
2. 2005	351,381	725,468	1,076,850	42,890	5,626	48,516	332,584	15,619	675,126	1,023,330	24,093	(29,097)	(5,004)
3. Subtotals 2005 + Prior	2,889,433	3,816,582	6,706,016	239,838	25,487	265,325	2,736,034	35,436	3,698,015	6,469,485	86,438	(57,643)	28,795
4. 2006	412,936	1,016,864	1,429,800	138,198	25,256	163,454	370,858	22,308	835,640	1,228,806	96,119	(133,659)	(37,540)
5. Subtotals 2006 + Prior	3,302,370	4,833,446	8,135,815	378,035	50,744	428,779	3,106,892	57,744	4,533,656	7,698,291	182,557	(191,303)	(8,745)
6. 2007	XXX	XXX	XXX	XXX	115,106	115,106	XXX	110,515	344,707	455,222	XXX	XXX	XXX
7. Totals	3,302,370	4,833,446	8,135,815	378,035	165,850	543,885	3,106,892	168,259	4,878,363	8,153,513	182,557	(191,303)	(8,745)
8. Prior Year-End's Surplus As Regards Policyholders	7,401,516										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 5.5 %	2. (4.0)%	3. (0.1)%
													Col. 13, Line 7 Line 8
													4. (0.1)%

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Bar Code:





Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2304. Service contract receivable	31,230,691	0	31,230,691	22,844,926
2305. State surcharges receivable	4,751,227	0	4,751,227	4,495,047
2306. Ceded deposit asset	1,894,557	0	1,894,557	1,986,140
2307. Amounts receivable under high deductible policies	13,582,055	12,830,224	751,831	5,026,013
2308. Other assets nonadmitted	478,529,533	478,529,533	0	0
2309. Other assets	(150,000)	0	(150,000)	(150,000)
2310. Assumed reinsurance receivable and payable	(387,614)	0	(387,614)	(387,614)
2311. Performance guarantees receivable	(1,452,359)	0	(1,452,359)	(1,450,055)
2397. Summary of remaining write-ins for Line 23	527,998,090	491,359,757	36,638,333	32,364,458

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Undistributed salaries	659,683	(187,952)
2305. Retroactive reinsurance reserve assumed	577,132	576,658
2306. Other liabilities	514,923	124,638
2307. Federal excise tax-reins contracts	183,429	103,112
2308. Unpaid electronic data processing equipment	117,908	100,742
2309. Retroactive reinsurance reserve ceded	(75,159,587)	(79,732,692)
2397. Summary of remaining write-ins for Line 23	(73,106,512)	(79,015,493)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous	(3,774,846)	6,599,785	6,552,780
1497. Summary of remaining write-ins for Line 14	(3,774,846)	6,599,785	6,552,780

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
Acquired by Purchase								
RE# 11050 Norcross Data Center	Norcross	GA	03/31/2002	Various	0	0	0	0
RE# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	5,631,571
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002	Various	0	0	0	122,683
RE# 10386 Arch St/Prospect Lots	Hartford	CT	03/31/2002	Various	0	0	0	0
300 Windsor Street	Hartford	CT	03/31/2002	Various	0	0	0	507,584
Ridgeview Plaza 4600 Fuller Street-office	Irving	TX	07/01/2005	Various	0	0	0	0
99 Lamberton Rd	Windsor	CT	01/01/2007	Highland Windsor Associates LP	10,922,581	0	0	0
0199999. Totals					10,922,581	0	0	6,261,838
9999999. Totals					10,922,581	0	0	6,261,838

E01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	9	10	11	12	13	14	15	16	17
	2	3														
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Amounts Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Sold																
RE#10386 Arch St/Prospect Lots Parcel ...	Hartford	CT	01/01/2007	State of Connecticut	236,400	0	0	0	0	236,400	236,400	0	0	0	0	0
of Land					0	0	0	0	0	0	0	0	0	0	0	0
RE# 10500 & RE# 10600 50 Prospect St...	Hartford	CT	01/01/2007	State of Connecticut	207,220	0	0	0	0	207,220	207,220	0	0	0	0	0
(Plaza Building) Parcel of Land					0	0	0	0	0	0	0	0	0	0	0	0
0199999. Totals					443,620	0	0	0	0	443,620	443,620	0	0	0	0	0
9999999. Totals					443,620	0	0	0	0	443,620	443,620	0	0	0	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							Increase		
Loan Number	City	State	Loan Type	Actual Cost	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	(Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation

NONE

E02

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3			Book Value/							
Loan Number	City	State	Loan Type	Date Acquired	Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/ Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale

NONE

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4							Book/Adjusted			Increase	Commitment	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encumbrances	Carrying Value Less Encumbrances	Fair Value	Increase (Decrease) by Adjustment	(Decrease) by Foreign Exchange Adjustment	for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated															
	GarMark Partners, L.P.	Stamford	CT	Direct		11/19/1997	2	173,971	0	173,971	173,971	0	0	0	1.6
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								173,971	0	173,971	173,971	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated															
	Advanced Technology Ventures VII, L.P.	Waltham	MA	Direct		07/11/2001	1	30,150	0	30,150	30,150	0	0	0	0.2
	Apax Globis Japan Fund, L.P.	New York	NY	Direct		04/14/2000	1	112,420	0	112,420	112,420	0	0	0	1.6
	Baker Communications Fund II, L.P.	New York	NY	Direct		04/17/2000	1	71,304	0	71,304	71,304	0	0	0	0.3
	Behrman Capital III, L.P.	New York	NY	Direct		07/12/2000	3	1,139,150	0	1,139,150	1,139,150	0	0	0	1.4
	Blackstone Capital Partners III Merchant Banking	New York	NY	Direct		11/03/1997	3	5,131	0	5,131	5,131	0	0	0	0.3
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Direct		01/16/2002	3	411,334	0	411,334	411,334	0	0	0	1.6
	Charles River Partnership XI, LP	Waltham	MA	Direct		02/12/2001	1	93,451	0	93,451	93,451	0	0	0	0.3
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Direct		07/05/2000	1	141,063	0	141,063	141,063	0	0	0	1.4
	ComVentures V, L.P., a Delaware limited partners	Palo Alto	CA	Direct		10/16/2000	1	20,000	0	20,000	20,000	0	0	0	0.4
	Cortec Group Fund III, L.P.	New York	NY	Direct		04/19/2000	3	129,599	0	129,599	129,599	0	0	0	4.0
	Cortec Group Fund IV, L.P.	New York	NY	Direct		04/20/2006	3	842,854	0	842,854	842,854	0	0	0	1.0
	Cypress Merchant Banking Partners L.P.	New York	NY	Direct		02/28/1996	3	357	0	357	357	0	0	0	0.9
	DOR Ventures Fund (a Delaware GP)	Waterloo	BE	Direct		06/15/2000	1	104,825	0	104,825	104,825	0	0	0	19.2
	EQT Northern Europe US no. 1 L.P.	Stockholm	SE	Direct		07/06/2001	3	36,953	0	36,953	36,953	0	0	0	0.3
	Essex Woodlands Health Ventures Fund V, L.P.	The Woodlands	TX	Direct		04/20/2001	1	47,648	0	47,648	47,648	0	0	0	1.1
	Exxel Capital Partners VI, L.P.	George Town	KY	Direct		09/25/2000	3	32,982	0	32,982	32,982	0	0	0	1.7
	Gilbert Global Equity Partners, L.P.	Tacoma	WA	Direct		05/28/1998	1	8,711	0	8,711	8,711	0	0	0	0.5
	GMT Communications Partners II	London	GB	Direct		02/28/2000	3	41,749	0	41,749	41,749	0	0	0	0.4
	GP Capital Partners II, LP	Sao Paulo	BR	Direct		05/08/1997	3	21,473	0	21,473	21,473	0	0	0	1.7
	Ignition Venture Partners II, L.P.	Bellevue	WA	Direct		08/09/2001	1	166,675	0	166,675	166,675	0	0	0	1.2
	KKR 1996 Fund L.P.	New York	NY	Direct		02/23/1997	3	3,715	0	3,715	3,715	0	0	0	0.2
	Madison Dearborn Capital Partners IV, L.P.	Chicago	IL	Direct		04/02/2001	3	685,281	0	685,281	685,281	0	0	0	0.2
	Meritage Private Equity Fund II, L.P.	Denver	CO	Direct		08/07/2001	1	167,500	0	167,500	167,500	0	0	0	2.5
	Oak Investment Partners X, Limited Partnership.	Westport	CT	Direct		01/18/2001	1	51,588	0	51,588	51,588	0	0	0	0.2
	Pacven Walden Ventures V, L.P., a Cayman Islar	San Francisco	CA	Direct		06/27/2001	1	28,607	0	28,607	28,607	0	0	0	0.4
	Pitango Capital Fund II Opportunity Annex Fund L	Herzliya	IL	Direct		02/13/2004	1	16,474	0	16,474	16,474	0	0	0	5.2
	Pitango Venture Capital Fund III (USA) LP	Herzliya Pituach	IL	Direct		06/12/2000	1	600,000	0	600,000	600,000	0	0	0	5.3
	Prospect Venture Partners II, L.P.	Palo Alto	CA	Direct		07/10/2001	1	75,000	0	75,000	75,000	0	0	0	0.5
	Providence Equity Partners IV L.P.	Providence	RI	Direct		11/27/2000	3	15,329	0	15,329	15,329	0	0	0	0.1
	Providence Growth Investors L.P.	Providence	RI	Direct		01/24/2000	3	4,064	0	4,064	4,064	0	0	0	0.4
	Redpoint Ventures II, L.P.	Menlo Park	CA	Direct		11/07/2000	1	50,000	0	50,000	50,000	0	0	0	0.3
	RRE Ventures III-A, L.P.	New York	NY	Direct		07/06/2001	1	330,844	0	330,844	330,844	0	0	0	3.4
	SKM Equity Fund III, L.P.	Stamford	CT	Direct		02/01/2000	3	7,495	0	7,495	7,495	0	0	0	0.8
	The 2000 Riverside Capital Appreciation Fund, L.	New York	NY	Direct		02/28/2001	3	41,377	0	41,377	41,377	0	0	0	0.8
	Three Cities Fund III, L.P.	New York	NY	Direct		12/14/1999	3	9,021	0	9,021	9,021	0	0	0	1.6
	Trivest Fund III, L.P.	Miami	FL	Direct		06/28/2000	3	387,181	0	387,181	387,181	0	0	0	3.8
	US Venture Partners VII, L.P.	Menlo Park	CA	Direct		02/07/2000	1	22,083	0	22,083	22,083	0	0	0	0.1
	US Venture Partners VIII, L.P.	Menlo Park	CA	Direct		05/07/2001	1	114,354	0	114,354	114,354	0	0	0	0.6
	Vestar Capital Partners IV, L.P.	New York	NY	Direct		12/15/1999	3	13,814	0	13,814	13,814	0	0	0	0.2
	Weston Presidio Capital IV, L.P.	Boston	MA	Direct		06/21/2000	3	166,766	0	166,766	166,766	0	0	0	0.7

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4							Book/Adjusted Carrying Value Less			Increase (Decrease) by	Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encumbrances	Encumbrances	Fair Value	Increase (Decrease) by Adjustment	Foreign Exchange Adjustment	Additional Investment	Percentage of Ownership
	Willis Stein & Partners III, L.P.	Chicago	IL	Direct		11/21/2000	3	28,633	0	28,633	28,633	0	0	0	0.8
	Worldview Technology Partners IV, L.P.	Palo Alto	CA	Direct		12/15/2000	1	85,657	0	85,657	85,657	0	0	0	0.4
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								6,362,610	0	6,362,610	6,362,610	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated															
	Blackstone Real Estate Partners V LP.	New York	NY	Direct		04/24/2006	0	10,235,532	0	10,235,532	10,235,532	0	0	0	1.2
	Blackstone Real Estate Partners III, LP.	New York	NY	Direct		09/30/1999	0	3,089	0	3,089	3,089	0	0	0	0.5
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								10,238,621	0	10,238,621	10,238,621	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated															
	Avenue Asia Special Situations Fund IV, L.P.	New York	NY	Direct		06/21/2006	0	400,000	0	400,000	400,000	0	0	0	0.1
	Encap Energy Capital Fund V, L.P.	Houston	TX	Direct		08/23/2004	0	224,852	0	224,852	224,852	0	0	0	1.1
	Haddington Energy Partners II LP.	Houston	TX	Direct		04/11/2001	0	27,955	0	27,955	27,955	0	0	0	13.5
	JLL Partners Fund IV, L.P.	New York	NY	Direct		06/29/2001	3	49,156	0	49,156	49,156	0	0	0	1.7
	Natural Gas Partners VIII, L.P.	Irving	TX	Direct		11/30/2005	0	445,981	0	445,981	445,981	0	0	0	0.7
	Newport Global Opportunities Fund LP.	Woodlands	TX	Direct		04/12/2006	0	2,833,234	0	2,833,234	2,833,234	0	0	0	5.1
							0	0	0	0	0	0	0	0	22.1
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								3,981,179	0	3,981,179	3,981,179	0	0	0	XXX
3999999. Subtotal - Unaffiliated								20,756,380	0	20,756,380	20,756,380	0	0	0	XXX
4199999. Totals								20,756,380	0	20,756,380	20,756,380	0	0	0	XXX

E03.1

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4			Book/Adjusted Carrying Value Less			Book/Adjusted Carrying Value Less		Foreign			
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Encumbrances on Disposal	Consideration Received	Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated														
	Equity-Linked Investors-II (A Limited Partnership)	New York	NY	Distribution	04/03/1989	32,876	0	0	32,876	32,876	0	0	0	0
	GarMark Partners, L.P.	Stamford	CT	Distribution	11/19/1997	536,092	0	0	536,092	536,092	0	0	0	0
	GSC European Mezzanine Offshore Parallel Inves	Florham Park	NJ	Distribution	03/30/2001	0	0	0	0	427,212	427,212	0	427,212	0
	GSC European Mezzanine Parallel Investors, L.P	Florham Park	NJ	Distribution	03/30/2001	0	0	0	0	94,809	94,809	0	94,809	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated						568,968	0	0	568,968	1,090,989	522,021	0	522,021	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
	Advanced Technology Ventures III, a Delaware lir	Waltham	MA	Distribution	03/30/1989	29,180	0	0	29,180	29,180	0	0	0	0
	Alta Communications VIII, L.P.	Boston	MA	Distribution	03/02/2000	172,590	0	0	172,590	172,590	0	0	0	0
	American Securities Partners II, L.P.	New York	NY	Distribution	07/06/1998	16,651	0	0	16,651	16,651	0	0	0	0
	American Securities Partners III, L.P.	New York	NY	Distribution	08/22/2001	581,633	0	0	581,633	581,633	0	0	0	0
	Bain Capital VII Coinvestment Fund, L.P.	Boston	MA	Distribution	06/29/2001	800,666	0	0	800,666	800,666	0	0	0	0
	Behrman Capital III, L.P.	New York	NY	Distribution	07/12/2000	1,430,070	0	0	1,430,070	1,430,070	0	0	0	0
	Blackstone Capital Partners II Merchant Banking	New York	NY	Distribution	11/22/1993	8,603	0	0	8,603	8,603	0	0	0	0
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Distribution	01/16/2002	57,613	0	0	57,613	57,613	0	0	0	0
	Carmel Global Software Fund L.P.	New York	NY	Distribution	05/05/2000	1,726,300	0	0	1,726,300	1,726,300	0	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4			Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired									
	Citi-Europe Co-Invest, L.P.	New York	NY..	Distribution	08/31/2001	376,722	0	0	376,722	376,722	0	0	0	0
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA..	Distribution	07/05/2000	486,605	0	0	486,605	486,605	0	0	0	0
	Cortec Group Fund III, L.P.	New York	NY..	Distribution	04/19/2000	(52,913)	0	0	(52,913)	(52,913)	0	0	0	0
	Cypress Merchant Banking Partners L.P.	New York	NY..	Distribution	02/28/1996	189,453	0	0	189,453	189,453	0	0	0	0
	Delphi Ventures III, L.P.	Menlo Park	CA..	Distribution	05/16/1995	69,639	0	0	69,639	69,639	0	0	0	0
	Dominion Fund IV, a Delaware Limited Partnershi	Walnut Creek	CA..	Distribution	08/05/1996	894,777	0	0	894,777	894,777	0	0	0	0
	DOR Ventures Fund (a Delaware GP)	Waterloo	BE	Distribution	06/15/2000	7,772	0	0	7,772	7,772	0	0	0	0
	EQT Northern Europe US no. 1 L.P.	Stockholm	SE	Distribution	07/06/2001	0	0	0	0	40,527	40,527	0	40,527	0
	Essex Woodlands Health Ventures Fund V, L.P..	The Woodlands	TX..	Distribution	04/20/2001	598,390	0	0	598,390	598,390	0	0	0	0
	Fenway Partners Capital Fund, L.P.	New York	NY..	Distribution	06/27/1996	10,109	0	0	10,109	10,109	0	0	0	0
	Gilde Buy-out Fund II Parallel C.V.	Utrecht	NL	Distribution	08/14/2001	0	0	0	0	491,631	491,631	0	491,631	0
	Kelso Investment Associates V, L.P.	New York	NY..	Distribution	01/26/1994	1,023,463	0	0	1,023,463	1,023,463	0	0	0	0
	Kelso Supreme and Subsidiaries	New York	NY..	Distribution	06/30/1988	(226,516)	0	0	(226,516)	(226,516)	0	0	0	0
	KKR 1996 Fund L.P.	New York	NY..	Distribution	02/23/1997	16,138	0	0	16,138	16,138	0	0	0	0
	KRG Capital Fund II, L.P.	Denver	CO.	Distribution	11/13/2001	8,692	0	0	8,692	8,692	0	0	0	0
	Millennium 3 Opportunity Fund, L.L.C.	Roseland	NJ..	Distribution	07/10/2000	270,701	0	0	270,701	270,701	0	0	0	0
	New Enterprise Associates 10, Limited Partnershi	Baltimore	MD.	Distribution	02/06/2001	16,545	0	0	16,545	16,545	0	0	0	0
	Oak Investment Partners X, Limited Partnership.	Westport	CT..	Distribution	01/18/2001	189,222	0	0	189,222	189,222	0	0	0	0
	Pitango Venture Capital Fund III (USA) LP	Herzliya Pituach	IL ..	Distribution	06/12/2000	295,200	0	0	295,200	295,200	0	0	0	0
	Providence Equity Partners IV L.P.	Providence	RI...	Distribution	11/27/2000	265,516	0	0	265,516	265,516	0	0	0	0
	Providence Growth Investors L.P.	Providence	RI...	Distribution	01/24/2000	61,283	0	0	61,283	61,283	0	0	0	0
	SKM Equity Fund III, L.P.	Stamford	CT..	Distribution	02/01/2000	198,062	0	0	198,062	198,062	0	0	0	0
	Spectrum Equity Investors IV, L.P.	Menlo Park	CA..	Distribution	06/30/2000	335,913	0	0	335,913	335,913	0	0	0	0
	Summit Ventures VI-A, L.P.	Boston	MA.	Distribution	03/23/2001	127,138	0	0	127,138	127,138	0	0	0	0
	The HSBC Private Equity Fund 2 Limited	Grand Cayman	KY	Distribution	09/24/1997	626,455	0	0	626,455	626,455	0	0	0	0
	The Steeple Capital Fund II L.P.	New York	NY..	Distribution	08/02/2005	155,695	0	0	155,695	155,695	0	0	0	0
	Thomas H. Lee Equity Fund V, L.P.	Boston	MA.	Distribution	08/15/2000	154,345	0	0	154,345	154,345	0	0	0	0
	US Venture Partners VII, L.P.	Menlo Park	CA..	Distribution	02/07/2000	22,580	0	0	22,580	22,580	0	0	0	0
	US Venture Partners VIII, L.P.	Menlo Park	CA..	Distribution	05/07/2001	444,824	0	0	444,824	444,824	0	0	0	0
	VS&A Communications Partners II, L.P.	New York	NY..	Distribution	11/25/1994	10,374	0	0	10,374	10,374	0	0	0	0
	Wayzata Opportunities Fund, LLC	Wayzata	MN.	Distribution	02/22/2006	570,000	0	0	570,000	570,000	0	0	0	0
	Wicks Communications & Media Partners, L.P.	New York	NY..	Distribution	12/16/1999	92,025	0	0	92,025	92,025	0	0	0	0
	Wiig Communications Partners, L.P., a Delaware	San Francisco	CA..	Distribution	06/28/2000	11,208	0	0	11,208	11,208	0	0	0	0
	Wardley Asia Pacific Investments Limited	Hong Kong	HK..	Liquidation	12/30/1991	75,200	12,079	0	87,279	87,279	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						12,147,926	12,079	0	12,160,005	12,692,162	532,158	0	532,158	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
	Blackstone Real Estate Partners V, LP	New York	NY..	Distribution	04/24/2006	4,117,615	0	0	4,117,615	4,117,615	0	0	0	0
	Blackstone Real Estate Partners III, LP	New York	NY..	Distribution	09/30/1999	3,089	0	0	3,089	3,089	0	0	0	0
	Boutique Hotel Co - Westward Look, LLC	Tucson	AZ..	Distribution	09/13/2000	542,686	0	0	542,686	542,686	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated						4,663,390	0	0	4,663,390	4,663,390	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated														
	Cerberus Institutional Partners, L.P.	New York	NY..	Distribution	10/05/2001	1,281,037	0	0	1,281,037	1,281,037	0	0	0	0
	OCM Principal Opportunities Fund II, L.P.	Los Angeles	CA..	Distribution	04/24/2001	143,059	0	0	143,059	143,059	0	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4			Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired									
	Yorktown Energy Partners IV, L.P.	New York	NY	Distribution	03/08/2000	215,156	0	0	215,156	215,156	0	0	0	0
	New Partners Cayman I L.P.	New York	NY	Liquidation	02/15/2000	4,185,332	(3,163,479)	(90,847)	931,006	931,221	215	0	215	1,428,543
	New Partners Cayman II L.P.	New York	NY	Liquidation	02/15/2000	32,154	(31,456)	(698)	0	(2,394)	(2,394)	0	(2,394)	23,710
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated						5,856,738	(3,194,935)	(91,545)	2,570,258	2,568,078	(2,180)	0	(2,180)	1,452,254
3999999. Subtotal - Unaffiliated						23,237,021	(3,182,856)	(91,545)	19,962,620	21,014,620	1,051,999	0	1,051,999	1,452,254
4199999. Totals						23,237,021	(3,182,856)	(91,545)	19,962,620	21,014,620	1,051,999	0	1,051,999	1,452,254

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 - Political Subdivisions of States									
161681 QX 2	CHASKA ISD #112 GO S2007 5.000 2023 02		01/16/2007	NORTHLAND SECURITIES		5,536,525	5,160,000	0	1FE
161681 QY 0	CHASKA ISD #112 GO S2007 5.000 2024 02		01/16/2007	NORTHLAND SECURITIES		5,784,912	5,400,000	0	1FE
161681 QZ 7	CHASKA ISD #112 GO S2007 5.000 2025 02		01/16/2007	NORTHLAND SECURITIES		6,053,936	5,660,000	0	1FE
164231 JY 9	CHEROKEE CO SCH SYS GO S 5.000 2027 08		03/15/2007	CITIGROUP GLOBAL MARKETS		21,587,000	20,000,000	0	1FE
167560 MM 0	CHICAGO METRO WTR REC DI 5.000 2019 12		02/14/2007	BANC OF AMERICA SECURITIES LLC		23,166,309	21,125,000	0	1FE
283479 HK 2	EL PASO CO SCH DIST #038 5.000 2020 12		02/16/2007	RBC DAIN RAUSCHER INC		3,228,589	2,975,000	25,205	1FE
312225 KU 8	FAYETTE CO SCHOOL DIST G 4.375 2015 03		03/22/2007	CITIGROUP GLOBAL MARKETS		1,242,955	1,190,000	0	1FE
312225 KW 4	FAYETTE CO SCHOOL DIST G 4.250 2017 03		03/22/2007	CITIGROUP GLOBAL MARKETS		1,489,071	1,435,000	0	1FE
312225 LB 9	FAYETTE CO SCHOOL DIST G 5.000 2022 03		03/22/2007	CITIGROUP GLOBAL MARKETS		1,965,336	1,815,000	0	1FE
312225 LD 5	FAYETTE CO SCHOOL DIST G 5.000 2024 03		03/22/2007	CITIGROUP GLOBAL MARKETS		2,606,799	2,415,000	0	1FE
312225 LE 3	FAYETTE CO SCHOOL DIST G 5.000 2025 03		03/22/2007	CITIGROUP GLOBAL MARKETS		2,263,233	2,100,000	0	1FE
312225 LG 8	FAYETTE CO SCHOOL DIST G 5.000 2027 03		03/22/2007	CITIGROUP GLOBAL MARKETS		2,835,339	2,635,000	0	1FE
463813 LN 3	IRVING ISD GO REF S2007 4.125 2019 02		01/17/2007	FIRST SOUTHWEST CO		4,297,468	4,340,000	17,405	1FE
463813 LU 7	IRVING ISD GO REF S2007 4.375 2025 02		01/17/2007	FIRST SOUTHWEST CO		2,144,333	2,175,000	9,251	1FE
463813 LV 5	IRVING ISD GO REF S2007 4.400 2026 02		01/17/2007	FIRST SOUTHWEST CO		2,233,426	2,265,000	9,689	1FE
486063 BL 3	KATY ISD GO REF S2007B (4.500 2023 02		03/20/2007	UBS AG		5,958,484	5,875,000	0	1FE
486063 BP 4	KATY ISD GO REF S2007B (4.500 2026 02		03/20/2007	UBS AG		11,479,184	11,390,000	0	1FE
528828 QN 9	LEWISVILLE ISD GO REF S2 4.500 2025 08		12/14/2006	RBC DAIN RAUSCHER INC		0	0	26,329	1FE
528828 QQ 2	LEWISVILLE ISD GO REF S2 5.000 2027 08		02/09/2007	RBC DAIN RAUSCHER INC		5,279,850	5,000,000	29,861	1FE
567219 UX 6	MARICOPA CO USD #41 GO S 4.000 2018 07		03/08/2007	HUTCHINSON SHOCKEY ERLEY & CO		1,539,000	1,525,000	0	1FE
567288 QK 4	MARICOPA CO USD #48 GO R 5.000 2019 07		03/12/2007	PEACOCK HISLOP STALEY & GIVEN INC		10,518,916	9,510,000	0	1FE
59163P GE 7	METRO COUNCIL GENERAL OB 4.500 2024 06		03/20/2007	J P MORGAN CHASE SECURITIES INC		7,275,452	7,130,000	0	1FE
59163P GF 4	METRO COUNCIL GENERAL OB 4.500 2025 06		03/20/2007	J P MORGAN CHASE SECURITIES INC		7,594,707	7,455,000	0	1FE
59163P GG 2	METRO COUNCIL GENERAL OB 4.500 2026 06		03/20/2007	J P MORGAN CHASE SECURITIES INC		7,929,597	7,790,000	0	1FE
939307 EQ 3	WASHINGTON CO SD#1J S200 5.000 2022 06		01/23/2007	SEATTLE NORTHWEST SECURITIES CORP		14,856,080	13,780,000	70,814	1FE
939307 ER 1	WASHINGTON CO SD#1J S200 5.000 2023 06		01/23/2007	GOLDMAN SACHS & CO		5,390,450	5,000,000	25,694	1FE
939307 ES 9	WASHINGTON CO SD#1J S200 5.000 2024 06		01/23/2007	GOLDMAN SACHS & CO		11,505,968	10,690,000	54,935	1FE
939307 FB 5	WASHINGTON CO SD#1J S200 5.000 2025 06		01/23/2007	GOLDMAN SACHS & CO		5,372,900	5,000,000	25,694	1FE
2499999.	Total - Bonds - Political Subdivision					181,135,817	170,835,000	294,878	XXX
Bonds - Special Revenue and Special Assessment									
41315R DL 5	HARRIS CO HEALTH FAC REF 5.375 2026 02		03/22/2007	RBC DAIN RAUSCHER INC		1,069,660	1,000,000	6,271	1FE
478754 Z9 8	JOHNSON CO WATER DIST #0 5.000 2020 12		03/20/2007	LEHMAN BROTHERS		7,644,977	7,005,000	0	1FE
79642B CN 1	SAN ANTONIO WATER REV RE 5.000 2022 05		01/23/2007	UBS AG		4,391,453	4,110,000	21,121	1FE
79642B CP 6	SAN ANTONIO WATER REV RE 5.000 2023 05		01/23/2007	UBS AG		5,733,889	5,375,000	27,622	1FE
79642B CQ 4	SAN ANTONIO WATER REV RE 5.000 2024 05		01/23/2007	UBS AG		6,017,533	5,650,000	29,035	1FE
79642B CR 2	SAN ANTONIO WATER REV RE 5.000 2025 05		01/23/2007	UBS AG		6,316,240	5,940,000	30,525	1FE
80168F JV 9	SANTA CLARA WATER DIST C 5.000 2024 02		02/06/2007	MORGAN STANLEY DEAN WITTER		8,531,003	7,990,000	0	1FE
80168F JW 7	SANTA CLARA WATER DIST C 5.000 2026 02		02/06/2007	MORGAN STANLEY DEAN WITTER		9,377,012	8,810,000	0	1FE
80168F JX 5	SANTA CLARA WATER DIST C 5.000 2027 02		02/06/2007	MORGAN STANLEY DEAN WITTER		1,273,236	1,200,000	0	1FE
888808 BK 7	TOBACCO SETTLEMENT FING 6.750 2039 06		01/30/2007	CITIGROUP GLOBAL MARKETS		23,174,800	20,000,000	228,750	1FE
3199999.	Total - Bonds - Special Revenue & Special Assessments					73,529,801	67,080,000	343,323	XXX
Bonds - Public Utilities									
00130H AU 9	AES CORP 8.875 2011 02		01/11/2007	CREDIT SUISSE FIRST BOSTON		64,575	60,000	2,248	4FE
00130H BC 8	AES CORP 7.750 2014 03		02/28/2007	VARIOUS		476,013	450,000	10,528	4FE
15189X AC 2	CENTERPOINT ENERGY HOUST 5.700 2013 03		01/05/2007	BANC OF AMERICA SECURITIES LLC		709,457	700,000	12,746	2FE
156700 AL 0	CENTURYTEL INC 6.000 2017 04		03/26/2007	J P MORGAN CHASE SECURITIES INC		1,987,680	2,000,000	0	1
207597 DW 2	CONNECTICUT LIGHT AND PO 5.375 2017 03		03/20/2007	BANC OF AMERICA SECURITIES LLC		1,994,300	2,000,000	0	1FE
210518 CD 6	CONSUMERS ENERGY CO 5.000 2012 02		02/22/2007	GOLDMAN SACHS & CO		393,444	400,000	667	2FE
22282E AA 0	COVANTA HOLDING CORP 1.000 2027 02		02/01/2007	VARIOUS		2,669,560	2,610,000	24	4FE
629121 AF 1	DYNEGY (NGC CORP) 7.125 2018 05		02/21/2007	DEUTSCHE BANC ALEX BROWN		600,000	600,000	11,994	4FE
29078E AB 1	EMBARQ CORP 7.082 2016 06		01/17/2007	LEHMAN BROTHERS		283,956	280,000	2,809	2FE
454889 AL 0	INDIANA MICHIGAN POWER 5.650 2015 12		01/05/2007	GOLDMAN SACHS & CO		1,000,970	1,000,000	6,121	2FE

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

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494550 AU 0	KINDER MORGAN ENERGY PAR 6.000 2017 02		01/25/2007	WACHOVIA SECURITIES INC		1,997,760	2,000,000	0	2FE
52729N BA 7	LEVEL 3 COMMUNICATIONS 2.875 2010 07		02/14/2007	VARIOUS		1,290,613	1,145,000	2,710	5FE
527298 AK 9	LEVEL 3 FINANCING INC (1 8.750 2017 02		02/09/2007	VARIOUS		1,502,163	1,500,000	0	4FE
610202 BJ 1	MONONGAHELA POWER 6.700 2014 06		02/14/2007	GOLDMAN SACHS & CO		529,685	500,000	6,049	2FE
65473Q AL 7	NISOURCE FINANCE CORP 5.400 2014 07		03/19/2007	BANC OF AMERICA SECURITIES LLC		1,965,280	2,000,000	20,100	2FE
78387G AL 7	SBC COMMUNICATIONS INC 5.625 2016 06		02/01/2007	BANC OF AMERICA SECURITIES LLC		2,977,620	3,000,000	23,906	1FE
78412D AL 3	SEMCO ENERGY INC 7.750 2013 05		02/05/2007	CREDIT SUISSE FIRST BOSTON		158,294	155,000	2,770	3FE
97381W AE 4	WINDSTREAM CORP (144A) 7.000 2019 03		02/13/2007	MERRILL LYNCH CAPITAL MARKETS		2,986,406	2,980,000	0	3FE
92857W AP 5	VODAFONE GROUP PLC 5.625 2017 02	F	02/20/2007	LEHMAN BROTHERS		1,992,600	2,000,000	0	1FE
3899999.	Total - Bonds - Public Utilities					25,580,374	25,380,000	102,671	XXX
Bonds - Industrial and Miscellaneous									
918866 AK 0	LASSIS COMMUNICATIONS 1.084 2033 05		02/07/2007	VARIOUS		165,678	265,000	539	3FE
000361 AH 8	AAR CORP 1.750 2026 02		01/03/2007	MERRILL LYNCH CAPITAL MARKETS		76,659	65,000	496	3FE
00430X AB 3	ACCELLENT INC 10.500 2013 12		03/20/2007	FIRST BROKERS SECURITIES LLC		258,406	250,000	8,167	5FE
00081T AB 4	ACCO BRANDS 7.625 2015 08		03/15/2007	VARIOUS		731,631	740,000	19,071	4FE
001546 AG 5	AK STEEL CORP 7.750 2012 06		03/23/2007	FIRST BROKERS SECURITIES LLC		765,844	750,000	16,630	4FE
013817 AJ 0	ALCOA INC 5.900 2027 02		01/22/2007	J P MORGAN CHASE SECURITIES INC		1,993,700	2,000,000	0	1FE
013817 AM 3	ALCOA INC (144A) 5.720 2019 02		03/21/2007	VARIOUS		3,097,355	3,100,000	4,301	1FE
013817 AN 1	ALCOA INC (144A) 5.870 2022 02		02/23/2007	EXCHANGE		156,000	156,000	0	1
013817 AN 1	ALCOA INC (144A) 5.870 2022 02		02/23/2007	EXCHANGE		600,000	600,000	0	1FE
016275 AE 9	ALION SCIENCE & TECHNOLO 10.250 2015 02		02/07/2007	CREDIT SUISSE FIRST BOSTON		1,260,785	1,250,000	285	5FE
01958X BR 7	ALLIED WASTE NA 7.125 2016 05		02/09/2007	VARIOUS		1,095,119	1,090,000	14,802	4FE
01958X BS 5	ALLIED WASTE NA 6.875 2017 06		03/01/2007	LEHMAN BROTHERS		84,150	85,000	0	4FE
02406P AF 7	AMERICAN AXLE & MFG 7.875 2017 03		03/05/2007	VARIOUS		695,656	695,000	325	3FE
026375 AL 9	AMERICAN GREETINGS 7.375 2016 06		03/21/2007	DEUTSCHE BANC ALEX BROWN		450,769	435,000	10,248	3FE
02744M AA 6	AMERICAN MEDICAL SYSTEMS 3.250 2036 07		01/12/2007	VARIOUS		224,447	190,000	136	4FE
02916P AA 1	AMERICAN RAILCAR (144A) 7.500 2014 03		03/19/2007	VARIOUS		2,305,200	2,260,000	9,213	4FE
031162 AN 0	AMGEN INC .125 2011 02		01/24/2007	MERRILL LYNCH CAPITAL MARKETS		1,538,063	1,490,000	891	1FE
035290 AH 8	ANIXTER INTERNATIONAL (1 1.000 2013 02		03/14/2007	MERRILL LYNCH CAPITAL MARKETS		1,985,175	1,730,000	1,586	3FE
037933 AB 4	APRIA HEALTHCARE 3.375 2033 09		02/28/2007	VARIOUS		2,052,850	1,990,000	25,787	3FE
038521 AB 6	ARAMARK CORP (144A) 8.500 2015 02		03/29/2007	VARIOUS		6,037,735	5,945,000	6,491	4FE
038521 AE 0	ARAMARK CORP (144A) --- 2015 02		01/17/2007	J P MORGAN CHASE SECURITIES INC		275,000	275,000	0	1
000000 00 0	ARAMARK 14.946 2014 01		01/19/2007	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	4FE
039483 AV 4	ARCHER DANIELS (144A) .875 2014 02		03/20/2007	VARIOUS		1,889,261	1,860,000	60	1FE
045054 AA 1	ASHTEAD CAPITAL INC (144 9.000 2016 08		01/25/2007	CITIGROUP GLOBAL MARKETS		32,400	30,000	1,238	4FE
05508R AC 0	B&G FOODS HOLDING CORP 8.000 2011 10		02/26/2007	VARIOUS		334,688	330,000	10,164	5FE
057741 AA 8	BALDOR ELECTRIC CO 8.625 2017 02		01/25/2007	BNP PARIBAS		515,000	515,000	0	1
058498 AL 0	BALL CORP 6.625 2018 03		03/02/2007	MERRILL LYNCH CAPITAL MARKETS		1,243,750	1,250,000	39,566	3FE
060505 CU 6	BANK OF AMERICA CORP 5.420 2017 03		02/21/2007	BANC OF AMERICA SECURITIES LLC		996,180	1,000,000	10,087	1FE
077454 AA 4	BELDEN CDT INC (144A) 7.000 2017 03		03/14/2007	WACHOVIA SECURITIES INC		325,900	325,000	53	3FE
093679 AC 2	BLOCKBUSTER INC 9.000 2012 09		03/21/2007	VARIOUS		1,510,813	1,500,000	2,488	5FE
097023 AH 8	BOEING CO 7.950 2024 08		01/31/2007	CITIGROUP GLOBAL MARKETS		1,134,792	900,000	33,788	1FE
120111 BC 2	BUILDING MATERIALS CORP 7.750 2014 08		03/14/2007	VARIOUS		1,206,110	1,204,000	9,764	4FE
147446 AM 0	CASE NEW HOLLAND INC 7.125 2014 03		02/01/2007	MORGAN STANLEY DEAN WITTER		3,623,156	3,525,000	106,355	3FE
14985V AA 9	CCM MERGER INC (144A) 8.000 2013 08		02/20/2007	VARIOUS		1,316,375	1,300,000	5,933	5FE
153527 AF 3	CENTRAL GARDEN & PET CO 9.125 2013 02		01/01/2007	BANC OF AMERICA SECURITIES LLC		183,313	175,000	6,521	4FE
15671B AA 9	CENVEO CORP 7.875 2013 12		02/26/2007	VARIOUS		977,188	1,000,000	16,034	4FE
161175 AD 6	CHARTER COMM OPT (144A) 8.375 2014 04		03/02/2007	LEHMAN BROTHERS		26,125	25,000	739	4FE
165167 BE 6	CHESAPEAKE ENERGY 6.875 2016 01		03/19/2007	CANTOR FITZGERALD		631,250	625,000	7,997	3FE
171779 AB 7	CIENA CORP .250 2013 05		03/06/2007	VARIOUS		1,532,193	1,620,000	1,253	4FE
172967 DY 4	CITIGROUP INC 5.500 2017 02		02/05/2007	CITIGROUP GLOBAL MARKETS		2,988,570	3,000,000	0	1FE
17453B AX 9	CITIZENS COMMUNICATIONA 7.125 2019 03		03/19/2007	CITIGROUP GLOBAL MARKETS		4,050,000	4,050,000	0	3FE

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

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17453B AU 5	CITIZENS UTILITIES CO (1 6.625 2015 03		03/21/2007	VARIOUS		1,305,788	1,305,000	210	3FE
200339 CG 2	COMERICA BANK 5.750 2016 11		03/26/2007	BARCLAYS CAPITAL INC		3,018,930	3,000,000	61,333	1FE
20453E AA 7	COMPLETE PRODUCTION SERV 8.000 2016 12		03/23/2007	VARIOUS		431,606	420,000	8,527	4FE
207410 AD 3	CONMED CORP 2.500 2024 11		02/13/2007	UBS AG		1,605,931	1,645,000	10,395	4FE
21079N AA 9	CONTINENTAL AIR PASS CRT 5.983 2022 04		03/27/2007	MORGAN STANLEY DEAN WITTER		260,000	260,000	0	2FE
21079R AA 0	CONTINENTAL AIR PASS CRT 6.903 2022 04		03/28/2007	MORGAN STANLEY DEAN WITTER		155,313	155,000	0	3FE
21079Q AA 2	CONTINENTAL AIR PASS CRT 7.339 2014 04		03/28/2007	MORGAN STANLEY DEAN WITTER		130,900	130,000	0	4FE
13342B AB 1	COOPER CAMERON 2.500 2026 06		03/16/2007	VARIOUS		1,594,403	1,475,000	6,141	2FE
216648 AH 8	COOPER COMPANIES INC (14 7.125 2015 02		03/06/2007	CITIGROUP GLOBAL MARKETS		1,245,894	1,245,000	425	3FE
22025Y AH 3	CORRECTIONS CORP OF AMER 6.250 2013 03		03/15/2007	LEHMAN BROTHERS		503,975	510,000	10,174	3FE
22160K AC 9	COSTCO COMPANIES 5.500 2017 03		02/13/2007	J P MORGAN CHASE SECURITIES INC		2,995,230	3,000,000	0	1FE
228188 AB 4	CROWN AMERICAS 7.625 2013 11		01/10/2007	LEHMAN BROTHERS		382,025	370,000	4,780	4FE
228188 AD 0	CROWN AMERICAS 7.750 2015 11		03/28/2007	VARIOUS		1,752,938	1,680,000	25,210	4FE
126304 AK 0	CSC HOLDINGS INC 7.625 2018 07		03/22/2007	BNY CAPITAL MARKETS INC		2,015,000	2,000,000	30,500	4FE
126304 AP 9	CSC HOLDINGS INC 7.625 2011 04		03/02/2007	MERRILL LYNCH CAPITAL MARKETS		362,250	350,000	11,564	4FE
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000 2037 02		01/29/2007	CREDIT SUISSE FIRST BOSTON		647,359	644,468	3,222	1
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000 2037 02		01/29/2007	CREDIT SUISSE FIRST BOSTON		29,487,211	29,355,532	146,778	1FE
02149D AD 1	CWALT 2006-HY13 2A1 5.997 2037 01		12/28/2006	UBS AG		0	0	6,577	1FE
02149D AD 1	CWALT 2006-HY13 2A1 6.000 2037 01		12/28/2006	UBS AG		0	0	89	1FE
242370 AA 2	DEAN FOODS CO 7.000 2016 06		03/29/2007	VARIOUS		1,050,419	1,055,000	13,171	4FE
000000 00 0	DEAN FOODS 7.000 2014 04		03/29/2007	J P MORGAN CHASE SECURITIES		3,000,000	3,000,000	0	3FE
245217 AP 9	DEL MONTE CORP 6.750 2015 02		03/12/2007	GOLDMAN SACHS & CO		172,594	175,000	984	4FE
25459H AD 7	DIRECTV HOLDINGS/FINANCE 6.375 2015 06		03/20/2007	VARIOUS		1,624,844	1,695,000	26,500	3FE
261608 AB 9	DRESSER-RAND GROUP 7.375 2014 11		03/16/2007	VARIOUS		432,513	425,000	10,494	4FE
27876G AY 4	ECHOSTAR DBS CORP 6.625 2014 10		01/18/2007	VARIOUS		638,300	650,000	13,354	3FE
28140J AC 4	EDUCATION MANAGEMENT 8.750 2014 06		03/19/2007	CREDIT SUISSE FIRST BOSTON		814,113	770,000	16,435	5FE
28660G AC 0	ELIZABETH ARDEN 7.750 2014 01		03/20/2007	FIRST BROKERS SECURITIES LLC		511,813	500,000	4,090	4FE
268648 AJ 1	EMC CORP (144A) 1.750 2011 12		02/08/2007	VARIOUS		54,719	50,000	209	2FE
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12		03/31/2007	DIRECT WITH COMPANY		502,975	502,975	0	1
350472 AC 0	FOUNDATION COAL CO 7.250 2014 08		03/16/2007	MORGAN STANLEY DEAN WITTER		172,550	170,000	1,571	4FE
35671D AS 4	FREEPORT-MC 8.375 2017 04		03/14/2007	J P MORGAN CHASE SECURITIES INC		2,165,000	2,165,000	0	1
35671D AS 4	FREEPORT-MC 8.375 2017 04		03/14/2007	J P MORGAN CHASE SECURITIES INC		1,885,000	1,885,000	0	4FE
36804P AL 0	GATX FINANCIAL 5.500 2012 02		02/16/2007	CITIGROUP GLOBAL MARKETS		2,002,220	2,000,000	2,139	2FE
36155W AC 0	GCI INC 7.250 2014 02		03/23/2007	FIRST BROKERS SECURITIES LLC		350,394	350,000	3,031	4FE
369300 AD 0	GENERAL CABLE CORP .875 2013 11		01/25/2007	MERRILL LYNCH CAPITAL MARKETS		549,763	515,000	939	4FE
369300 AF 5	GENERAL CABLE CORP (144A 7.125 2017 04		03/15/2007	GOLDMAN SACHS & CO		245,000	245,000	0	4FE
370334 BB 9	GENERAL MILLS INC 5.700 2017 02		01/18/2007	BANC OF AMERICA SECURITIES LLC		1,998,840	2,000,000	0	2FE
373298 CH 9	GEORGIA-PACIFIC CORP (14 7.125 2017 01		01/26/2007	VARIOUS		225,188	225,000	1,009	4FE
38141G EU 4	GOLDMAN SACHS GROUP 5.625 2017 01		01/03/2007	GOLDMAN SACHS & CO		1,998,620	2,000,000	0	1FE
382550 AW 1	GOODYEAR TIRE (144A) 8.625 2011 12		01/03/2007	VARIOUS		213,900	205,000	2,308	4FE
397624 AC 1	GREIF INC (144A) 6.750 2017 02		01/26/2007	VARIOUS		2,003,750	2,000,000	0	3FE
420122 AA 1	HAWKER BEECHCRAFT ACQ CO 8.500 2015 04		03/20/2007	VARIOUS		1,336,300	1,330,000	0	4FE
420122 AG 8	HAWKER BEECHCRAFT ACQ CO 9.750 2017 04		03/16/2007	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	5FE
404119 AR 0	HCA INC 6.500 2016 02		02/06/2007	CITIGROUP GLOBAL MARKETS		85,250	100,000	3,142	1
404119 AR 0	HCA INC 6.500 2016 02		02/06/2007	VARIOUS		765,688	900,000	28,185	5FE
440543 AB 2	HORNBECK OFFSHORE 6.125 2014 12		01/04/2007	J P MORGAN CHASE SECURITIES INC		716,250	750,000	4,849	3FE
448407 AF 3	HUTCHINSON TECHNOLOGY 3.250 2026 01		02/26/2007	MERRILL LYNCH CAPITAL MARKETS		969,480	1,030,000	4,000	4Z
451663 AA 6	IDEARC INC (144A) 8.000 2016 11		03/02/2007	VARIOUS		702,319	685,000	13,058	4FE
460690 AT 7	INTERPUBLIC GROUP (144A) 4.500 2023 03		02/23/2007	VARIOUS		570,869	465,000	9,474	1
46262E AB 1	IPAYMENT INC 9.750 2014 05		03/20/2007	SG AMERICAS LLC		102,863	100,000	3,467	5FE
465741 AJ 5	ITRON INC 2.500 2026 08		02/07/2007	UBS AG		52,144	45,000	34	4FE
471109 AB 4	JARDEN CORP 7.500 2017 05		02/08/2007	VARIOUS		292,900	290,000	0	1
471109 AB 4	JARDEN CORP 7.500 2017 05		02/14/2007	VARIOUS		4,869,216	4,850,000	799	4FE

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47508X AD 7	JEFFERSON SMURFIT CORP 7.500 2013 06		03/02/2007	WACHOVIA SECURITIES INC		211,775	215,000	4,300	4FE
481087 AC 8	JOSTENS IH CORP 7.625 2012 10		03/15/2007	DEUTSCHE BANC ALEX BROWN		313,163	305,000	10,069	4FE
000000 00 0	JPMMT 2007-A2 4A1M 5.813 2037 04		03/21/2007	J P MORGAN CHASE SECURITIES INC		25,046,875	25,000,000	117,067	1FE
502413 AW 7	L-3 COMMUNICATIONS CORP 3.000 2035 08		02/21/2007	LEHMAN BROTHERS		110,283	103,000	155	3FE
000000 00 0	LAMAR MEDIA CORP 7.000 2014 03		03/28/2007	J P MORGAN CHASE SECURITIES		1,000,000	1,000,000	0	3FE
521865 AQ 8	LEAR CORP 8.750 2016 12		03/20/2007	VARIOUS		1,180,725	1,200,000	20,125	4FE
502161 AJ 1	LSI LOGIC CORP 4.000 2010 05		01/24/2007	VARIOUS		163,406	150,000	1,233	4FE
552078 AX 5	LYONDELL CHEMICAL CO 8.250 2016 09		01/19/2007	VARIOUS		1,157,250	1,100,000	29,093	4FE
564055 AP 6	MANOR CARE INC 2.000 2036 06		01/30/2007	MORGAN STANLEY DEAN WITTER		34,524	30,000	102	2FE
576203 AH 6	MASSEY ENERGY CO (144A) 6.875 2013 12		03/26/2007	VARIOUS		1,488,050	1,570,000	30,095	4FE
577729 AC 0	MAXTOR CORP 6.800 2010 04		03/05/2007	VARIOUS		984,595	851,000	14,698	3FE
58446V AE 1	MEDIACOM BROADBAND 8.500 2015 10		01/16/2007	VARIOUS		356,126	350,000	7,329	4FE
552953 AG 6	MGM MIRAGE 5.875 2014 02		02/08/2007	CREDIT SUISSE FIRST BOSTON		2,805,000	3,000,000	81,271	3FE
552953 BB 6	MGM MIRAGE 7.625 2017 01		02/16/2007	VARIOUS		2,805,075	2,765,000	23,300	3FE
60467X AC 1	MIRANT NORTH AMERICA LLC 7.375 2013 12		01/10/2007	VARIOUS		265,850	260,000	852	4FE
61945A AD 9	MOSAIC CO (144A) 7.625 2016 12		01/30/2007	MORGAN STANLEY DEAN WITTER		221,225	215,000	2,751	3FE
628530 AG 2	MYLAN LABORATORIES INC 1.250 2012 03		03/02/2007	VARIOUS		2,021,669	1,975,000	0	2FE
640204 AG 8	NEIMAN MARCUS 9.000 2015 10		03/02/2007	VARIOUS		1,672,238	1,520,000	14,520	4FE
655844 AN 8	NORFOLK SOUTHERN CORP 8.625 2010 05		01/31/2007	BANC OF AMERICA SECURITIES LLC		185,948	170,000	3,258	2FE
62947Q AC 2	NXP BV (144A) 9.500 2015 10		01/19/2007	DEUTSCHE BANC ALEX BROWN		517,500	500,000	13,458	4FE
681904 AL 2	OMNICARE INC 3.250 2035 12		02/20/2007	JEFFERIES & CO INC		168,813	185,000	1,136	4FE
685564 AM 8	ORBITAL SCIENCES CORP (1 2.437 2027 01		02/21/2007	WACHOVIA SECURITIES INC		1,292,119	1,235,000	6,104	4FE
69073T AL 7	OWENS-BROCKWAY 6.750 2014 12		03/05/2007	VARIOUS		941,215	959,000	11,584	4FE
704549 AG 9	PEABODY ENERGY CORP 4.750 2066 12		01/12/2007	VARIOUS		304,538	315,000	1,164	1
707569 AL 3	PENN NATIONAL GAMING 6.750 2015 03		02/06/2007	BANC OF AMERICA SECURITIES LLC		721,875	750,000	22,219	4FE
708160 BQ 8	PENNEY (JC) CO INC 7.950 2017 04		01/24/2007	J P MORGAN CHASE SECURITIES INC		1,130,130	1,000,000	26,058	2FE
69337F AA 3	PGS SOLUTIONS (144A) 9.625 2015 02		02/07/2007	WACHOVIA BANK N.A		1,259,063	1,250,000	0	5FE
720279 AH 1	PIER 1 IMPORTS 6.375 2036 02		01/30/2007	MCMAHAN SECURITIES		23,438	25,000	739	1
720279 AH 1	PIER 1 IMPORTS 6.375 2036 02		03/30/2007	VARIOUS		28,375	30,000	591	5
721467 AE 8	PILGRIM'S PRIDE CORP 7.625 2015 05		02/28/2007	VARIOUS		3,789,419	3,785,000	1,316	4FE
721467 AF 5	PILGRIM'S PRIDE CORP 8.375 2017 05		01/19/2007	LEHMAN BROTHERS		275,000	275,000	0	1
72347Q AA 1	PINNACLE FOODS (144A) 9.250 2015 04		03/21/2007	LEHMAN BROTHERS		1,500,000	1,500,000	0	5FE
726505 AC 4	PLAINS EXPLORATION 7.000 2017 03		03/21/2007	VARIOUS		1,382,096	1,380,000	1,479	3FE
74439H AD 0	PSYCHIATRIC SOLUTIONS 7.750 2015 07		02/12/2007	DEUTSCHE BANC ALEX BROWN		251,250	250,000	1,615	4FE
747906 AE 5	QUANTUM CORP 4.375 2010 08		02/28/2007	VARIOUS		23,513	25,000	49	5FE
75040P AJ 7	RADIO ONE INC 6.375 2013 02		02/28/2007	BANC OF AMERICA SECURITIES LLC		171,575	180,000	4,508	4FE
75524D AA 8	RBS GLOBAL/REXNORD (144A 9.500 2014 08		02/01/2007	CREDIT SUISSE FIRST BOSTON		1,287,500	1,250,000	1,979	5FE
76010R AA 6	RENTAL SERVICE CORP (144 9.500 2014 12		01/26/2007	VARIOUS		105,313	100,000	1,676	5FE
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000 2036 07		02/09/2007	GREENWICH CAPITAL		85,559	85,001	184	1
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000 2036 07		02/09/2007	GREENWICH CAPITAL		9,407,223	9,345,890	20,249	1FE
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000 2037 01		01/22/2007	CREDIT SUISSE FIRST BOSTON		25,190,430	25,000,000	125,000	1FE
767754 BM 5	RITE AID CORP 8.625 2015 03		02/15/2007	CITIGROUP GLOBAL MARKETS		1,000,600	1,000,000	0	5FE
774477 AG 8	ROCKWOOD SPECIALTIES GRP 7.500 2014 11		02/05/2007	CREDIT SUISSE FIRST BOSTON		152,500	150,000	2,531	4FE
78355H JL 4	RYDER SYSTEM INC 5.850 2014 03		02/21/2007	CITIGROUP GLOBAL MARKETS		1,999,740	2,000,000	0	2FE
816074 AF 5	SEITEL ACTUISITION CORP 9.750 2014 02		02/09/2007	MORGAN STANLEY DEAN WITTER		325,000	325,000	0	1
816752 AA 7	SEMINOLE HARD ROCK (144A 7.847 2014 03		03/01/2007	MERRILL LYNCH CAPITAL MARKETS		2,001,253	2,000,000	0	4FE
817565 BM 5	SERVICE CORP INTL 7.625 2018 10		02/02/2007	VARIOUS		363,163	345,000	8,590	4FE
817565 BN 3	SERVICE CORP INTL (144A) 6.750 2015 04		03/28/2007	MERRILL LYNCH CAPITAL MARKETS		607,456	610,000	0	4FE
78412F AG 9	SESI LLC (144A) 1.500 2026 12		03/27/2007	VARIOUS		1,073,126	1,060,000	4,484	3FE
784121 AB 1	SFBC INTERNATIONAL INC 2.250 2024 08		02/28/2007	CREDIT SUISSE FIRST BOSTON		13,781	15,000	19	1
853666 AB 1	STANDARD MTR PRODS 6.750 2009 07		03/20/2007	VARIOUS		19,288	20,000	156	1
83272A AA 2	STONE CONTAINER (144A) 8.000 2017 03		03/12/2007	DEUTSCHE BANC ALEX BROWN		400,000	400,000	0	4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
861642 AE 6	STONE ENERGY 8.250 2011 12		03/01/2007	VARIOUS		1,253,750	1,250,000	22,401	5FE
866933 AK 0	SUN HEALTHCARE (144A) 9.125 2015 04		03/22/2007	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000	0	5FE
868536 AS 2	SUPERVALU INC 7.500 2014 11		03/02/2007	VARIOUS		381,988	365,000	9,640	4FE
88089P AE 3	TERRA CAPITAL (144A) 7.000 2017 02		02/09/2007	CITIGROUP GLOBAL MARKETS		3,972,350	4,000,000	4,667	4FE
88164R AA 5	TEVA PHARMACEUT FIN BV .500 2024 02		03/06/2007	VARIOUS		604,188	570,000	297	2FE
88163V AE 9	TEVA PHARMACEUTICALS FIN .250 2026 02		02/15/2007	LEHMAN BROTHERS		1,170,960	1,190,000	165	2FE
892335 AK 6	TOYS R US 7.875 2013 04		02/16/2007	MORGAN STANLEY DEAN WITTER		701,625	750,000	20,738	5FE
893647 AK 3	TRANSDIGM INC (144A) 7.750 2014 07		02/01/2007	VARIOUS		1,285,855	1,270,000	6,015	4FE
000000 00 0	TRANSDIGM INC 6.123 2013 06		02/09/2007	CREDIT SUISSE FIRST BOSTON		250,000	250,000	0	3FE
896215 AC 4	TRIMAS CORP 9.875 2012 06		01/29/2007	VARIOUS		1,501,125	1,500,000	16,006	5FE
896522 AF 6	TRINITY INDUSTRIES 3.875 2036 06		02/23/2007	VARIOUS		1,221,145	1,120,000	8,932	4FE
89855V AA 8	TUBE CITY IMS (144A) 9.750 2015 02		01/18/2007	CREDIT SUISSE FIRST BOSTON		1,007,625	1,000,000	0	1
918866 AP 9	VALASSIS COMMUNICATION (8.250 2015 03		02/27/2007	BEAR STEARNS & CO		265,000	265,000	0	1
918866 AP 9	VALASSIS COMMUNICATION (8.250 2015 03		03/27/2007	VARIOUS		3,060,656	3,080,000	8,800	4FE
918437 AB 0	VWR INTERNATIONAL 6.875 2012 04		02/22/2007	VARIOUS		556,550	560,000	12,978	5FE
93443M AC 5	WARNER CHILCOTT (144A) 8.750 2015 02		01/11/2007	VARIOUS		1,288,875	1,250,000	49,413	5FE
942683 AC 7	WATSON PHARMACEUTICALS I 1.750 2023 03		01/19/2007	JEFFERIES & CO INC		166,436	180,000	1,113	3FE
95081Q AH 7	WESCO DISTRIBUTION 7.500 2017 10		03/20/2007	SG AMERICAS LLC		503,063	500,000	16,458	4FE
95082P AF 2	WESCO INTERNATIONAL INC 1.750 2026 11		02/14/2007	VARIOUS		321,650	315,000	1,654	4FE
952355 AA 3	WEST CORP (144A) 9.500 2014 10		03/20/2007	SG AMERICAS LLC		154,294	150,000	5,898	5FE
983024 AM 2	WYETH 5.450 2017 04		03/22/2007	CITIGROUP GLOBAL MARKETS		1,995,860	2,000,000	0	1FE
983919 AC 5	XILINX INC (144A) 3.125 2037 03		03/06/2007	J P MORGAN CHASE SECURITIES INC		1,440,000	1,440,000	36	3FE
984756 AA 4	YANKEE ACQUISITION (144A 8.500 2015 02		03/22/2007	SG AMERICAS LLC		509,313	500,000	6,021	5FE
984756 AC 0	YANKEE ACQUISITION (144A 9.750 2017 02		02/01/2007	VARIOUS		759,563	750,000	0	5FE
003669 AJ 7	ABITIBI-CONSOLIDATED INC 8.375 2015 04	I	02/07/2007	BEAR STEARNS & CO		246,875	250,000	7,619	4FE
15101Q AB 4	CELESTICA INC 7.875 2011 07	I	02/15/2007	DEUTSCHE BANC ALEX BROWN		992,188	1,000,000	9,680	4FE
15101Q AC 2	CELESTICA INC 7.625 2013 07	I	01/03/2007	DEUTSCHE BANC ALEX BROWN		245,625	250,000	371	4FE
389914 AD 4	GREAT CANADIAN GAMING (1 7.250 2015 02	I	02/07/2007	VARIOUS		1,504,313	1,500,000	0	4FE
49455W AD 8	KINDER MORGAN FINANCE 5.700 2016 01	I	01/17/2007	VARIOUS		470,086	510,000	1,218	3FE
656568 AC 6	NORTEL NETWORKS CORP (14 1.750 2012 04	I	03/23/2007	CITIGROUP GLOBAL MARKETS		325,000	325,000	0	4FE
656568 AD 4	NORTEL NETWORKS CORP (14 2.125 2014 04	I	03/23/2007	CITIGROUP GLOBAL MARKETS		270,000	270,000	0	4FE
67000X AB 2	NOVELIS INC 7.250 2015 02	I	01/10/2007	VARIOUS		252,019	260,000	8,795	4FE
77531Q AM 0	ROGERS WIRELESS 7.500 2015 03	I	03/06/2007	MORGAN STANLEY DEAN WITTER		2,205,000	2,000,000	72,500	2FE
055451 AF 5	BHP BILLITON FINANCE 5.400 2017 03	F	03/26/2007	J P MORGAN CHASE SECURITIES INC		2,990,610	3,000,000	0	1FE
G1591# AA 0	BRITVIC 5.800 2014 02	F	01/25/2007	BARCLAYS CAPITAL INC		3,000,000	3,000,000	0	2Z
143658 AV 4	CARNIVAL CORP 1.132 2033 04	F	01/24/2007	VARIOUS		536,347	710,000	2,009	1FE
204386 AF 3	GEOPHYSIQUE 7.500 2015 05	F	02/02/2007	CREDIT SUISSE FIRST BOSTON		1,000,000	1,000,000	17,500	4FE
458204 AA 2	INTELSAT BERMUDA LTD (14 8.871 2015 01	F	01/09/2007	DEUTSCHE BANC ALEX BROWN		500,000	500,000	0	5FE
12669D XY 9	CWHL 2003-1 1A14 CMO 6.000 2033 03		03/31/2007	DIRECT WITH COMPANY		15,246	15,246	0	1FE
23383W AB 4	DCAT 2006-B A2 5.300 2008 10		03/26/2007	BANC OF AMERICA SECURITIES LLC		2,331,622	2,332,715	7,212	1FE
000000 00 0	DOMTAR CORP 7.088 2014 03	I	03/01/2007	J P MORGAN CHASE SECURITIES		3,000,000	3,000,000	0	3FE
40052K AB 4	GSALT 2006-1 A2 5.470 2009 02		03/21/2007	VARIOUS		5,020,313	5,020,000	8,390	1FE
4599999.	Total - Bonds - Industrial & Miscellaneous					283,450,556	281,594,828	1,803,807	XXX
6099997.	Total - Bonds - Part 3					563,696,549	544,889,828	2,544,679	XXX
6099999.	Total - Bonds					563,696,549	544,889,828	2,544,679	XXX
Preferred Stocks - Banks, Trust and Insurance Companies									
05518V AA 3	BAC CAPITAL TRUST XIV 5.63% PERPETUAL		02/12/2007	BANK OF AMERICA	3,000,000.000	3,000,000	0.00	0	P1LFE
G98255 12 1	XL CAPITAL LTD PFD STK 2/15/09 7.00%		02/07/2007	MERRILL LYNCH	14,700.000	389,550	0.00	0	P2U
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos					3,389,550	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous									
291525 20 2	EMMIS COMMS CORP SER A		02/06/2007	JEFFERIES & COMPANY INC	1,600.000	67,200	0.00	0	P5LFE
339072 40 7	FLEETWOOD ENTERPRISES 6% CONVREDEEM		01/03/2007	MILLER TABAK	600.000	18,600	0.00	0	P5UFE

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)
370442 71 7	GENERAL MOTORS CORP SER C 6.25%		02/14/2007	VARIOUS	89,200.000	2,218,260	0.00	0	P4LFE
83001P 50 5	SIX FLAGS INC PFD 7.25%		02/06/2007	MCMAHAN SECURITIES	800.000	18,760	0.00	0	P5LFE
832727 20 0	SMURFIT STONE 2/15/12 SER A CONV 7.00%		01/24/2007	BEAR STEARNS	2,690.000	64,218	0.00	0	P5LFE
G16962 20 4	BUNGE LTD 4.875% CONV REDEEM		01/29/2007	VARIOUS	1,900.000	206,725	0.00	0	P2UFE
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					2,593,763	XXX	0	XXX
6599997.	Total - Preferred Stocks - Part 3					5,983,313	XXX	0	XXX
6599999.	Total - Preferred Stocks					5,983,313	XXX	0	XXX
Common Stocks - Banks, Trust and Insurance Companies									
046265 10 4	ASTORIA FINANCIAL CORP		03/28/2007	NEUBERGER BERMAN	14,000.000	380,137	XXX	0	L
811656 10 7	SEABRIGHT INSURANCE HOLDINGS		03/01/2007	DISTRIBUTION FROM PARTNERSHIP	1,708.000	31,683	XXX	0	L
6799999.	Total - Common Stocks - Banks, Trust & Ins. Cos					411,820	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
01861G 10 0	ALLIANCE HOLDINGS GP LP		03/30/2007	NEUBERGER BERMAN	17,000.000	404,117	XXX	0	L
01881G 10 6	ALLIANCE BERNSTEIN HOLDING LP		03/29/2007	NEUBERGER BERMAN	12,000.000	1,029,076	XXX	0	L
096627 10 4	BOARDWALK PIPELINE PARTNERS LP		03/29/2007	NEUBERGER BERMAN	20,000.000	738,534	XXX	0	L
150185 10 6	CEDAR FAIR LP		03/28/2007	NEUBERGER BERMAN	15,500.000	447,355	XXX	0	L
22765Y 10 4	CROSSTEX ENERGY INC		03/05/2007	DISTRIBUTION FROM PARTNERSHIP	17,643.000	520,998	XXX	0	L
29273V 10 0	ENERGY TRANSFER EQUITY LP		03/30/2007	NEUBERGER BERMAN	35,000.000	1,280,543	XXX	0	L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS LP		03/30/2007	NEUBERGER BERMAN	55,000.000	1,755,784	XXX	0	L
313400 30 1	FREDDIE MAC		03/29/2007	NEUBERGER BERMAN	15,000.000	918,620	XXX	0	L
45173E 10 5	IKANOS COMMUNICATIONS INC		03/26/2007	DISTRIBUTION FROM PARTNERSHIP	1,352.000	11,208	XXX	0	L
456615 10 3	INERGY LP		03/30/2007	NEUBERGER BERMAN	18,000.000	577,106	XXX	0	L
49455U 10 0	KINDER MORGAN MANAGMENT LLC		03/29/2007	NEUBERGER BERMAN	24,000.000	1,228,045	XXX	0	L
570759 10 0	MARKWEST ENERGY PARTNERS LP		03/30/2007	NEUBERGER BERMAN	25,000.000	875,254	XXX	0	L
63900P 10 3	NATURAL RESOURCE PARTNERS LP		03/29/2007	NEUBERGER BERMAN	17,000.000	1,131,508	XXX	0	L
64104X 10 8	NESS TECHNOLOGIES INC		03/16/2007	DISTRIBUTION FROM PARTNERSHIP	1,320.000	16,830	XXX	0	A
67457P 30 9	OCCAM NETWORKS INC		02/20/2007	DISTRIBUTION FROM PARTNERSHIP	552.000	8,363	XXX	0	L
68268N 10 3	ONEOK PARTNERS LP		03/27/2007	NEUBERGER BERMAN	3,000.000	198,392	XXX	0	L
68338A 10 7	ON2 TECHNOLOGIES INC		03/27/2007	CONVERSION	3,072,129.000	3,072,129	XXX	0	L
707884 10 2	PENN VIRGINIA RESOURCE PARTNERS LP		03/30/2007	NEUBERGER BERMAN	26,000.000	715,681	XXX	0	L
70788P 10 5	PENN VIRGINIA GP HOLDINGS LP		03/29/2007	NEUBERGER BERMAN	6,900.000	172,176	XXX	0	L
726503 10 5	PLAINS ALL AMER PIPELINE LP		03/30/2007	NEUBERGER BERMAN	23,000.000	1,335,723	XXX	0	L
729251 10 8	PLUM CREEK TIMBER CO		03/28/2007	NEUBERGER BERMAN	10,000.000	386,673	XXX	0	L
744320 10 2	PRUDENTIAL FINANCIAL INC		01/02/2007	DIRECT	2,265.000	0	XXX	0	L
754907 10 3	RAYONIER INC		03/30/2007	NEUBERGER BERMAN	14,500.000	619,983	XXX	0	L
80589M 10 2	SCANA CORP		03/29/2007	NEUBERGER BERMAN	20,000.000	853,658	XXX	0	L
86722Q 10 8	SUNCOM WIRELESS HOLDING CL A		01/12/2007	DISTRIBUTION FROM PARTNERSHIP	27,861.000	32,876	XXX	0	A
872384 10 2	TEPPCO PARTNERS LP		03/21/2007	NEUBERGER BERMAN	2,000.000	87,846	XXX	0	L
883556 10 2	THERMO FISHER SCIENTIFIC INC		02/21/2007	DIRECT	0.000	0	XXX	0	L
89376V 10 0	TRANSMONTAIGNE PARTNERS LP		03/22/2007	NEUBERGER BERMAN	1,000.000	36,880	XXX	0	L
91914G 10 8	VALERO GP HOLDINGS LLC		03/30/2007	NEUBERGER BERMAN	70,000.000	1,943,932	XXX	0	L
947685 10 3	WEBSIDESTORY		01/24/2007	DISTRIBUTION FROM PARTNERSHIP	1,172.000	16,545	XXX	0	L
98156Q 10 8	WORLD WRESTLING ENTERTAINMENT INC		03/30/2007	NEUBERGER BERMAN	22,000.000	348,987	XXX	0	L
6899999.	Total - Common Stocks - Industrial & Miscellaneous					20,764,824	XXX	0	XXX
7299997.	Total - Common Stocks - Part 3					21,176,644	XXX	0	XXX
7299999.	Total - Common Stocks					21,176,644	XXX	0	XXX
7399999.	Total - Preferred and Common Stocks					27,159,957	XXX	0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					590,856,506	XXX	2,544,679	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

SCHEDULE D - PART 4

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

1	2	3	4	5	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 Desig- nation or Market Indicator (a)
Bonds - U.S. Government																					
3133X5 L3 0	FEDERAL HOME LOAN BANK 2.450		.03/23/2007	MATURED		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	182,729	03/23/2007	1
3128X2 LS 2	FHLMC NOTES 3.050		.01/19/2007	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	152,500	01/19/2007	1
31406G 5S 4	FN (10/1 ARM) 5.108		.03/26/2007	PAID ON PRINCIPAL		92,300	92,300	93,151	93,132	0	(832)	0	(832)	0	92,300	0	0	0	1,134	03/01/2035	1
31406L MX 3	FN (10/1 ARM) 5.107		.03/26/2007	PAID ON PRINCIPAL		74,111	74,111	74,759	74,744	0	(633)	0	(633)	0	74,111	0	0	0	906	02/01/2035	1
31406M BP 0	FN (10/1 ARM) 4.992		.03/26/2007	PAID ON PRINCIPAL		20,160	20,160	19,807	19,808	0	352	0	352	0	20,160	0	0	0	169	03/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.871		.03/26/2007	PAID ON PRINCIPAL		93,850	93,850	93,949	93,951	0	(101)	0	(101)	0	93,850	0	0	0	742	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.951		.03/26/2007	PAID ON PRINCIPAL		113,583	113,583	113,938	113,930	0	(347)	0	(347)	0	113,583	0	0	0	1,326	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.956		.01/25/2007	PAID ON PRINCIPAL		289,877	289,877	290,783	290,763	0	(886)	0	(886)	0	289,877	0	0	0	1,197	07/01/2035	1
31407E MK 6	FN (10/1 ARM) 4.970		.03/26/2007	PAID ON PRINCIPAL		229,403	229,403	227,324	227,356	0	2,047	0	2,047	0	229,403	0	0	0	2,749	07/01/2035	1
31407E MK 6	FN (10/1 ARM) 4.972		.01/25/2007	PAID ON PRINCIPAL		110,743	110,743	109,740	109,755	0	988	0	988	0	110,743	0	0	0	459	07/01/2035	1
31407J XF 4	FN (10/1 ARM) 4.689		.01/25/2007	PAID ON PRINCIPAL		15,893	15,893	15,637	15,641	0	252	0	252	0	15,893	0	0	0	62	08/01/2035	1
31407J XF 4	FN (10/1 ARM) 4.690		.03/26/2007	PAID ON PRINCIPAL		128,260	128,260	126,195	126,230	0	2,030	0	2,030	0	128,260	0	0	0	1,064	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) 4.471		.01/25/2007	PAID ON PRINCIPAL		115,778	115,778	115,254	115,257	0	521	0	521	0	115,778	0	0	0	431	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) 4.472		.03/26/2007	PAID ON PRINCIPAL		688,671	688,671	685,551	685,573	0	3,098	0	3,098	0	688,671	0	0	0	7,050	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) 4.456		.03/26/2007	PAID ON PRINCIPAL		298,565	298,565	297,107	297,133	0	1,433	0	1,433	0	298,565	0	0	0	2,266	04/01/2035	1
31406M 6S 0	FN (3/1 ARM) 4.458		.01/25/2007	PAID ON PRINCIPAL		395,857	395,857	393,924	393,957	0	1,900	0	1,900	0	395,857	0	0	0	1,471	04/01/2035	1
31406W LD 4	FN (3/1 ARM) 4.508		.03/26/2007	PAID ON PRINCIPAL		1,996	1,996	1,987	1,987	0	9	0	9	0	1,996	0	0	0	18	06/01/2035	1
31407C D8 7	FN (3/1 ARM) 4.408		.01/25/2007	PAID ON PRINCIPAL		353,329	353,329	350,872	350,932	0	2,397	0	2,397	0	353,329	0	0	0	1,298	07/25/2035	1
31407C D8 7	FN (3/1 ARM) 4.421		.03/26/2007	PAID ON PRINCIPAL		270,260	270,260	268,381	268,426	0	1,834	0	1,834	0	270,260	0	0	0	2,919	07/25/2035	1
31403K 3F 8	FN (5/1 ARM) 4.429		.03/26/2007	PAID ON PRINCIPAL		124,840	124,840	123,981	124,002	0	838	0	838	0	124,840	0	0	0	930	11/01/2033	1
31403V G4 5	FN (5/1 ARM) 4.396		.03/26/2007	PAID ON PRINCIPAL		202,900	202,900	201,093	201,117	0	1,783	0	1,783	0	202,900	0	0	0	1,505	01/01/2034	1
31405R UD 6	FN (7/1 ARM) 4.910		.01/25/2007	PAID ON PRINCIPAL		191,466	191,466	191,287	191,292	0	174	0	174	0	191,466	0	0	0	783	12/01/2034	1
31405R UD 6	FN (7/1 ARM) 4.913		.03/26/2007	PAID ON PRINCIPAL		2,504	2,504	2,502	2,502	0	2	0	2	0	2,504	0	0	0	26	12/01/2034	1
912828 DN 7	U S TREASURY NOTES 3.375		.02/28/2007	MATURED		250,000,000	250,000,000	246,861,328	249,491,582	0	508,419	0	508,419	0	250,000,000	0	0	0	4,218,750	02/28/2007	1
36202C 3X 9	GNMA II PASS #00002614 6.000		.03/20/2007	PAID ON PRINCIPAL		23,707	23,707	22,981	23,008	0	699	0	699	0	23,707	0	0	0	198	07/20/2028	1
36202D 6D 8	GNMA II PASS #00003568 5.000		.03/20/2007	PAID ON PRINCIPAL		684,804	684,804	680,524	680,543	0	4,261	0	4,261	0	684,804	0	0	0	5,628	06/20/2034	1
36202E BU 2	GNMA II PASS #00003651 5.000		.03/20/2007	PAID ON PRINCIPAL		1,779,462	1,779,462	1,768,340	1,768,753	0	10,709	0	10,709	0	1,779,462	0	0	0	13,402	12/20/2034	1
36202E DD 8	GNMA II PASS #00003700 4.500		.03/20/2007	PAID ON PRINCIPAL		230,527	230,527	218,316	218,611	0	11,916	0	11,916	0	230,527	0	0	0	1,879	04/20/2035	1
36202E ET 2	GNMA II PASS #00003746 4.500		.03/20/2007	PAID ON PRINCIPAL		809,395	809,395	771,401	773,066	0	36,328	0	36,328	0	809,395	0	0	0	5,929	08/20/2035	1
36202E E7 0	GNMA II PASS #00003758 4.500		.03/20/2007	PAID ON PRINCIPAL		348,642	348,642	332,735	333,758	0	14,884	0	14,884	0	348,642	0	0	0	2,509	09/20/2035	1
36202E E8 8	GNMA II PASS #00003759 5.000		.03/20/2007	PAID ON PRINCIPAL		433,418	433,418	432,131	432,182	0	1,235	0	1,235	0	433,418	0	0	0	3,524	09/20/2035	1
36202E FL 8	GNMA II PASS #00003771 4.500		.03/20/2007	PAID ON PRINCIPAL		354,168	354,168	340,610	341,552	0	12,616	0	12,616	0	354,168	0	0	0	2,412	10/20/2035	1
36202E F2 0	GNMA II PASS #00003785 5.000		.03/20/2007	PAID ON PRINCIPAL		936,932	936,932	917,169	918,522	0	18,410	0	18,410	0	936,932	0	0	0	7,640	11/20/2035	1
36202E HF 9	GNMA II PASS #00003830 5.500		.03/20/2007	PAID ON PRINCIPAL		503,948	503,948	483,239	483,900	0	20,048	0	20,048	0	503,948	0	0	0	4,636	03/20/2036	1
362050 EL 6	GNMA PASS TH #00021739 9.000		.03/15/2007	PAID ON PRINCIPAL		226	226	227	225	0	0	0	0	0	226	0	0	0	3	11/15/2008	1
362050 LS 3	GNMA PASS TH #00021937 9.000		.03/15/2007	PAID ON PRINCIPAL		227	227	227	226	0	0	0	0	0	227	0	0	0	3	08/15/2008	1
362050 L3 8	GNMA PASS TH #00021946 9.000		.03/15/2007	PAID ON PRINCIPAL		442	442	448	442	0	0	0	0	0	442	0	0	0	7	09/15/2008	1
362050 ZA 7	GNMA PASS TH #00022337 9.000		.03/15/2007	PAID ON PRINCIPAL		229	229	230	229	0	0	0	0	0	229	0	0	0	3	09/15/2008	1
362051 C5 1	GNMA PASS TH #00022592 9.000		.03/15/2007	PAID ON PRINCIPAL		714	714	716	713	0	1	0	1	0	714	0	0	0	11	08/15/2008	1
362051 TV 6	GNMA PASS TH #00023064 9.000		.03/15/2007	PAID ON PRINCIPAL		523	523	524	522	0	1	0	1	0	523	0	0	0	8	09/15/2008	1
362051 XW 9	GNMA PASS TH #00023193 9.000		.03/15/2007	PAID ON PRINCIPAL		445	445	446	444	0	1	0	1	0	445	0	0	0	7	03/15/2009	1
362052 A5 1	GNMA PASS TH #00023428 9.000		.03/15/2007	PAID ON PRINCIPAL		493	493	498	493	0	0	0	0	0	493	0	0	0	7	11/15/2008	1
362052 EU 2	GNMA PASS TH #00023547 9.000		.03/15/2007	PAID ON PRINCIPAL		1,245	1,245	1,249	1,242	0	2	0	2	0	1,245	0	0	0	15	09/15/2008	1
362052 GQ 9	GNMA PASS TH #00023607 9.000		.03/15/2007	PAID ON PRINCIPAL		1,044	1,044	1,058	1,045	0	(1)	0	(1)	0	1,044	0	0	0	16	11/15/2008	1
362052 HU 9	GNMA PASS TH #00023643 9.000		.03/15/2007	PAID ON PRINCIPAL		477	477	478	476	0	1	0	1	0	477	0	0	0	7	12/15/2008	1
362052 MW 9	GNMA PASS TH #00023773 9.000		.03/15/2007	PAID ON PRINCIPAL		639	639	642	638	0	1	0	1	0	639	0	0	0	11	12/15/2008	1
362052 Q5 4	GNMA PASS TH #00023876 9.000		.03/15/2007	PAID ON PRINCIPAL		1,692	1,692	1,715	1,693	0	(1)	0	(1)	0	1,692	0	0	0	25	10/15/2008	1
362052 RL 8	GNMA PASS TH #00023891 9.000		.03/15/2007	PAID ON PRINCIPAL		207	207	208	207	0	0	0	0	0	207	0	0	0	3	10/15/2008	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 Desig- nation or Market Indicator (a)
362052 RM 6	GNMA PASS TH #00023892 9.000		.03/15/2007	PAID ON PRINCIPAL		260	260	261	259	0	0	0	0	0	260	0	0	0	4	10/15/2008	1
362052 TK 8	GNMA PASS TH #00023954 9.000		.03/15/2007	PAID ON PRINCIPAL		1,118	1,118	1,122	1,116	0	2	0	2	0	1,118	0	0	0	17	12/15/2008	1
362052 T9 3	GNMA PASS TH #00023976 9.000		.03/15/2007	PAID ON PRINCIPAL		362	362	364	362	0	1	0	1	0	362	0	0	0	5	11/15/2008	1
362052 WZ 1	GNMA PASS TH #00024064 9.000		.03/15/2007	PAID ON PRINCIPAL		32	32	32	32	0	(0)	0	(0)	0	32	0	0	0	0	11/15/2008	1
362052 3J 9	GNMA PASS TH #00024201 9.000		.03/15/2007	PAID ON PRINCIPAL		798	798	801	796	0	2	0	2	0	798	0	0	0	12	09/15/2008	1
362053 EY 2	GNMA PASS TH #00024451 9.000		.03/15/2007	PAID ON PRINCIPAL		2,049	2,049	2,056	2,044	0	4	0	4	0	2,049	0	0	0	30	11/15/2008	1
362053 UJ 7	GNMA PASS TH #00024885 9.000		.03/15/2007	PAID ON PRINCIPAL		190	190	191	190	0	0	0	0	0	190	0	0	0	3	10/15/2008	1
362053 VU 1	GNMA PASS TH #00024927 9.000		.03/15/2007	PAID ON PRINCIPAL		500	500	506	500	0	(0)	0	(0)	0	500	0	0	0	8	08/15/2008	1
362054 RJ 9	GNMA PASS TH #00025689 9.000		.03/15/2007	PAID ON PRINCIPAL		340	340	342	340	0	1	0	1	0	340	0	0	0	5	09/15/2008	1
362054 T9 9	GNMA PASS TH #00025776 9.000		.03/15/2007	PAID ON PRINCIPAL		1,892	1,892	1,899	1,889	0	3	0	3	0	1,892	0	0	0	28	09/15/2008	1
362054 UP 1	GNMA PASS TH #00025790 9.000		.03/15/2007	PAID ON PRINCIPAL		295	295	296	294	0	1	0	1	0	295	0	0	0	4	08/15/2008	1
362054 UY 2	GNMA PASS TH #00025799 9.000		.03/15/2007	PAID ON PRINCIPAL		268	268	269	268	0	1	0	1	0	268	0	0	0	4	09/15/2008	1
362054 7K 8	GNMA PASS TH #00026098 9.000		.03/15/2007	PAID ON PRINCIPAL		1,867	1,867	1,874	1,864	0	3	0	3	0	1,867	0	0	0	18	09/15/2008	1
362055 B2 0	GNMA PASS TH #00026157 9.000		.03/15/2007	PAID ON PRINCIPAL		613	613	615	612	0	1	0	1	0	613	0	0	0	9	10/15/2008	1
362055 B3 8	GNMA PASS TH #00026158 9.000		.03/15/2007	PAID ON PRINCIPAL		793	793	796	791	0	1	0	1	0	793	0	0	0	14	10/15/2008	1
362055 DP 7	GNMA PASS TH #00026210 9.000		.03/15/2007	PAID ON PRINCIPAL		718	718	721	717	0	1	0	1	0	718	0	0	0	11	11/15/2008	1
362055 EE 1	GNMA PASS TH #00026233 9.000		.03/15/2007	PAID ON PRINCIPAL		8,520	8,520	8,552	8,505	0	16	0	16	0	8,520	0	0	0	183	08/15/2008	1
362055 K4 6	GNMA PASS TH #00026415 9.000		.03/15/2007	PAID ON PRINCIPAL		314	314	316	314	0	1	0	1	0	314	0	0	0	5	09/15/2008	1
362055 LQ 6	GNMA PASS TH #00026435 9.000		.03/15/2007	PAID ON PRINCIPAL		1,133	1,133	1,138	1,132	0	2	0	2	0	1,133	0	0	0	21	12/15/2008	1
362055 NW 1	GNMA PASS TH #00026505 9.000		.03/15/2007	PAID ON PRINCIPAL		602	602	604	601	0	1	0	1	0	602	0	0	0	9	12/15/2008	1
362055 PM 1	GNMA PASS TH #00026528 9.000		.03/15/2007	PAID ON PRINCIPAL		478	478	480	477	0	1	0	1	0	478	0	0	0	7	10/15/2008	1
362055 QZ 1	GNMA PASS TH #00026572 9.000		.03/15/2007	PAID ON PRINCIPAL		773	773	776	772	0	1	0	1	0	773	0	0	0	12	02/15/2009	1
362055 SN 6	GNMA PASS TH #00026625 9.000		.03/15/2007	PAID ON PRINCIPAL		555	555	557	554	0	1	0	1	0	555	0	0	0	8	12/15/2008	1
362055 SW 6	GNMA PASS TH #00026633 9.000		.03/15/2007	PAID ON PRINCIPAL		602	602	610	602	0	0	0	0	0	602	0	0	0	9	02/15/2009	1
362055 TE 5	GNMA PASS TH #00026649 9.000		.03/15/2007	PAID ON PRINCIPAL		864	864	868	863	0	1	0	1	0	864	0	0	0	13	06/15/2009	1
362055 TK 1	GNMA PASS TH #00026654 9.000		.03/15/2007	PAID ON PRINCIPAL		1,167	1,167	1,171	1,164	0	3	0	3	0	1,167	0	0	0	17	12/15/2008	1
362055 U7 8	GNMA PASS TH #00026706 9.000		.03/15/2007	PAID ON PRINCIPAL		434	434	435	433	0	1	0	1	0	434	0	0	0	7	11/15/2008	1
362055 VZ 5	GNMA PASS TH #00026732 9.000		.03/15/2007	PAID ON PRINCIPAL		430	430	432	429	0	1	0	1	0	430	0	0	0	7	10/15/2008	1
362055 W9 2	GNMA PASS TH #00026772 9.000		.03/15/2007	PAID ON PRINCIPAL		1,250	1,250	1,255	1,248	0	2	0	2	0	1,250	0	0	0	19	10/15/2008	1
362055 XX 8	GNMA PASS TH #00026794 9.000		.03/15/2007	PAID ON PRINCIPAL		606	606	614	606	0	(0)	0	(0)	0	606	0	0	0	9	10/15/2008	1
362055 XZ 3	GNMA PASS TH #00026796 9.000		.03/15/2007	PAID ON PRINCIPAL		663	663	665	661	0	1	0	1	0	663	0	0	0	10	10/15/2008	1
362055 YF 6	GNMA PASS TH #00026810 9.000		.03/15/2007	PAID ON PRINCIPAL		171	171	172	171	0	0	0	0	0	171	0	0	0	3	09/15/2008	1
362055 YS 8	GNMA PASS TH #00026821 9.000		.03/15/2007	PAID ON PRINCIPAL		375	375	376	374	0	1	0	1	0	375	0	0	0	6	10/15/2008	1
362055 2T 1	GNMA PASS TH #00026886 9.000		.03/15/2007	PAID ON PRINCIPAL		773	773	776	771	0	1	0	1	0	773	0	0	0	12	09/15/2008	1
362055 3N 3	GNMA PASS TH #00026905 9.000		.03/15/2007	PAID ON PRINCIPAL		318	318	320	318	0	1	0	1	0	318	0	0	0	5	10/15/2008	1
362056 EA 7	GNMA PASS TH #00027129 9.000		.03/15/2007	PAID ON PRINCIPAL		193	193	194	193	0	0	0	0	0	193	0	0	0	3	02/15/2009	1
362056 FM 0	GNMA PASS TH #00027172 9.000		.03/15/2007	PAID ON PRINCIPAL		2,237	2,237	2,245	2,233	0	4	0	4	0	2,237	0	0	0	33	11/15/2008	1
362056 GD 9	GNMA PASS TH #00027196 9.000		.03/15/2007	PAID ON PRINCIPAL		2,440	2,440	2,449	2,435	0	5	0	5	0	2,440	0	0	0	36	09/15/2008	1
362056 HF 3	GNMA PASS TH #00027230 9.000		.03/15/2007	PAID ON PRINCIPAL		243	243	247	243	0	0	0	0	0	243	0	0	0	4	09/15/2008	1
362056 J4 6	GNMA PASS TH #00027283 9.000		.03/15/2007	PAID ON PRINCIPAL		223	223	224	222	0	0	0	0	0	223	0	0	0	3	10/15/2008	1
362056 PV 9	GNMA PASS TH #00027436 9.000		.03/15/2007	PAID ON PRINCIPAL		1,699	1,699	1,705	1,696	0	3	0	3	0	1,699	0	0	0	26	11/15/2008	1
362056 QG 1	GNMA PASS TH #00027455 9.000		.03/15/2007	PAID ON PRINCIPAL		435	435	437	435	0	1	0	1	0	435	0	0	0	5	10/15/2008	1
362056 QJ 5	GNMA PASS TH #00027457 9.000		.03/15/2007	PAID ON PRINCIPAL		1,042	1,042	1,045	1,039	0	2	0	2	0	1,042	0	0	0	15	10/15/2008	1
362056 RQ 8	GNMA PASS TH #00027495 9.000		.03/15/2007	PAID ON PRINCIPAL		444	444	446	443	0	1	0	1	0	444	0	0	0	7	01/15/2009	1
362056 RY 1	GNMA PASS TH #00027503 9.000		.03/15/2007	PAID ON PRINCIPAL		497	497	503	497	0	(0)	0	(0)	0	497	0	0	0	7	11/15/2008	1
362056 SA 2	GNMA PASS TH #00027513 9.000		.03/15/2007	PAID ON PRINCIPAL		1,111	1,111	1,115	1,108	0	2	0	2	0	1,111	0	0	0	17	12/15/2008	1
362056 TC 7	GNMA PASS TH #00027547 9.000		.03/15/2007	PAID ON PRINCIPAL		109	109	109	109	0	0	0	0	0	109	0	0	0	2	10/15/2008	1
362056 TF 0	GNMA PASS TH #00027550 9.000		.03/15/2007	PAID ON PRINCIPAL		356	356	358	356	0	1	0	1	0	356	0	0	0	5	12/15/2008	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 Desig- nation or Market Indicator (a)
362056 TH 6	GNMA PASS TH #00027552 9.000	...	.03/15/2007	PAID ON PRINCIPAL		313	313	314	312	0	0	0	0	0	313	0	0	0	5	12/15/2008	1
362056 UK 7	GNMA PASS TH #00027586 9.000	...	.03/15/2007	PAID ON PRINCIPAL		229	229	230	229	0	0	0	0	0	229	0	0	0	3	03/15/2009	1
362056 XU 2	GNMA PASS TH #00027691 9.000	...	.03/15/2007	PAID ON PRINCIPAL		1,660	1,660	1,667	1,658	0	3	0	3	0	1,660	0	0	0	34	10/15/2008	1
362056 3F 8	GNMA PASS TH #00027798 9.000	...	.03/15/2007	PAID ON PRINCIPAL		1,848	1,848	1,855	1,844	0	3	0	3	0	1,848	0	0	0	31	10/15/2008	1
362056 3W 1	GNMA PASS TH #00027813 9.000	...	.03/15/2007	PAID ON PRINCIPAL		280	280	284	280	0	(0)	0	(0)	0	280	0	0	0	4	11/15/2008	1
362056 4R 1	GNMA PASS TH #00027832 9.000	...	.03/15/2007	PAID ON PRINCIPAL		4,330	4,330	4,346	4,321	0	9	0	9	0	4,330	0	0	0	74	12/15/2008	1
362056 6T 5	GNMA PASS TH #00027882 9.000	...	.03/15/2007	PAID ON PRINCIPAL		347	347	348	346	0	1	0	1	0	347	0	0	0	5	12/15/2008	1
362056 7M 9	GNMA PASS TH #00027900 9.000	...	.03/15/2007	PAID ON PRINCIPAL		2,250	2,250	2,259	2,246	0	4	0	4	0	2,250	0	0	0	21	11/15/2008	1
362057 BE 0	GNMA PASS TH #00027937 9.000	...	.02/15/2007	PAID ON PRINCIPAL		6,521	6,521	6,545	6,508	0	12	0	12	0	6,521	0	0	0	96	10/15/2008	1
362057 CN 9	GNMA PASS TH #00027977 9.000	...	.03/15/2007	PAID ON PRINCIPAL		257	257	258	256	0	0	0	0	0	257	0	0	0	4	11/15/2008	1
362057 CP 4	GNMA PASS TH #00027978 9.000	...	.03/15/2007	PAID ON PRINCIPAL		198	198	199	198	0	0	0	0	0	198	0	0	0	3	12/15/2008	1
362057 FC 0	GNMA PASS TH #00028063 9.000	...	.03/15/2007	PAID ON PRINCIPAL		343	343	344	343	0	1	0	1	0	343	0	0	0	5	11/15/2008	1
362057 F7 1	GNMA PASS TH #00028090 9.000	...	.03/15/2007	PAID ON PRINCIPAL		1,198	1,198	1,202	1,196	0	2	0	2	0	1,198	0	0	0	11	12/15/2008	1
362057 NB 3	GNMA PASS TH #00028286 9.000	...	.03/15/2007	PAID ON PRINCIPAL		357	357	359	357	0	1	0	1	0	357	0	0	0	5	12/15/2008	1
362057 NT 4	GNMA PASS TH #00028302 9.000	...	.03/15/2007	PAID ON PRINCIPAL		1,290	1,290	1,295	1,288	0	2	0	2	0	1,290	0	0	0	19	12/15/2008	1
362057 VX 6	GNMA PASS TH #00028530 9.000	...	.03/15/2007	PAID ON PRINCIPAL		417	417	423	417	0	(0)	0	(0)	0	417	0	0	0	6	12/15/2008	1
362057 V2 4	GNMA PASS TH #00028533 9.000	...	.03/15/2007	PAID ON PRINCIPAL		428	428	430	427	0	1	0	1	0	428	0	0	0	6	12/15/2008	1
362057 YB 1	GNMA PASS TH #00028606 9.000	...	.03/15/2007	PAID ON PRINCIPAL		863	863	867	862	0	1	0	1	0	863	0	0	0	12	02/15/2009	1
362057 Z4 6	GNMA PASS TH #00028663 9.000	...	.03/15/2007	PAID ON PRINCIPAL		527	527	529	526	0	1	0	1	0	527	0	0	0	9	05/15/2009	1
362057 5K 3	GNMA PASS TH #00028750 9.000	...	.03/15/2007	PAID ON PRINCIPAL		1,880	1,880	1,887	1,877	0	4	0	4	0	1,880	0	0	0	25	12/15/2008	1
362058 BE 8	GNMA PASS TH #00028837 9.000	...	.03/15/2007	PAID ON PRINCIPAL		550	550	558	550	0	0	0	0	0	550	0	0	0	8	02/15/2009	1
362058 BY 4	GNMA PASS TH #00028855 9.000	...	.03/15/2007	PAID ON PRINCIPAL		208	208	209	208	0	0	0	0	0	208	0	0	0	3	12/15/2008	1
362058 SM 2	GNMA PASS TH #00029324 9.000	...	.03/15/2007	PAID ON PRINCIPAL		116	116	116	115	0	0	0	0	0	116	0	0	0	2	01/15/2009	1
362058 W6 2	GNMA PASS TH #00029469 9.000	...	.03/15/2007	PAID ON PRINCIPAL		255	255	259	256	0	(0)	0	(0)	0	255	0	0	0	4	01/15/2009	1
362058 XV 6	GNMA PASS TH #00029492 9.000	...	.03/15/2007	PAID ON PRINCIPAL		450	450	451	449	0	0	0	0	0	450	0	0	0	7	02/15/2009	1
362058 YG 8	GNMA PASS TH #00029511 9.000	...	.03/15/2007	PAID ON PRINCIPAL		208	208	210	208	0	(0)	0	(0)	0	208	0	0	0	3	04/15/2009	1
362059 AV 9	GNMA PASS TH #00029720 9.000	...	.03/15/2007	PAID ON PRINCIPAL		85	85	85	85	0	0	0	0	0	85	0	0	0	1	02/15/2009	1
362059 AX 5	GNMA PASS TH #00029722 9.000	...	.03/15/2007	PAID ON PRINCIPAL		383	383	385	383	0	1	0	1	0	383	0	0	0	6	03/15/2009	1
362059 HZ 3	GNMA PASS TH #00029948 9.000	...	.03/15/2007	PAID ON PRINCIPAL		614	614	617	614	0	1	0	1	0	614	0	0	0	9	05/15/2009	1
362059 M7 9	GNMA PASS TH #00030082 9.000	...	.03/15/2007	PAID ON PRINCIPAL		539	539	547	540	0	(1)	0	(1)	0	539	0	0	0	8	02/15/2009	1
362059 TV 9	GNMA PASS TH #00030264 9.000	...	.03/15/2007	PAID ON PRINCIPAL		831	831	842	831	0	(1)	0	(1)	0	831	0	0	0	12	05/15/2009	1
362059 WE 3	GNMA PASS TH #00030345 9.000	...	.03/15/2007	PAID ON PRINCIPAL		1,131	1,131	1,135	1,129	0	2	0	2	0	1,131	0	0	0	17	03/15/2009	1
362059 X3 6	GNMA PASS TH #00030398 9.000	...	.03/15/2007	PAID ON PRINCIPAL		201	201	204	202	0	(0)	0	(0)	0	201	0	0	0	3	06/15/2009	1
362059 ZH 3	GNMA PASS TH #00030444 9.000	...	.03/15/2007	PAID ON PRINCIPAL		1,402	1,402	1,407	1,399	0	3	0	3	0	1,402	0	0	0	21	05/15/2009	1
362060 FR 1	GNMA PASS TH #00030776 9.000	...	.03/15/2007	PAID ON PRINCIPAL		315	315	320	316	0	(0)	0	(0)	0	315	0	0	0	5	03/15/2009	1
362060 GX 7	GNMA PASS TH #00030814 9.000	...	.03/15/2007	PAID ON PRINCIPAL		262	262	263	261	0	0	0	0	0	262	0	0	0	4	04/15/2009	1
362060 HD 0	GNMA PASS TH #00030828 9.000	...	.03/15/2007	PAID ON PRINCIPAL		924	924	928	923	0	1	0	1	0	924	0	0	0	14	06/15/2009	1
362060 KU 8	GNMA PASS TH #00030907 9.000	...	.03/15/2007	PAID ON PRINCIPAL		262	262	263	262	0	0	0	0	0	262	0	0	0	4	04/15/2009	1
362060 K6 1	GNMA PASS TH #00030917 9.000	...	.03/15/2007	PAID ON PRINCIPAL		6,628	6,628	6,653	6,618	0	11	0	11	0	6,628	0	0	0	98	05/15/2009	1
362060 LD 5	GNMA PASS TH #00030924 9.000	...	.03/15/2007	PAID ON PRINCIPAL		87	87	87	87	0	0	0	0	0	87	0	0	0	1	05/15/2009	1
362060 QM 0	GNMA PASS TH #00031060 9.000	...	.03/15/2007	PAID ON PRINCIPAL		539	539	546	540	0	(0)	0	(0)	0	539	0	0	0	8	03/15/2009	1
362060 UJ 2	GNMA PASS TH #00031185 9.000	...	.03/15/2007	PAID ON PRINCIPAL		1,018	1,018	1,022	1,017	0	1	0	1	0	1,018	0	0	0	15	04/15/2009	1
362060 Z3 2	GNMA PASS TH #00031362 9.000	...	.03/15/2007	PAID ON PRINCIPAL		1,428	1,428	1,434	1,425	0	3	0	3	0	1,428	0	0	0	21	04/15/2009	1
362061 MB 6	GNMA PASS TH #00031854 9.000	...	.03/15/2007	PAID ON PRINCIPAL		676	676	678	675	0	1	0	1	0	676	0	0	0	10	05/15/2009	1
362062 PH 8	GNMA PASS TH #00032824 9.000	...	.03/15/2007	PAID ON PRINCIPAL		629	629	631	628	0	1	0	1	0	629	0	0	0	9	05/15/2009	1
362064 R3 3	GNMA PASS TH #00034706 9.000	...	.03/15/2007	PAID ON PRINCIPAL		289	289	290	289	0	1	0	1	0	289	0	0	0	4	12/15/2008	1
36216C KY 2	GNMA PASS TH #00160611 9.500	...	.03/15/2007	PAID ON PRINCIPAL		128	128	137	139	0	(11)	0	(11)	0	128	0	0	0	2	09/15/2016	1
36216E TY 9	GNMA PASS TH #00162667 9.500	...	.03/15/2007	PAID ON PRINCIPAL		27	27	28	29	0	(2)	0	(2)	0	27	0	0	0	0	09/15/2019	1
36216G N3 8	GNMA PASS TH #00164310 9.500	...	.03/15/2007	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	0	09/15/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Desig- nation or Market Indicator (a)
36216H W9 3	GNMA PASS TH #00165472 9.000		.03/15/2007	PAID ON PRINCIPAL		.4	.4	.4	.4	.0	(0)	.0	(0)	.0	.4	.0	.0	.0	.0	04/15/2018	1
362160 Q9 7	GNMA PASS TH #00179680 9.500		.03/15/2007	PAID ON PRINCIPAL		2,999	2,999	3,197	3,131	.0	(132)	.0	(132)	.0	2,999	.0	.0	.0	.25	10/15/2016	1
362161 7E 5	GNMA PASS TH #00180993 9.500		.03/15/2007	PAID ON PRINCIPAL		156	156	166	162	.0	(6)	.0	(6)	.0	156	.0	.0	.0	.3	11/15/2019	1
362164 W5 0	GNMA PASS TH #00183468 9.500		.03/15/2007	PAID ON PRINCIPAL		326	326	348	350	.0	(24)	.0	(24)	.0	326	.0	.0	.0	.8	10/15/2016	1
362167 NJ 3	GNMA PASS TH #00185893 9.500		.03/15/2007	PAID ON PRINCIPAL		43	43	46	47	.0	(3)	.0	(3)	.0	43	.0	.0	.0	.1	10/15/2016	1
36217D UZ 5	GNMA PASS TH #00190600 9.500		.03/15/2007	PAID ON PRINCIPAL		1,018	1,018	1,085	1,058	.0	(40)	.0	(40)	.0	1,018	.0	.0	.0	.17	08/15/2016	1
36217J QQ 7	GNMA PASS TH #00194963 9.000		.03/15/2007	PAID ON PRINCIPAL		30	30	33	32	.0	(1)	.0	(1)	.0	30	.0	.0	.0	.0	09/15/2019	1
36217S TL 5	GNMA PASS TH #00202255 9.500		.03/15/2007	PAID ON PRINCIPAL		37	37	40	40	.0	(2)	.0	(2)	.0	37	.0	.0	.0	.1	08/15/2017	1
36217T CA 5	GNMA PASS TH #00202665 9.500		.03/15/2007	PAID ON PRINCIPAL		79	79	84	85	.0	(6)	.0	(6)	.0	79	.0	.0	.0	.1	11/15/2019	1
36217T CQ 0	GNMA PASS TH #00202679 9.500		.03/15/2007	PAID ON PRINCIPAL		12	12	13	13	.0	(1)	.0	(1)	.0	12	.0	.0	.0	.0	12/15/2019	1
362172 N4 6	GNMA PASS TH #00210211 9.500		.03/15/2007	PAID ON PRINCIPAL		26	26	28	28	.0	(2)	.0	(2)	.0	26	.0	.0	.0	.0	07/15/2017	1
36218J 4S 6	GNMA PASS TH #00224133 9.000		.03/15/2007	PAID ON PRINCIPAL		103	103	110	107	.0	(5)	.0	(5)	.0	103	.0	.0	.0	.2	06/15/2018	1
36218K U4 7	GNMA PASS TH #00224803 7.500		.03/15/2007	PAID ON PRINCIPAL		3,076	3,076	3,195	3,082	.0	(6)	.0	(6)	.0	3,076	.0	.0	.0	.35	03/15/2008	1
36218X 3Z 0	GNMA PASS TH #00235816 9.500		.03/15/2007	PAID ON PRINCIPAL		285	285	304	303	.0	(18)	.0	(18)	.0	285	.0	.0	.0	.5	06/15/2018	1
36219L BK 9	GNMA PASS TH #00252142 9.500		.03/15/2007	PAID ON PRINCIPAL		73	73	78	78	.0	(5)	.0	(5)	.0	73	.0	.0	.0	.1	10/15/2018	1
36219M DT 6	GNMA PASS TH #00253114 9.500		.02/15/2007	PAID ON PRINCIPAL		1,772	1,772	1,889	1,889	.0	(117)	.0	(117)	.0	1,772	.0	.0	.0	.28	08/15/2018	1
362191 X7 8	GNMA PASS TH #00264502 9.500		.03/15/2007	PAID ON PRINCIPAL		34	34	36	37	.0	(3)	.0	(3)	.0	34	.0	.0	.0	.1	09/15/2018	1
362205 JS 6	GNMA PASS TH #00297373 7.500		.03/15/2007	PAID ON PRINCIPAL		398	398	412	399	.0	(1)	.0	(1)	.0	398	.0	.0	.0	.5	03/15/2008	1
36223V PC 4	GNMA PASS TH #00319119 7.500		.02/15/2007	PAID ON PRINCIPAL		465	465	483	465	.0	0	.0	0	.0	465	.0	.0	.0	.4	03/15/2007	1
36224A XF 3	GNMA PASS TH #00322978 7.500		.03/15/2007	PAID ON PRINCIPAL		4,994	4,994	5,187	5,001	.0	(7)	.0	(7)	.0	4,994	.0	.0	.0	.74	02/15/2008	1
36224F EV 8	GNMA PASS TH #00326948 7.500		.03/15/2007	PAID ON PRINCIPAL		679	679	703	681	.0	(2)	.0	(2)	.0	679	.0	.0	.0	.9	03/15/2008	1
36224F P9 5	GNMA PASS TH #00327248 7.500		.03/15/2007	PAID ON PRINCIPAL		712	712	740	712	.0	(0)	.0	(0)	.0	712	.0	.0	.0	.9	08/15/2007	1
36224J MV 1	GNMA PASS TH #00329872 7.500		.03/15/2007	PAID ON PRINCIPAL		1,380	1,380	1,428	1,382	.0	(2)	.0	(2)	.0	1,380	.0	.0	.0	.17	03/15/2008	1
36224P L9 7	GNMA PASS TH #00334352 7.500		.03/15/2007	PAID ON PRINCIPAL		539	539	560	539	.0	(0)	.0	(0)	.0	539	.0	.0	.0	.7	09/15/2007	1
36224Y CY 3	GNMA PASS TH #00342187 7.500		.03/15/2007	PAID ON PRINCIPAL		28	28	29	28	.0	(0)	.0	(0)	.0	28	.0	.0	.0	.0	11/15/2007	1
36203B 3X 0	GNMA PASS TH #00344714 7.500		.03/15/2007	PAID ON PRINCIPAL		506	506	525	507	.0	(1)	.0	(1)	.0	506	.0	.0	.0	.6	02/15/2008	1
36203D 2B 5	GNMA PASS TH #00346470 7.500		.03/15/2007	PAID ON PRINCIPAL		1,542	1,542	1,597	1,546	.0	(3)	.0	(3)	.0	1,542	.0	.0	.0	.19	03/15/2008	1
36203L TD 4	GNMA PASS TH #00352548 7.500		.03/15/2007	PAID ON PRINCIPAL		154	154	160	154	.0	(0)	.0	(0)	.0	154	.0	.0	.0	.2	02/15/2008	1
36205E EM 4	GNMA PASS TH #00388140 6.000		.03/15/2007	PAID ON PRINCIPAL		2,872	2,872	2,817	2,854	.0	18	.0	18	.0	2,872	.0	.0	.0	.29	02/15/2009	1
36205E GC 4	GNMA PASS TH #00388195 6.000		.03/15/2007	PAID ON PRINCIPAL		1,530	1,530	1,501	1,519	.0	11	.0	11	.0	1,530	.0	.0	.0	.15	05/15/2009	1
36205E H8 2	GNMA PASS TH #00388255 6.000		.03/15/2007	PAID ON PRINCIPAL		8,827	8,827	8,658	8,771	.0	57	.0	57	.0	8,827	.0	.0	.0	.62	04/15/2009	1
36205E J8 0	GNMA PASS TH #00388287 6.000		.03/15/2007	PAID ON PRINCIPAL		3,141	3,141	3,081	3,123	.0	18	.0	18	.0	3,141	.0	.0	.0	.32	03/15/2009	1
36205E KX 3	GNMA PASS TH #00388310 6.000		.03/15/2007	PAID ON PRINCIPAL		2,764	2,764	2,711	2,746	.0	17	.0	17	.0	2,764	.0	.0	.0	.28	02/15/2009	1
36205E U5 3	GNMA PASS TH #00388604 6.000		.03/15/2007	PAID ON PRINCIPAL		246	246	241	245	.0	1	.0	1	.0	246	.0	.0	.0	.2	02/15/2009	1
36205E 4Z 6	GNMA PASS TH #00388840 6.000		.03/15/2007	PAID ON PRINCIPAL		4,045	4,045	3,967	4,022	.0	23	.0	23	.0	4,045	.0	.0	.0	.41	03/15/2009	1
36205F KQ 5	GNMA PASS TH #00389203 6.000		.03/15/2007	PAID ON PRINCIPAL		3,439	3,439	3,373	3,419	.0	20	.0	20	.0	3,439	.0	.0	.0	.36	02/15/2009	1
0399999.	Total - Bonds - U.S. Government					285,065,177	285,065,177	281,772,789	284,408,881	.0	656,296	.0	656,296	.0	285,065,177	.0	.0	.0	4,632,269	XXX	XXX
Bonds - States, Territories and Possessions																					
605575 AA 7	MISSISSIPPI GENERAL OB 6.200		.02/01/2007	REDEEMED		5,000	5,000	5,766	5,180	.0	(14)	.0	(14)	.0	5,167	.0	(167)	(167)	155	02/01/2008	1
641460 S8 4	NEVADA MUN BD BK PROJ 5.250		.03/01/2007	REDEEMED		8,256,750	8,175,000	7,948,471	8,231,816	.0	24,934	.0	24,934	.0	8,256,750	.0	.0	.0	214,594	09/01/2014	1FE
641460 T2 6	NEVADA MUN BD BK PROJ 5.375		.03/01/2007	REDEEMED		15,463,100	15,310,000	14,954,434	15,408,771	.0	54,329	.0	54,329	.0	15,463,100	.0	.0	.0	411,456	09/01/2017	1FE
1799999.	Total - Bonds - States, Territories & Possessions					23,724,850	23,490,000	22,908,671	23,645,768	.0	79,249	.0	79,249	.0	23,725,017	.0	(167)	(167)	626,205	XXX	XXX
Bonds - Political Subdivisions of States																					
409558 TF 0	HAMPTON GO S78 5.850		.03/01/2007	MATURED		3,000,000	3,000,000	2,985,000	2,999,190	.0	810	.0	810	.0	3,000,000	.0	.0	.0	87,750	03/01/2007	1
494748 J7 2	KING CO GO S96C 5.250		.01/01/2007	REDEEMED		3,493,500	3,425,000	3,723,420	3,493,500	.0	0	.0	0	.0	3,493,500	.0	.0	.0	89,906	01/01/2012	1FE
586145 GA 6	MEMPHIS GENERAL OBLIGA 5.125		.01/19/2007	REDEEMED		6,049,900	5,990,000	6,081,647	6,013,062	.0	(659)	.0	(659)	.0	6,012,403	.0	37,497	37,497	92,096	10/01/2012	1FE
791451 EQ 6	ST LOUIS CO SD #R-7 (K 5.250		.02/15/2007	REDEEMED		400,000	400,000	398,618	399,840	.0	160	.0	160	.0	400,000	.0	.0	.0	10,500	02/15/2013	1FE
2499999.	Total - Bonds - Political Subdivisions					12,943,400	12,815,000	13,188,685	12,905,592	.0	311	.0	311	.0	12,905,903	.0	37,497	37,497	280,253	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Desig- nation or Market Indicator (a)
Bonds - Special Revenue and Special Assessment																					
167592 KQ 6	CHICAGO O'HARE INTL AR 5.000		.01/19/2007	REDEEMED		4,165,000	4,165,000	3,700,603	3,958,874	0	1,333	0	1,333	0	3,960,207	0	204,793	204,793	114,538	01/01/2013	1FE
3128JM N7 8	FH (3/1 ARM) 4.532		.03/15/2007	PAID ON PRINCIPAL		26,327	26,327	26,184	26,185	0	143	0	143	0	26,327	0	0	0	269	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.550		.03/15/2007	PAID ON PRINCIPAL		428,105	428,105	425,413	425,442	0	2,663	0	2,663	0	428,105	0	0	0	4,918	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.552		.02/28/2007	PAID ON PRINCIPAL		542,771	542,771	539,358	539,395	0	3,376	0	3,376	0	542,771	0	0	0	5,085	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) 4.745		.02/28/2007	PAID ON PRINCIPAL		587,953	587,953	586,575	586,571	0	1,382	0	1,382	0	587,953	0	0	0	5,538	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) 4.749		.03/15/2007	PAID ON PRINCIPAL		459,314	459,314	458,237	458,235	0	1,079	0	1,079	0	459,314	0	0	0	5,299	10/01/2035	1
31407C HK 6	FN (10/1 ARM) 5.009		.03/26/2007	PAID ON PRINCIPAL		475,683	475,683	476,415	476,401	0	(718)	0	(718)	0	475,683	0	0	0	4,096	07/25/2035	1
31407C HK 6	FN (10/1 ARM) 5.011		.01/25/2007	PAID ON PRINCIPAL		460,032	460,032	460,740	460,726	0	(695)	0	(695)	0	460,032	0	0	0	1,921	07/25/2035	1
31407F ML 1	FN (3/1 ARM) 4.688		.03/26/2007	PAID ON PRINCIPAL		849,547	849,547	845,764	845,800	0	3,747	0	3,747	0	849,547	0	0	0	3,526	10/01/2035	1
454623 GH 6	INDIANA BOND BANK ST R 5.000		.02/01/2007	REDEEMED		2,297,750	2,275,000	2,320,746	2,297,159	0	592	0	592	0	2,297,750	0	0	0	56,875	02/01/2013	1FE
472682 NS 8	JEFFERSON CO SWR REF W 5.625		.02/01/2007	REDEEMED		2,171,500	2,150,000	2,133,648	2,170,167	0	1,333	0	1,333	0	2,171,500	0	0	0	60,469	02/01/2019	1FE
575567 GJ 5	MASSACHUSETTS BAY TRAN 5.100		.03/01/2007	REDEEMED		10,100,000	10,000,000	10,160,100	10,099,600	0	400	0	400	0	10,100,000	0	0	0	255,000	03/01/2014	1FE
57585K NL 8	MASSACHUSETTS H/E (HAR 3.870		.01/04/2007	J P MORGAN CHASE SECURI		33,950,000	33,950,000	33,947,963	33,950,000	0	0	0	0	0	33,950,000	0	0	0	114,955	02/01/2034	1
57586C DA 0	MASSACHUSETTS H/E (HAR 3.870		.01/04/2007	J P MORGAN CHASE SECURI		10,000,000	10,000,000	9,999,400	10,000,000	0	0	0	0	0	10,000,000	0	0	0	33,860	07/01/2029	1
646139 CA 1	NEW JERSEY TURNPIKE AU 5.750		.01/01/2007	REDEEMED		230,000	230,000	231,817	230,000	0	0	0	0	0	230,000	0	0	0	6,613	01/01/2009	1
649892 KN 5	NEW YORK POWER AUTH S7 7.500		.01/01/2007	REDEEMED		80,000	80,000	76,900	79,287	0	0	0	0	0	79,287	0	713	713	3,000	01/01/2010	1
681793 B8 7	OMAHA PUB POWER DIST E 5.300		.02/01/2007	MATURED		600,000	600,000	593,147	599,688	0	312	0	312	0	600,000	0	0	0	15,900	02/01/2007	1FE
785649 DC 5	SABINE RIVER AUTH HYDR 4.600		.03/01/2007	MATURED		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	8,625	03/01/2007	2
796253 TM 4	SAN ANTONIO ELEC & GAS 5.600		.02/01/2007	REDEEMED		4,858,100	4,810,000	5,436,214	4,870,943	0	(12,843)	0	(12,843)	0	4,858,100	0	0	0	134,680	02/01/2014	1
796253 TN 2	SAN ANTONIO ELEC & GAS 5.500		.02/01/2007	REDEEMED		9,276,850	9,185,000	9,288,047	9,276,060	0	790	0	790	0	9,276,850	0	0	0	252,588	02/01/2015	1
873482 R4 7	TACOMA PUB UTIL LIGHT 5.500		.01/01/2007	MATURED		600,000	600,000	586,452	600,000	0	0	0	0	0	600,000	0	0	0	16,500	01/01/2007	1
89602N GW 8	TRIBOROUGH BRDG & TUNN 3.870		.01/04/2007	J P MORGAN CHASE SECURI		31,015,000	31,015,000	31,013,139	31,015,000	0	0	0	0	0	31,015,000	0	0	0	92,694	01/01/2032	1
246395 BB 2	DELAWARE HSG AUTH SFM 3.950		.01/01/2007	REDEEMED		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,778	07/01/2019	1FE
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		8,668	8,668	8,487	8,474	0	195	0	195	0	8,668	0	0	0	82	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		8,974	8,974	8,785	8,781	0	193	0	193	0	8,974	0	0	0	83	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		131	131	129	128	0	3	0	3	0	131	0	0	0	1	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		16,024	16,024	15,687	15,601	0	423	0	423	0	16,024	0	0	0	133	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		2,083	2,083	2,039	2,022	0	60	0	60	0	2,083	0	0	0	12	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		3,431	3,431	3,359	3,370	0	61	0	61	0	3,431	0	0	0	31	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		65,044	65,044	63,678	63,567	0	1,476	0	1,476	0	65,044	0	0	0	887	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		1,167	1,167	1,143	1,125	0	42	0	42	0	1,167	0	0	0	11	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		2,851	2,851	2,791	2,787	0	64	0	64	0	2,851	0	0	0	26	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		5,268	5,268	5,157	5,161	0	107	0	107	0	5,268	0	0	0	48	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		95,769	95,769	93,759	93,482	0	2,287	0	2,287	0	95,769	0	0	0	669	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		50,095	50,095	49,044	49,008	0	1,087	0	1,087	0	50,095	0	0	0	424	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		204,778	204,778	200,480	199,739	0	5,040	0	5,040	0	204,778	0	0	0	1,623	07/15/2033	1
31296K X5 7	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		324	324	317	313	0	11	0	11	0	324	0	0	0	3	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		120	120	117	116	0	4	0	4	0	120	0	0	0	1	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		.03/15/2007	PAID ON PRINCIPAL		156,641	156,641	155,662	155,704	0	936	0	936	0	156,641	0	0	0	1,418	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		101	101	99	99	0	2	0	2	0	101	0	0	0	1	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		1,513	1,513	1,482	1,484	0	29	0	29	0	1,513	0	0	0	15	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		938	938	918	915	0	23	0	23	0	938	0	0	0	9	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		20,363	20,363	19,935	19,766	0	597	0	597	0	20,363	0	0	0	188	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		1,985	1,985	1,944	1,937	0	48	0	48	0	1,985	0	0	0	19	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		7,515	7,515	7,358	7,354	0	161	0	161	0	7,515	0	0	0	75	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		1,800	1,800	1,762	1,757	0	43	0	43	0	1,800	0	0	0	18	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		996	996	975	965	0	31	0	31	0	996	0	0	0	9	05/15/2033	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 Desig- nation or Market Indicator (a)
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		.03/15/2007	PAID ON PRINCIPAL		369,753	369,753	367,442	367,500	0	2,252	0	2,252	0	369,753	0	0	0	2,805	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		.03/15/2007	PAID ON PRINCIPAL		228,045	228,045	226,620	226,727	0	1,318	0	1,318	0	228,045	0	0	0	2,009	09/15/2033	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		.03/15/2007	PAID ON PRINCIPAL		60,442	60,442	57,240	57,559	0	2,883	0	2,883	0	60,442	0	0	0	428	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		.03/15/2007	PAID ON PRINCIPAL		367,028	367,028	347,587	350,969	0	16,059	0	16,059	0	367,028	0	0	0	2,769	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		.03/15/2007	PAID ON PRINCIPAL		485,384	485,384	459,675	463,717	0	21,667	0	21,667	0	485,384	0	0	0	3,290	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		.03/15/2007	PAID ON PRINCIPAL		25,261	25,261	23,923	24,197	0	1,064	0	1,064	0	25,261	0	0	0	169	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		.03/15/2007	PAID ON PRINCIPAL		208,652	208,652	197,600	199,689	0	8,963	0	8,963	0	208,652	0	0	0	1,307	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		.03/15/2007	PAID ON PRINCIPAL		101,095	101,095	95,740	96,839	0	4,256	0	4,256	0	101,095	0	0	0	676	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		4,766	4,766	5,014	5,400	0	(634)	0	(634)	0	4,766	0	0	0	56	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		8,780	8,780	9,237	9,994	0	(1,214)	0	(1,214)	0	8,780	0	0	0	120	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		2,804	2,804	2,950	3,207	0	(403)	0	(403)	0	2,804	0	0	0	35	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		107	107	113	127	0	(20)	0	(20)	0	107	0	0	0	1	08/15/2030	1
31292H M2 7	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		7,258	7,258	7,639	8,274	0	(1,016)	0	(1,016)	0	7,258	0	0	0	74	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		4,283	4,283	4,194	4,168	0	115	0	115	0	4,283	0	0	0	34	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		3,040	3,040	2,976	2,958	0	81	0	81	0	3,040	0	0	0	37	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		99,814	99,814	97,719	97,497	0	2,317	0	2,317	0	99,814	0	0	0	868	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		.03/15/2007	PAID ON PRINCIPAL		3,715	3,715	3,501	3,420	0	296	0	296	0	3,715	0	0	0	38	12/15/2028	1
31293F WM 5	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		71	71	70	69	0	3	0	3	0	71	0	0	0	1	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		857	857	839	826	0	31	0	31	0	857	0	0	0	11	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		4,257	4,257	4,480	4,766	0	(509)	0	(509)	0	4,257	0	0	0	28	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		752	752	791	867	0	(115)	0	(115)	0	752	0	0	0	8	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		25	25	26	30	0	(5)	0	(5)	0	25	0	0	0	0	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		259	259	273	282	0	(23)	0	(23)	0	259	0	0	0	3	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		82	82	86	90	0	(8)	0	(8)	0	82	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		56	56	59	63	0	(7)	0	(7)	0	56	0	0	0	1	10/15/2029	1
31293X W5 3	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		565	565	594	652	0	(87)	0	(87)	0	565	0	0	0	4	11/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		70	70	74	84	0	(13)	0	(13)	0	70	0	0	0	1	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		1,912	1,912	2,012	2,262	0	(349)	0	(349)	0	1,912	0	0	0	13	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		261	261	275	300	0	(39)	0	(39)	0	261	0	0	0	3	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		97	97	102	115	0	(18)	0	(18)	0	97	0	0	0	1	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		5,470	5,470	5,755	6,169	0	(699)	0	(699)	0	5,470	0	0	0	100	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	12/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		131	131	137	151	0	(20)	0	(20)	0	131	0	0	0	2	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		286	286	301	337	0	(51)	0	(51)	0	286	0	0	0	4	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		180	180	189	203	0	(24)	0	(24)	0	180	0	0	0	2	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		69	69	73	78	0	(9)	0	(9)	0	69	0	0	0	1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU 7.500		.03/15/2007	PAID ON PRINCIPAL		47	47	49	56	0	(10)	0	(10)	0	47	0	0	0	1	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		434	434	457	508	0	(74)	0	(74)	0	434	0	0	0	5	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		190	190	200	222	0	(33)	0	(33)	0	190	0	0	0	2	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		1,172	1,172	1,233	1,290	0	(119)	0	(119)	0	1,172	0	0	0	19	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		8,291	8,291	8,726	10,287	0	(1,997)	0	(1,997)	0	8,291	0	0	0	50	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		1,393	1,393	1,466	1,659	0	(266)	0	(266)	0	1,393	0	0	0	10	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		1,315	1,315	1,384	1,527	0	(213)	0	(213)	0	1,315	0	0	0	23	08/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		91	91	96	110	0	(19)	0	(19)	0	91	0	0	0	1	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		82	82	86	91	0	(9)	0	(9)	0	82	0	0	0	1	10/15/2031	1
31298W N7 6	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		45	45	48	55	0	(10)	0	(10)	0	45	0	0	0	1	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		147	147	144	142	0	6	0	6	0	147	0	0	0	1	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU 7.000		.03/15/2007	PAID ON PRINCIPAL		10,227	10,227	10,764	12,004	0	(1,777)	0	(1,777)	0	10,227	0	0	0	60	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU 5.500		.03/15/2007	PAID ON PRINCIPAL		73	73	72	71	0	2	0	2	0	73	0	0	0	1	12/15/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		23,815	23,815	25,066	27,799	0	(3,983)	0	(3,983)	0	23,815	0	0	0	394	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		4,186	4,186	4,098	4,084	0	102	0	102	0	4,186	0	0	0	23	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		4,399	4,399	4,629	5,088	0	(689)	0	(689)	0	4,399	0	0	0	45	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		545	545	574	605	0	(60)	0	(60)	0	545	0	0	0	6	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		225	225	220	218	0	6	0	6	0	225	0	0	0	2	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		2,673	2,673	2,814	2,923	0	(250)	0	(250)	0	2,673	0	0	0	46	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		48,045	48,045	50,672	54,877	0	(6,832)	0	(6,832)	0	48,045	0	0	0	827	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		265	265	279	302	0	(37)	0	(37)	0	265	0	0	0	3	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		5,800	5,800	6,105	6,898	0	(1,098)	0	(1,098)	0	5,800	0	0	0	93	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		12	12	12	13	0	(2)	0	(2)	0	12	0	0	0	0	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		4,377	4,377	4,606	4,780	0	(404)	0	(404)	0	4,377	0	0	0	51	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		327	327	344	401	0	(75)	0	(75)	0	327	0	0	0	4	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		938	938	987	1,016	0	(79)	0	(79)	0	938	0	0	0	11	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		150	150	158	173	0	(23)	0	(23)	0	150	0	0	0	2	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		960	960	1,013	1,160	0	(200)	0	(200)	0	960	0	0	0	11	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		316	316	333	396	0	(80)	0	(80)	0	316	0	0	0	4	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		10,359	10,359	10,142	10,074	0	285	0	285	0	10,359	0	0	0	84	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		2,327	2,327	2,278	2,266	0	61	0	61	0	2,327	0	0	0	18	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		2,108	2,108	2,063	2,038	0	69	0	69	0	2,108	0	0	0	17	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		79	79	77	76	0	2	0	2	0	79	0	0	0	1	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		1,515	1,515	1,595	1,598	0	(83)	0	(83)	0	1,515	0	0	0	18	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		8	8	8	8	0	0	0	0	0	8	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		4,756	4,756	4,656	4,649	0	107	0	107	0	4,756	0	0	0	42	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		2,965	2,965	2,903	2,894	0	71	0	71	0	2,965	0	0	0	21	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		153	153	150	146	0	7	0	7	0	153	0	0	0	1	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		5,171	5,171	5,063	5,052	0	119	0	119	0	5,171	0	0	0	35	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		4,866	4,866	4,763	4,745	0	121	0	121	0	4,866	0	0	0	49	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		1,073	1,073	1,051	1,048	0	25	0	25	0	1,073	0	0	0	10	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		353	353	345	346	0	6	0	6	0	353	0	0	0	3	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		194,330	194,330	198,459	198,358	0	(4,029)	0	(4,029)	0	194,330	0	0	0	1,722	12/15/2023	1
31280E 3W 3	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		1,530	1,530	1,599	1,567	0	(37)	0	(37)	0	1,530	0	0	0	14	05/15/2009	1
3128G8 YT 2	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		2,266	2,266	2,368	2,380	0	(114)	0	(114)	0	2,266	0	0	0	21	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		5,232	5,232	5,467	5,433	0	(202)	0	(202)	0	5,232	0	0	0	49	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		2,765	2,765	2,889	2,920	0	(155)	0	(155)	0	2,765	0	0	0	25	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		5,107	5,107	5,375	5,882	0	(775)	0	(775)	0	5,107	0	0	0	58	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		1,641	1,641	1,606	1,594	0	47	0	47	0	1,641	0	0	0	13	01/15/2030	1
31283H J4 8	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		5,267	5,267	5,544	6,172	0	(904)	0	(904)	0	5,267	0	0	0	65	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		2,595	2,595	2,732	2,982	0	(386)	0	(386)	0	2,595	0	0	0	24	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		548	548	576	628	0	(81)	0	(81)	0	548	0	0	0	6	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		355	355	374	407	0	(52)	0	(52)	0	355	0	0	0	4	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		24,537	24,537	25,879	28,723	0	(4,186)	0	(4,186)	0	24,537	0	0	0	283	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		868	868	913	1,000	0	(133)	0	(133)	0	868	0	0	0	9	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		03/15/2007	PAID ON PRINCIPAL		439	439	463	506	0	(67)	0	(67)	0	439	0	0	0	5	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		81,291	81,291	79,588	79,382	0	1,909	0	1,909	0	81,291	0	0	0	711	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		03/15/2007	PAID ON PRINCIPAL		146,810	146,810	130,385	130,870	0	15,939	0	15,939	0	146,810	0	0	0	998	05/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU 4.500		03/15/2007	PAID ON PRINCIPAL		444,077	444,077	450,460	452,626	0	(8,550)	0	(8,550)	0	444,077	0	0	0	3,407	11/15/2010	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		03/15/2007	PAID ON PRINCIPAL		212,272	212,272	209,134	209,115	0	3,158	0	3,158	0	212,272	0	0	0	2,104	12/15/2036	1
31367B 2P 1	FNMA PASS TH #00164682 7.500		03/25/2007	PAID ON PRINCIPAL		193	193	193	192	0	0	0	0	0	193	0	0	0	2	09/25/2022	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 Desig- nation or Market Indicator (a)
31367B 2T 3	FNMA PASS TH #00164686 7.500		.03/25/2007	PAID ON PRINCIPAL		74	74	74	74	0	0	0	0	0	74	0	0	0	1	09/25/2022	1
31367L 5S 0	FNMA PASS TH #00172857 7.500		.03/25/2007	PAID ON PRINCIPAL		283	283	283	282	0	1	0	1	0	283	0	0	0	4	09/25/2022	1
31367M ZB 2	FNMA PASS TH #00173638 7.500		.03/25/2007	PAID ON PRINCIPAL		200	200	200	200	0	0	0	0	0	200	0	0	0	3	09/25/2022	1
31367P HS 8	FNMA PASS TH #00174941 7.500		.03/25/2007	PAID ON PRINCIPAL		35	35	35	35	0	0	0	0	0	35	0	0	0	0	09/25/2022	1
31367S F6 2	FNMA PASS TH #00177589 7.500		.03/25/2007	PAID ON PRINCIPAL		69	69	69	69	0	0	0	0	0	69	0	0	0	1	09/25/2022	1
31367S F7 0	FNMA PASS TH #00177590 7.500		.03/25/2007	PAID ON PRINCIPAL		95	95	95	95	0	0	0	0	0	95	0	0	0	1	09/25/2022	1
31367S GQ 7	FNMA PASS TH #00177607 7.500		.03/25/2007	PAID ON PRINCIPAL		437	437	437	436	0	1	0	1	0	437	0	0	0	5	09/25/2022	1
31367S R7 7	FNMA PASS TH #00177910 7.500		.03/25/2007	PAID ON PRINCIPAL		290	290	290	289	0	1	0	1	0	290	0	0	0	4	09/25/2022	1
31367S R8 5	FNMA PASS TH #00177911 7.500		.03/25/2007	PAID ON PRINCIPAL		554	554	554	553	0	1	0	1	0	554	0	0	0	7	09/25/2022	1
31367S 2T 6	FNMA PASS TH #00178186 7.500		.03/25/2007	PAID ON PRINCIPAL		63	63	63	63	0	0	0	0	0	63	0	0	0	1	09/25/2022	1
31367T ZH 4	FNMA PASS TH #00179044 7.500		.03/25/2007	PAID ON PRINCIPAL		39	39	39	39	0	0	0	0	0	39	0	0	0	0	09/25/2022	1
31367T Z4 3	FNMA PASS TH #00179063 7.500		.03/25/2007	PAID ON PRINCIPAL		662	662	662	660	0	2	0	2	0	662	0	0	0	8	09/25/2022	1
31367U KT 1	FNMA PASS TH #00179506 7.500		.03/25/2007	PAID ON PRINCIPAL		32	32	32	32	0	0	0	0	0	32	0	0	0	0	09/25/2022	1
31367V GA 5	FNMA PASS TH #00180293 7.500		.01/25/2007	PAID ON PRINCIPAL		8,108	8,108	8,108	8,095	0	12	0	12	0	8,108	0	0	0	51	09/25/2022	1
31368H KV 4	FNMA PASS TH #00190308 7.500		.03/25/2007	PAID ON PRINCIPAL		122	122	127	139	0	(17)	0	(17)	0	122	0	0	0	2	09/25/2030	1
31371H FM 5	FNMA PASS TH #00252272 6.000		.03/25/2007	PAID ON PRINCIPAL		211,181	211,181	209,234	209,473	0	1,709	0	1,709	0	211,181	0	0	0	2,077	01/25/2029	1
31371H KR 8	FNMA PASS TH #00252404 6.000		.03/25/2007	PAID ON PRINCIPAL		5,710	5,710	5,629	5,642	0	68	0	68	0	5,710	0	0	0	58	03/25/2029	1
31371J PV 0	FNMA PASS TH #00253436 7.500		.03/25/2007	PAID ON PRINCIPAL		1,054	1,054	1,097	1,204	0	(151)	0	(151)	0	1,054	0	0	0	12	09/25/2030	1
31371K KH 3	FNMA PASS TH #00254196 6.000		.03/25/2007	PAID ON PRINCIPAL		13,256	13,256	13,825	13,974	0	(718)	0	(718)	0	13,256	0	0	0	133	02/25/2017	1
31371K LQ 2	FNMA PASS TH #00254235 6.000		.03/25/2007	PAID ON PRINCIPAL		14,157	14,157	14,765	14,944	0	(787)	0	(787)	0	14,157	0	0	0	142	03/25/2017	1
31371K NY 3	FNMA PASS TH #00254307 6.000		.03/25/2007	PAID ON PRINCIPAL		36,848	36,848	38,432	38,975	0	(2,127)	0	(2,127)	0	36,848	0	0	0	354	05/25/2017	1
31371K P3 9	FNMA PASS TH #00254342 6.000		.03/25/2007	PAID ON PRINCIPAL		2,217	2,217	2,313	2,348	0	(131)	0	(131)	0	2,217	0	0	0	22	06/25/2017	1
31371K 3A 7	FNMA PASS TH #00254693 5.500		.03/25/2007	PAID ON PRINCIPAL		155,538	155,538	155,246	155,313	0	225	0	225	0	155,538	0	0	0	1,375	04/25/2033	1
31371L DM 8	FNMA PASS TH #00254908 5.000		.03/25/2007	PAID ON PRINCIPAL		1,040,761	1,040,761	1,046,127	1,045,562	0	(4,801)	0	(4,801)	0	1,040,761	0	0	0	8,533	09/25/2023	1
31371L DQ 9	FNMA PASS TH #00254911 5.000		.03/25/2007	PAID ON PRINCIPAL		96,161	96,161	95,996	95,991	0	171	0	171	0	96,161	0	0	0	785	10/25/2023	1
31371L EZ 8	FNMA PASS TH #00254952 4.500		.03/25/2007	PAID ON PRINCIPAL		115,537	115,537	115,790	115,706	0	(169)	0	(169)	0	115,537	0	0	0	893	11/25/2018	1
31371L E3 9	FNMA PASS TH #00254954 4.500		.03/25/2007	PAID ON PRINCIPAL		513,850	513,850	498,514	500,475	0	13,375	0	13,375	0	513,850	0	0	0	3,844	10/25/2023	1
31371L FY 0	FNMA PASS TH #00254983 5.500		.03/25/2007	PAID ON PRINCIPAL		8,141	8,141	8,126	8,129	0	13	0	13	0	8,141	0	0	0	71	12/25/2033	1
31373U FJ 1	FNMA PASS TH #00303569 6.500		.03/25/2007	PAID ON PRINCIPAL		2,463	2,463	2,308	2,315	0	147	0	147	0	2,463	0	0	0	33	10/25/2025	1
31374A PA 2	FNMA PASS TH #00308317 10.500		.03/25/2007	PAID ON PRINCIPAL		1,593	1,593	1,725	1,668	0	(74)	0	(74)	0	1,593	0	0	0	28	02/25/2020	1
31374A PC 8	FNMA PASS TH #00308319 11.500		.03/25/2007	PAID ON PRINCIPAL		691	691	760	739	0	(48)	0	(48)	0	691	0	0	0	13	04/25/2019	1
31374W Y8 9	FNMA PASS TH #00326635 6.500		.03/25/2007	PAID ON PRINCIPAL		584	584	547	547	0	37	0	37	0	584	0	0	0	6	10/25/2025	1
31375D CH 4	FNMA PASS TH #00331372 6.500		.03/25/2007	PAID ON PRINCIPAL		1,351	1,351	1,266	1,274	0	77	0	77	0	1,351	0	0	0	16	11/25/2025	1
31375E 6U 0	FNMA PASS TH #00333083 6.500		.03/25/2007	PAID ON PRINCIPAL		180	180	174	174	0	6	0	6	0	180	0	0	0	2	02/25/2026	1
31375Q XL 3	FNMA PASS TH #00341883 7.000		.03/25/2007	PAID ON PRINCIPAL		234	234	228	229	0	5	0	5	0	234	0	0	0	3	04/25/2026	1
31375S J3 5	FNMA PASS TH #00343282 7.000		.03/25/2007	PAID ON PRINCIPAL		114	114	112	112	0	2	0	2	0	114	0	0	0	1	04/25/2026	1
31376K B2 1	FNMA PASS TH #00357457 5.500		.03/25/2007	PAID ON PRINCIPAL		3,447,021	3,447,021	3,440,568	3,441,076	0	5,946	0	5,946	0	3,447,021	0	0	0	31,554	11/25/2033	1
31378R S5 9	FNMA PASS TH #00406540 6.500		.03/25/2007	PAID ON PRINCIPAL		1,116	1,116	1,118	1,118	0	(3)	0	(3)	0	1,116	0	0	0	12	12/25/2027	1
31384V ZT 2	FNMA PASS TH #00535454 6.000		.03/25/2007	PAID ON PRINCIPAL		20,590	20,590	21,475	21,576	0	(986)	0	(986)	0	20,590	0	0	0	207	02/25/2015	1
31385H WJ 7	FNMA PASS TH #00545249 5.500		.03/25/2007	PAID ON PRINCIPAL		307	307	282	271	0	36	0	36	0	307	0	0	0	3	10/25/2016	1
31385H YA 4	FNMA PASS TH #00545305 6.000		.03/25/2007	PAID ON PRINCIPAL		6,956	6,956	7,254	7,403	0	(447)	0	(447)	0	6,956	0	0	0	68	11/25/2016	1
31385J LH 9	FNMA PASS TH #00545828 6.000		.03/25/2007	PAID ON PRINCIPAL		11,960	11,960	12,474	12,529	0	(568)	0	(568)	0	11,960	0	0	0	111	12/25/2014	1
31385W 2N 8	FNMA PASS TH #00555281 6.000		.03/25/2007	PAID ON PRINCIPAL		65,875	65,875	67,625	68,758	0	(2,882)	0	(2,882)	0	65,875	0	0	0	685	03/25/2033	1
31385X F9 3	FNMA PASS TH #00555592 5.500		.03/25/2007	PAID ON PRINCIPAL		116,571	116,571	116,352	116,408	0	163	0	163	0	116,571	0	0	0	1,045	07/25/2033	1
31385X 6M 4	FNMA PASS TH #00556276 6.000		.03/25/2007	PAID ON PRINCIPAL		3,147	3,147	3,282	3,340	0	(193)	0	(193)	0	3,147	0	0	0	27	03/25/2016	1
31386T QH 1	FNMA PASS TH #00572956 6.000		.03/25/2007	PAID ON PRINCIPAL		178	178	185	190	0	(12)	0	(12)	0	178	0	0	0	2	04/25/2016	1
31388M JZ 2	FNMA PASS TH #00608780 6.000		.03/25/2007	PAID ON PRINCIPAL		4,209	4,209	4,390	4,473	0	(264)	0	(264)	0	4,209	0	0	0	32	10/25/2016	1
31388N KR 6	FNMA PASS TH #00609704 6.000		.03/25/2007	PAID ON PRINCIPAL		1,782	1,782	1,858	1,891	0	(110)	0	(110)	0	1,782	0	0	0	18	02/25/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
31388V P3 6	FNMA PASS TH #00616142 6.000		.03/25/2007	PAID ON PRINCIPAL		530	530	553	565	0	(35)	0	(35)	0	530	0	0	0	6	12/25/2016	1
31388W WL 6	FNMA PASS TH #00617251 6.000		.03/25/2007	PAID ON PRINCIPAL		1,501	1,501	1,565	1,589	0	(89)	0	(89)	0	1,501	0	0	0	15	12/25/2016	1
31388X G9 9	FNMA PASS TH #00617724 6.000		.03/25/2007	PAID ON PRINCIPAL		4,087	4,087	4,262	4,267	0	(181)	0	(181)	0	4,087	0	0	0	41	06/25/2017	1
31389D QT 7	FNMA PASS TH #00622466 5.500		.03/25/2007	PAID ON PRINCIPAL		241,490	241,490	238,848	238,663	0	2,827	0	2,827	0	241,490	0	0	0	1,814	12/25/2016	1
31390B ED 6	FNMA PASS TH #00641032 6.000		.03/25/2007	PAID ON PRINCIPAL		903	903	942	944	0	(41)	0	(41)	0	903	0	0	0	11	01/25/2018	1
31390C PC 4	FNMA PASS TH #00642219 6.000		.03/25/2007	PAID ON PRINCIPAL		2,342	2,342	2,443	2,512	0	(170)	0	(170)	0	2,342	0	0	0	24	05/25/2017	1
31390J SN 2	FNMA PASS TH #00647725 6.000		.03/25/2007	PAID ON PRINCIPAL		15,621	15,621	16,292	16,635	0	(1,014)	0	(1,014)	0	15,621	0	0	0	141	05/25/2017	1
31400E Q3 7	FNMA PASS TH #00685474 4.500		.03/25/2007	PAID ON PRINCIPAL		174,393	174,393	173,657	173,703	0	690	0	690	0	174,393	0	0	0	1,293	04/25/2018	1
31400S ER 6	FNMA PASS TH #00695944 5.000		.03/25/2007	PAID ON PRINCIPAL		894,299	894,299	918,752	917,415	0	(23,116)	0	(23,116)	0	894,299	0	0	0	6,740	05/25/2018	1
31400V 2K 7	FNMA PASS TH #00699278 4.500		.03/25/2007	PAID ON PRINCIPAL		157,109	157,109	156,188	156,246	0	863	0	863	0	157,109	0	0	0	1,030	04/25/2018	1
31401W AP 4	FNMA PASS TH #00720114 5.500		.03/25/2007	PAID ON PRINCIPAL		96,106	96,106	95,926	95,971	0	135	0	135	0	96,106	0	0	0	991	07/25/2033	1
31401X UH 8	FNMA PASS TH #00721584 5.500		.03/25/2007	PAID ON PRINCIPAL		26,479	26,479	26,430	26,461	0	19	0	19	0	26,479	0	0	0	243	07/25/2033	1
31401Y FH 3	FNMA PASS TH #00722068 5.500		.03/25/2007	PAID ON PRINCIPAL		126,896	126,896	126,658	126,723	0	173	0	173	0	126,896	0	0	0	880	07/25/2033	1
31401Y LS 2	FNMA PASS TH #00722237 5.500		.03/25/2007	PAID ON PRINCIPAL		159,180	159,180	158,882	158,937	0	244	0	244	0	159,180	0	0	0	2,080	07/25/2033	1
31402B FR 0	FNMA PASS TH #00723876 5.500		.03/25/2007	PAID ON PRINCIPAL		50,223	50,223	50,129	50,178	0	45	0	45	0	50,223	0	0	0	425	07/25/2033	1
31402D C4 0	FNMA PASS TH #00725591 5.000		.03/25/2007	PAID ON PRINCIPAL		205,164	205,164	197,118	197,321	0	7,843	0	7,843	0	205,164	0	0	0	1,671	07/25/2034	1
31402H VV 0	FNMA PASS TH #00729728 5.500		.03/25/2007	PAID ON PRINCIPAL		137,727	137,727	137,468	137,520	0	207	0	207	0	137,727	0	0	0	1,373	07/25/2033	1
31402J 4W 4	FNMA PASS TH #00730837 5.500		.03/25/2007	PAID ON PRINCIPAL		101,798	101,798	101,607	101,650	0	148	0	148	0	101,798	0	0	0	898	07/25/2033	1
31402Q GH 8	FNMA PASS TH #00734700 4.000		.03/25/2007	PAID ON PRINCIPAL		87,260	87,260	84,424	84,952	0	2,308	0	2,308	0	87,260	0	0	0	590	09/25/2018	1
31402V UR 9	FNMA PASS TH #00739592 5.500		.03/25/2007	PAID ON PRINCIPAL		7,628	7,628	7,614	7,620	0	9	0	9	0	7,628	0	0	0	99	09/25/2033	1
31402W NN 4	FNMA PASS TH #00740297 5.500		.03/25/2007	PAID ON PRINCIPAL		680,233	680,233	678,953	679,141	0	1,092	0	1,092	0	680,233	0	0	0	4,987	10/25/2033	1
31402W 3P 1	FNMA PASS TH #00740706 4.500		.03/25/2007	PAID ON PRINCIPAL		151,933	151,933	151,043	151,151	0	781	0	781	0	151,933	0	0	0	950	09/25/2018	1
31402W 3W 6	FNMA PASS TH #00740713 4.500		.03/25/2007	PAID ON PRINCIPAL		49,288	49,288	48,999	49,017	0	271	0	271	0	49,288	0	0	0	423	08/25/2018	1
31402W 4N 5	FNMA PASS TH #00740729 4.500		.03/25/2007	PAID ON PRINCIPAL		389,090	389,090	386,810	387,002	0	2,088	0	2,088	0	389,090	0	0	0	3,524	11/25/2018	1
31403A 2X 2	FNMA PASS TH #00743390 4.500		.03/25/2007	PAID ON PRINCIPAL		27,626	27,626	27,686	27,684	0	(58)	0	(58)	0	27,626	0	0	0	207	11/25/2018	1
31403B NN 9	FNMA PASS TH #00743897 4.500		.03/25/2007	PAID ON PRINCIPAL		90,389	90,389	89,859	89,900	0	489	0	489	0	90,389	0	0	0	533	11/25/2018	1
31403C WE 7	FNMA PASS TH #00745045 4.500		.03/25/2007	PAID ON PRINCIPAL		1,082,703	1,082,703	1,014,358	1,017,442	0	65,261	0	65,261	0	1,082,703	0	0	0	9,133	12/25/2034	1
31403L D5 7	FNMA PASS TH #00751724 4.500		.03/25/2007	PAID ON PRINCIPAL		228,934	228,934	227,592	227,697	0	1,237	0	1,237	0	228,934	0	0	0	1,265	11/25/2018	1
31403R CK 2	FNMA PASS TH #00755274 4.500		.03/25/2007	PAID ON PRINCIPAL		99,664	99,664	99,882	99,825	0	(161)	0	(161)	0	99,664	0	0	0	716	12/25/2018	1
31404J MA 0	FNMA PASS TH #00769953 5.000		.03/25/2007	PAID ON PRINCIPAL		9,880	9,880	9,874	9,875	0	6	0	6	0	9,880	0	0	0	71	03/25/2034	1
31404Y YE 6	FNMA PASS TH #00782909 5.000		.03/25/2007	PAID ON PRINCIPAL		175,145	175,145	168,167	168,361	0	6,785	0	6,785	0	175,145	0	0	0	1,503	06/25/2034	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		.03/25/2007	PAID ON PRINCIPAL		414,724	414,724	410,960	410,960	0	3,764	0	3,764	0	414,724	0	0	0	3,437	06/25/2035	1
31408J RM 5	FNMA PASS TH #00852892 5.000		.03/25/2007	PAID ON PRINCIPAL		132,542	132,542	127,199	127,365	0	5,177	0	5,177	0	132,542	0	0	0	1,251	03/25/2036	1
658886 CS 3	NORTH DAKOTA HSG FIN A 6.150		.01/01/2007	REDEEMED		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	5,381	07/01/2031	1FE
65888M ZD 6	NORTH DAKOTA HSG FIN A 5.150		.01/01/2007	REDEEMED		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	5,536	01/01/2019	1FE
880459 HD 7	TENNESSEE HSG DEV AGCY 5.600		.01/01/2007	REDEEMED		675,000	675,000	674,156	674,433	0	0	0	0	0	674,433	0	567	567	18,900	07/01/2018	1FE
3199999.	Total - Bonds - Special Revenue & Assessment					130,579,818	130,295,618	130,533,456	130,232,827	0	140,918	0	140,918	0	130,373,746	0	206,073	206,073	1,361,360	XXX	XXX
Bonds - Public Utilities																					
125896 AH 3	CMS ENERGY CORP 7.500		.02/13/2007	J P MORGAN CHASE SECURI		133,413	130,000	135,525	133,273	0	(195)	0	(195)	0	133,078	0	335	335	5,715	01/15/2009	3FE
125896 AP 5	CMS ENERGY CORP 9.875		.02/13/2007	J P MORGAN CHASE SECURI		984,480	960,000	1,008,000	970,394	0	(1,617)	0	(1,617)	0	968,777	0	15,703	15,703	31,863	10/15/2007	3FE
125896 AW 0	FNJ ENERGY CORP 2.875		.02/21/2007	VARIOUS		1,769,088	1,340,000	1,522,731	1,494,225	0	(850)	0	(850)	0	1,493,375	0	275,713	275,713	7,798	12/01/2024	3FE
52729N BK 5	LEVEL 3 COMMUNICATIONS 3.500		.02/12/2007	VARIOUS		1,414,860	1,065,000	1,020,495	1,023,007	0	710	0	710	0	1,023,717	0	391,143	391,143	6,131	06/15/2012	5FE
74913G AE 5	QWEST CORP 7.875		.02/14/2007	DEUTSCHE BANC ALEX BROV		1,593,750	1,500,000	1,513,375	1,509,698	0	(63)	0	(63)	0	1,509,635	0	84,115	84,115	55,453	09/01/2011	3FE
74913G AG 0	QWEST CORP 7.500		.03/22/2007	DEUTSCHE BANC ALEX BROV		1,060,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	60,000	60,000	47,708	10/01/2014	3FE
78412D AJ 8	SEMCO ENERGY INC 7.125		.02/14/2007	CREDIT SUISSE FIRST BOST		696,900	690,000	693,550	689,218	0	42	0	42	0	689,261	0	7,639	7,639	12,973	05/15/2008	3FE
887319 AC 5	TIME WARNER TELECOM 2.375		.02/14/2007	VARIOUS		917,394	660,000	765,875	759,567	0	(1,586)	0	(1,586)	0	757,981	0	159,413	159,413	5,482	04/01/2026	5FE
887319 AC 5	TIME WARNER TELECOM 2.375		.12/29/2006	MORGAN STANLEY DEAN WI		0	0	0	0	0	0	0	0	0	0	0	0	0	1,104	04/01/2026	5FE
97381W AD 6	WINDSTREAM CORP 8.625		.02/13/2007	MERRILL LYNCH CAPITAL MA		625,781	570,000	556,018	556,390	0	147	0	147	0	556,538	0	69,244	69,244	28,502	08/01/2016	3FE
000000 00 0	WINDSTREAM 7.110		.02/27/2007	REDEEMED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	131,465	07/13/2013	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
3899999.	Total - Bonds - Public Utilities					14,195,665	12,915,000	13,215,569	13,135,772	0	(3,411)	0	(3,411)	0	13,132,361	0	1,063,304	1,063,304	334,195	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00506T AH 8	ACTIVANT SOLUTIONS (14 9.500		.01/17/2007	DEUTSCHE BANC ALEX BROV		1,017,188	1,050,000	1,055,875	976,500	0	295	0	295	0	976,795	0	40,393	40,393	22,444	05/01/2016	5FE
00651F AG 3	ADAPTEC INC .750		.03/06/2007	BEAR STEARNS & CO		146,400	160,000	130,826	132,486	0	217	0	217	0	132,702	0	13,698	13,698	257	12/22/2023	5FE
00770# AA 2	ADVANTAGE CAPITAL MO I 8.930		.03/01/2007	MATURED		72,506	72,506	138,914	72,506	0	0	0	0	0	72,506	0	0	0	6,897	03/01/2007	1
00771* AA 5	ADVANTAGE CAPITAL PRTN ---		.03/31/2007	MATURED		18,772	18,772	10,255	18,772	0	0	0	0	0	18,772	0	0	0	3,158	03/31/2007	1FE
00772# AA 0	ADVANTAGE CAPITAL PTNR ---		.03/31/2007	MATURED		57,848	57,848	32,800	57,848	0	0	0	0	0	57,848	0	0	0	4,777	03/31/2007	1FE
013817 AD 3	ALCOA INC 6.500		.02/16/2007	EXCHANGE		1,053,200	1,000,000	1,083,300	1,065,414	0	(1,972)	0	(1,972)	0	1,063,442	0	(10,242)	(10,242)	14,806	06/01/2011	1FE
013817 AF 8	ALCOA INC 6.000		.02/16/2007	EXCHANGE		2,072,960	2,000,000	2,145,184	2,117,335	0	(3,063)	0	(3,063)	0	2,114,271	0	(41,311)	(41,311)	72,667	01/15/2012	1FE
013817 AG 6	ALCOA INC 4.250		.01/30/2007	TENDERED		596,838	600,000	619,098	603,112	0	(404)	0	(404)	0	602,709	0	(5,871)	(5,871)	11,758	08/15/2007	1FE
013817 AN 1	ALCOA INC (144A) 5.870		.03/21/2007	BARCLAYS CAPITAL INC		156,098	156,000	156,000	156,000	0	0	0	0	0	156,000	0	98	98	839	02/23/2022	1
018804 AL 8	ALLIANT TECHSYSTEMS IN 6.750		.03/01/2007	BARCLAYS CAPITAL INC		1,006,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	6,250	6,250	29,063	04/01/2016	4FE
01903# AR 3	ALLIED CAPITAL CORPORA 6.150		.02/07/2007	BARCLAYS CAPITAL INC		4,913,750	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(86,250)	(86,250)	109,333	10/13/2010	2
01958X AV 9	ALLIED WASTE NA 8.500		.01/11/2007	MERRILL LYNCH CAPITAL MA		755,388	720,000	765,000	738,433	0	(425)	0	(425)	0	738,008	0	17,380	17,380	7,793	12/01/2008	4FE
01958X BA 4	ALLIED WASTE NA 6.500		.01/16/2007	DEUTSCHE BANC ALEX BROV		190,713	190,000	190,000	190,000	0	0	0	0	0	190,000	0	713	713	5,283	11/15/2010	4FE
01958X BD 8	ALLIED WASTE NA 5.750		.02/09/2007	VARIOUS		200,125	205,000	192,175	196,470	0	221	0	221	0	196,691	0	3,434	3,434	5,794	02/15/2011	4FE
023135 AF 3	AMAZON.COM INC 4.750		.02/13/2007	MORGAN STANLEY DEAN WI		68,906	70,000	66,850	67,558	0	139	0	139	0	67,697	0	1,209	1,209	1,801	02/01/2009	4FE
02369A AE 8	AMERICAN ACHIEVEMENT 8.250		.01/16/2007	DEUTSCHE BANC ALEX BROV		1,026,250	1,000,000	1,006,125	1,005,502	0	(69)	0	(69)	0	1,005,433	0	20,817	20,817	24,750	04/01/2012	5FE
023771 Q9 2	AMERICAN AIRLINES 7.250		.02/01/2007	CITIGROUP GLOBAL MARKET		824,850	810,000	810,000	810,000	0	0	0	0	0	810,000	0	14,850	14,850	29,526	02/05/2009	2FE
031162 AM 2	AMGEN INC (144A) .125		.03/23/2007	VARIOUS		1,606,532	1,710,000	1,729,047	1,667,250	0	2,172	0	2,172	0	1,669,422	0	(62,891)	(62,891)	1,344	02/01/2011	1FE
038521 AE 0	ARAMARK CORP (144A) ---		.01/17/2007	J P MORGAN CHASE SECURI		280,156	275,000	275,000	275,000	0	0	0	0	0	275,000	0	5,156	5,156	0	02/01/2015	1
038522 AG 3	ARAMARK SERVICES INC 6.375		.02/25/2007	REDEEMED		2,016,020	2,000,000	1,996,120	1,998,961	0	244	0	244	0	1,999,205	0	16,815	16,815	67,292	02/15/2008	3FE
LN2958 09 B	ARAMARK CORP 14.946		.03/30/2007	PAID ON PRINCIPAL		12,870	12,870	12,870	12,870	0	0	0	0	0	12,870	0	0	0	5	01/26/2014	4FE
040146 AJ 1	ARGO TECH CORP 9.250		.01/19/2007	BARCLAYS CAPITAL INC		1,625,625	1,500,000	1,520,750	1,513,277	0	(312)	0	(312)	0	1,512,965	0	112,660	112,660	20,427	06/01/2011	4FE
007036 QM 1	ARMT 2005-8 4A21 5.438		.03/25/2007	PAID ON PRINCIPAL		311,689	311,689	314,207	313,915	0	(2,226)	0	(2,226)	0	311,689	0	0	0	3,744	07/25/2035	1FE
007036 QM 1	ARMT 2005-8 4A21 5.439		.01/25/2007	PAID ON PRINCIPAL		144,007	144,007	145,170	145,035	0	(1,028)	0	(1,028)	0	144,007	0	0	0	653	07/25/2035	1FE
057741 AA 8	BALDOR ELECTRIC CO 8.625		.02/13/2007	VARIOUS		533,331	515,000	515,000	515,000	0	0	0	0	0	515,000	0	18,331	18,331	858	02/15/2017	1
06421@ AG 1	BANC ONE EQUITY INVSTR 9.443		.03/01/2007	MATURED		19,620	19,620	19,620	19,620	0	0	0	0	0	19,620	0	0	0	7,880	03/01/2007	1FE
060505 CL 6	BANK OF AMERICA CORP 5.750		.02/21/2007	BANC OF AMERICA SECURIT		1,024,170	1,000,000	1,023,280	1,022,839	0	(230)	0	(230)	0	1,022,610	0	1,560	1,560	30,667	08/15/2016	1FE
055381 AK 3	BE AEROSPACE INC 8.875		.02/12/2007	DEUTSCHE BANC ALEX BROV		1,395,900	1,350,000	944,940	1,069,282	0	5,414	0	5,414	0	1,074,695	0	321,205	321,205	34,612	05/01/2011	4FE
073928 D2 6	BEAR STEARNS CO 5.533		.01/16/2007	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	70,709	01/16/2007	1FE
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.247		.01/25/2007	PAID ON PRINCIPAL		88,563	88,563	88,829	88,959	0	(396)	0	(396)	0	88,563	0	0	0	387	07/25/2035	1FE
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.247		.03/25/2007	PAID ON PRINCIPAL		56,998	56,998	57,169	57,253	0	(255)	0	(255)	0	56,998	0	0	0	605	07/25/2035	1FE
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.091		.03/25/2007	PAID ON PRINCIPAL		1,134,475	1,134,475	1,131,500	1,131,272	0	3,203	0	3,203	0	1,134,475	0	0	0	11,505	11/25/2035	1FE
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.091		.01/25/2007	PAID ON PRINCIPAL		195,864	195,864	195,351	195,311	0	553	0	553	0	195,864	0	0	0	831	11/25/2035	1FE
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		.03/25/2007	PAID ON PRINCIPAL		572,687	572,687	570,226	570,389	0	2,297	0	2,297	0	572,687	0	0	0	5,049	11/25/2020	1FE
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500		.03/25/2007	PAID ON PRINCIPAL		704,445	704,445	712,154	710,130	0	(5,685)	0	(5,685)	0	704,445	0	0	0	7,498	06/25/2035	1FE
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		.03/25/2007	PAID ON PRINCIPAL		760,630	760,630	761,460	761,252	0	(622)	0	(622)	0	760,630	0	0	0	8,019	07/25/2020	1FE
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		.03/25/2007	PAID ON PRINCIPAL		427,118	427,118	424,159	424,420	0	2,698	0	2,698	0	427,118	0	0	0	3,739	10/25/2020	1FE
05948# ## 7	BOCF LLC NT FL 9.441		.03/01/2007	MATURED		18,991	18,991	18,991	18,991	0	0	0	0	0	18,991	0	0	0	12,389	03/01/2007	1FE
05567@ AB 8	BOCNY LLC SR NT SER 19 8.780		.03/15/2007	MATURED		49,632	49,632	49,632	49,632	0	0	0	0	0	49,632	0	0	0	38,088	03/15/2007	1FE
05567@ AD 4	BOCNY LLC SR NT SER 19 8.764		.03/15/2007	MATURED		39,365	39,365	39,365	39,365	0	0	0	0	0	39,365	0	0	0	27,480	03/15/2007	1FE
103304 AL 5	BOYD GAMING CORP 8.750		.01/26/2007	MORGAN STANLEY DEAN WI		993,938	950,000	1,037,656	969,000	23,106	(955)	0	22,151	0	991,151	0	2,787	2,787	24,476	04/15/2012	4FE
121579 AA 4	BURLINGTON COAT FACTOR 11.125		.01/05/2007	MORGAN STANLEY DEAN WI		721,250	750,000	735,525	726,250	5,000	0	0	5,000	0	731,250	0	(10,000)	(10,000)	19,546	04/15/2014	5FE
05566S AA 1	BURLINGTON NORTHERN SA 4.830		.01/15/2007	PAID ON PRINCIPAL		281,002	281,002	281,002	281,002	0	0	0	0	0	281,002	0	0	0	6,786	01/15/2023	1FE
056039 AF 7	BWAY CORP 10.000		.01/18/2007	DEUTSCHE BANC ALEX BROV		1,050,000	1,000,000	1,070,000	1,042,115	0	(742)	0	(742)	0	1,041,372	0	8,628	8,628	26,111	10/15/2010	4FE
127687 AB 7	CAESARS ENTERTAINMENT 5.373		.12/29/2006	GOLDMAN SACHS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	8,160	04/15/2024	2FE
14161H AB 4	CARDTRONICS INC 9.250		.02/09/2007	BANC OF AMERICA SECURIT		582,875	550,000	561,172	559,567	0	(55)	0	(55)	0	559,512	0	23,363	23,363	23,070	08/15/2013	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Desig- nation or Market Indicator (a)
14743R AB 9	CASE CORPORATION 7.250		.02/01/2007	MORGAN STANLEY DEAN WI		3,676,836	3,578,000	2,868,858	2,991,463	0	3,528	0	3,528	0	2,994,990	0	681,846	681,846	142,193	01/15/2016	3FE
150934 AD 9	CELL THERAPEUTIC INC 5.750		.03/15/2007	CREDIT SUISSE FIRST BOST		77,250	100,000	73,500	75,375	0	3,118	0	3,118	0	78,493	0	(1,243)	(1,243)	1,517	06/15/2008	6
156710 AA 3	CERADYNE INC 2.875		.03/08/2007	VARIOUS		1,004,250	855,000	873,376	871,426	0	(83)	0	(83)	0	871,343	0	132,907	132,907	5,673	12/15/2035	4
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.471		.03/25/2007	PAID ON PRINCIPAL		968,573	968,573	962,638	962,663	0	5,910	0	5,910	0	968,573	0	0	0	11,495	01/25/2036	1FE
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500		.03/25/2007	PAID ON PRINCIPAL		1,075,033	1,075,033	1,082,256	1,079,726	0	(4,693)	0	(4,693)	0	1,075,033	0	0	0	9,814	10/25/2035	1FE
16162W NF 2	CHASE 2005-S3 AC CMO 5.500		.03/25/2007	PAID ON PRINCIPAL		1,244,745	1,244,745	1,248,830	1,247,592	0	(2,846)	0	(2,846)	0	1,244,745	0	0	0	9,975	11/25/2035	1FE
16675H AL 6	CHEVRON CORP ESOP (144 7.327		.01/05/2007	PAID ON PRINCIPAL		46,487	46,487	52,095	51,401	0	(4,914)	0	(4,914)	0	46,487	0	0	0	1,703	01/01/2014	1FE
172441 AN 7	CINEMARK USA INC 9.000		.03/19/2007	TENDERED		1,726,563	1,625,000	1,728,625	1,691,270	0	(3,107)	0	(3,107)	0	1,688,164	0	38,399	38,399	109,411	02/01/2013	5FE
125581 AB 4	CIT GROUP INC 7.750		.03/21/2007	TENDERED		1,122,260	1,000,000	1,159,870	1,131,365	0	(4,943)	0	(4,943)	0	1,126,422	0	(4,162)	(4,162)	36,813	04/02/2012	1FE
17453B AP 6	CITIZENS COMMUNICATION 6.250		.03/22/2007	VARIOUS		1,714,156	1,715,000	1,697,175	1,675,163	0	1,103	0	1,103	0	1,676,265	0	37,891	37,891	73,953	01/15/2013	3FE
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		.03/25/2007	PAID ON PRINCIPAL		1,274,226	1,274,226	1,268,123	1,268,444	0	5,782	0	5,782	0	1,274,226	0	0	0	13,017	08/25/2035	1FE
208192 AD 6	CONNETICS CORP 2.000		.02/10/2007	TENDERED		145,000	145,000	112,345	115,306	0	325	0	325	0	115,631	0	29,369	29,369	1,327	03/30/2015	4
208464 BH 9	CONSECO INC 3.500		.02/12/2007	J P MORGAN CHASE SECURI		4,950	5,000	5,063	4,938	0	2	0	2	0	4,939	0	11	11	66	09/30/2035	3FE
208464 BG 1	CONSECO INC (144A) 3.500		.02/12/2007	VARIOUS		1,746,881	1,770,000	1,886,013	1,747,875	0	(42)	0	(42)	0	1,747,833	0	(952)	(952)	22,032	09/30/2035	3FE
210805 DT 1	CONTINENTAL AIR PASS C 9.798		.03/28/2007	VARIOUS		594,640	534,366	534,343	534,344	0	22	0	22	0	534,366	0	60,274	60,274	13,006	04/01/2021	3FE
210805 BU 0	CONTINENTAL AIR PASS C 6.900		.01/02/2007	PAID ON PRINCIPAL		21,133	21,133	21,344	21,335	0	(203)	0	(203)	0	21,133	0	0	0	729	01/02/2018	2FE
210805 BV 8	CONTINENTAL AIRPASS CR 6.900		.01/02/2007	PAID ON PRINCIPAL		26,324	26,324	23,033	23,244	0	3,080	0	3,080	0	26,324	0	0	0	908	01/02/2017	3FE
22025Y AD 2	CORRECTIONS CORP OF AM 7.500		.03/15/2007	LEHMAN BROTHERS		443,025	430,000	440,750	434,944	0	(256)	0	(256)	0	434,688	0	8,337	8,337	9,479	05/01/2011	3FE
22025Y AH 3	CORRECTIONS CORP OF AM 6.250		.02/09/2007	LEHMAN BROTHERS		394,000	400,000	400,000	396,500	0	70	0	70	0	396,570	0	(2,570)	(2,570)	10,347	03/15/2013	3FE
22237L MD 1	COUNTRYWIDE HOME LOAN 5.500		.02/01/2007	MATURED		2,000,000	2,000,000	2,095,600	2,003,189	0	(3,189)	0	(3,189)	0	2,000,000	0	0	0	55,000	02/01/2007	1FE
225223 AB 2	CRAY INC 3.000		.03/30/2007	IMPERIAL CAPITAL		25,375	25,000	17,585	0	17,800	59	0	17,859	0	17,859	0	7,516	7,516	0	12/01/2024	6*
126304 AM 6	CSC HOLDINGS INC 8.125		.03/02/2007	MERRILL LYNCH CAPITAL MA		274,772	265,000	274,275	269,524	0	(326)	0	(326)	0	269,198	0	5,574	5,574	13,876	07/15/2009	4FE
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		.03/25/2007	PAID ON PRINCIPAL		402,749	402,749	403,377	403,294	0	(545)	0	(545)	0	402,749	0	0	0	3,312	02/25/2020	1FE
225458 G3 6	CSFB 2005-7 4A1 5.000		.03/25/2007	PAID ON PRINCIPAL		637,621	637,621	638,217	637,909	0	(289)	0	(289)	0	637,621	0	0	0	5,831	08/25/2020	1FE
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		.03/25/2007	PAID ON PRINCIPAL		644,468	644,468	647,359	647,359	0	(2,891)	0	(2,891)	0	644,468	0	0	0	4,834	02/25/2037	1
126650 BF 6	CVS LEASE PASS THRU CE 6.036		.03/12/2007	PAID ON PRINCIPAL		10,169	10,169	10,169	10,169	0	0	0	0	0	10,169	0	0	0	103	12/10/2028	2FE
02149D AD 1	CWALT 2006-HY13 2A1 6.000		.03/26/2007	VARIOUS		403,304	402,638	403,791	403,791	0	(487)	0	(487)	0	403,304	0	0	0	2,485	01/25/2037	1FE
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		.03/25/2007	PAID ON PRINCIPAL		678,973	678,973	688,591	685,791	0	(6,818)	0	(6,818)	0	678,973	0	0	0	5,743	07/25/2035	1FE
126694 RJ 9	CWHL 2005-J4 A1 CMO 5.500		.03/25/2007	PAID ON PRINCIPAL		2,706,280	2,706,280	2,711,566	2,708,763	0	(2,482)	0	(2,482)	0	2,706,280	0	0	0	24,497	12/25/2035	1FE
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		.03/25/2007	PAID ON PRINCIPAL		585,069	585,069	588,542	587,452	0	(2,384)	0	(2,384)	0	585,069	0	0	0	5,447	09/25/2035	1FE
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		.03/25/2007	PAID ON PRINCIPAL		617,544	617,544	622,827	621,794	0	(4,250)	0	(4,250)	0	617,544	0	0	0	6,311	03/25/2036	1FE
24823U AF 5	DENBURY RESOURCES INC 7.500		.02/07/2007	J P MORGAN CHASE SECURI		1,007,500	1,000,000	1,003,150	1,002,840	0	(55)	0	(55)	0	1,002,785	0	4,715	4,715	11,875	12/15/2015	4FE
23326B AB 0	DI FINANCE/DYNCORP INT 9.500		.02/09/2007	WACHOVIA SECURITIES INC		957,813	900,000	901,186	900,920	0	64	0	64	0	900,984	0	56,829	56,829	42,367	02/15/2013	4FE
25388B AB 0	DIGITAL RIVER INC 1.250		.02/15/2007	CIBC WORLD MARKETS		377,438	275,000	256,356	257,308	0	123	0	123	0	257,431	0	120,006	120,006	2,196	01/01/2024	4
25459H AB 1	DIRECTV HOLDINGS/FINAN 8.375		.02/13/2007	DEUTSCHE BANC ALEX BRO		474,750	450,000	492,298	468,000	0	(420)	0	(420)	0	467,580	0	7,170	7,170	15,808	03/15/2013	3FE
25754Q AF 4	DOMINOS INC 8.250		.03/09/2007	TENDERED		1,885,241	1,833,000	1,979,873	1,899,410	0	(4,933)	0	(4,933)	0	1,894,478	0	(9,237)	(9,237)	140,835	07/01/2011	4FE
278762 AG 4	ECHOSTAR COMMUNICATION 5.750		.02/15/2007	VARIOUS		300,141	295,000	296,475	296,222	0	(80)	0	(80)	0	296,142	0	3,999	3,999	3,608	05/15/2008	4FE
27876G AQ 1	ECHOSTAR DBS CORP 6.375		.01/18/2007	VARIOUS		605,650	610,000	605,900	606,188	0	44	0	44	0	606,231	0	(581)	(581)	12,040	10/01/2011	3FE
268766 BT 8	EOP OPERATING LP 7.750		.02/09/2007	TENDERED		3,052,350	3,000,000	3,200,310	3,083,230	0	(10,007)	0	(10,007)	0	3,073,223	0	(20,873)	(20,873)	54,249	11/15/2007	2FE
29444N AF 9	EQUISTAR CHEMICAL 10.125		.03/09/2007	VARIOUS		1,690,431	1,595,000	1,729,363	1,657,740	0	(4,360)	0	(4,360)	0	1,653,380	0	37,051	37,051	76,873	09/01/2008	3FE
3133TL BU 1	FHR 2162 TG CMO 6.000		.03/15/2007	PAID ON PRINCIPAL		101,089	101,089	99,400	100,503	0	586	0	586	0	101,089	0	0	0	1,019	10/15/2027	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		.03/15/2007	PAID ON PRINCIPAL		159,121	159,121	158,779	158,778	0	343	0	343	0	159,121	0	0	0	1,884	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		.03/15/2007	PAID ON PRINCIPAL		1,177,404	1,177,404	1,161,214	1,166,235	0	11,169	0	11,169	0	1,177,404	0	0	0	13,822	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		.03/15/2007	PAID ON PRINCIPAL		1,122,375	1,122,375	1,106,942	1,111,004	0	11,371	0	11,371	0	1,122,375	0	0	0	12,342	02/15/2032	1
32051K AC 0	FIRST HORIZON PHARMACE 1.750		.03/20/2007	VARIOUS		551,001	505,000	473,067	474,360	0	319	0	319	0	474,679	0	76,322	76,322	4,664	03/08/2024	2
338032 AX 3	FISHER SCIENTIFIC INTL 3.250		.03/16/2007	VARIOUS		738,581	555,000	573,009	570,076	0	(642)	0	(642)	0	569,434	0	169,147	169,147	9,429	03/01/2024	2FE
338032 BB 0	FISHER SCIENTIFIC INTL 6.125		.01/16/2007	CREDIT SUISSE FIRST BOST		1,444,838	1,465,000	1,451,625	1,448,314	0	17	0	17	0	1,448,331	0	(3,494)	(3,494)	49,049	07/01/2015	2FE
339099 AD 5	FLEETWOOD ENTERPRISES 5.000		.03/12/2007	MCMAHAN SECURITIES		43,938	45,000	43,790	43,805	0	7	0	7	0	43,812	0	126	126	559	12/15/2023	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Desig- nation or Market Indicator (a)
31359H WH 3	FNR 1994-79 Z CMO 7.000		.03/25/2007	PAID ON PRINCIPAL		54,834	54,834	56,305	56,936	0	(2,102)	0	(2,102)	0	54,834	0	0	0	660	04/25/2024	1
345370 CF 5	FORD MOTOR CO 4.250		.03/01/2007	VARIOUS		968,159	840,000	840,000	840,000	0	0	0	0	0	840,000	0	128,159	128,159	7,213	12/15/2036	5FE
35671D AS 4	FREEPORT-MC 8.375		.03/30/2007	VARIOUS		2,293,675	2,165,000	2,165,000	2,165,000	0	0	0	0	0	2,165,000	0	128,675	128,675	3,711	04/01/2017	1
35687M AL 1	FREESCALE SEMICONDUCTO 8.875		.01/17/2007	DEUTSCHE BANC ALEX BROV		752,813	750,000	750,938	747,188	0	(43)	0	(43)	0	747,144	0	5,668	5,668	9,430	12/15/2014	4
36186C AA 1	GMAC LLC 6.125		.02/07/2007	CREDIT SUISSE FIRST BOST		620,837	620,000	612,250	614,276	0	594	0	594	0	614,870	0	5,967	5,967	21,097	01/22/2008	3FE
38374G 2B 7	GNR 2004-41 ED CMO 3.750		.03/20/2007	PAID ON PRINCIPAL		387,593	387,593	381,718	381,721	0	5,871	0	5,871	0	387,593	0	0	0	2,418	10/20/2026	1
000000 00 0	GEORGIA GULF 5.588		.01/05/2007	PAID ON PRINCIPAL		913,257	913,257	915,832	915,129	644	(2,516)	0	(1,872)	0	913,257	0	0	0	18,044	10/03/2013	2FE
384313 AB 8	GRAFTECH INTERNATIONAL 1.625		.03/07/2007	JEFFERIES & CO INC		43,625	50,000	37,505	37,536	0	105	0	105	0	37,640	0	5,985	5,985	535	01/15/2024	5FE
393657 AD 3	GREENBRIER COMPANIES I 2.375		.12/29/2006	BEAR STEARNS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	937	05/15/2026	1
393657 AD 3	GREENBRIER COMPANIES I 2.375		.01/31/2007	VARIOUS		818,940	905,000	956,806	840,519	0	355	0	355	0	840,873	0	(21,933)	(21,933)	4,036	05/15/2026	4FE
36293Y AB 1	GSC HOLDINGS 7.835		.03/01/2007	BANC OF AMERICA SECURITI		520,625	500,000	500,000	500,000	0	0	0	0	0	500,000	0	20,625	20,625	18,869	10/01/2011	4FE
36293Y AD 7	GSC HOLDINGS 8.000		.03/27/2007	VARIOUS		2,010,644	1,900,000	1,865,635	1,869,568	0	992	0	992	0	1,870,560	0	140,083	140,083	63,489	10/01/2012	4FE
410768 AG 0	HANOVER COMPRESSOR CO 9.000		.01/09/2007	J P MORGAN CHASE SECURI		432,000	400,000	436,000	402,000	28,785	(161)	0	28,624	0	430,624	0	1,376	1,376	4,100	06/01/2014	4FE
000000 00 0	HANESBRANDS INC 5.480		.01/05/2007	PAID ON PRINCIPAL		147,857	147,857	147,857	147,857	0	0	0	0	0	147,857	0	0	0	134	09/05/2013	3FE
404119 AR 0	HCA INC 6.500		.03/01/2007	S G COWEN		86,500	100,000	85,250	85,250	0	67	0	67	0	85,317	0	1,183	1,183	3,557	02/15/2016	1
404119 AY 5	HCA INC (144A) 9.625		.02/16/2007	GOLDMAN SACHS & CO		1,086,250	1,000,000	1,005,363	1,005,278	0	(76)	0	(76)	0	1,005,202	0	81,048	81,048	25,399	11/15/2016	4FE
12802R AA 3	HELIX ENERGY GROUP SOL 4.930		.02/01/2007	PAID ON PRINCIPAL		27,988	27,988	27,988	27,988	0	0	0	0	0	27,988	0	0	0	690	02/01/2027	1FE
806407 AB 8	HENRY SCHEIN INC 3.000		.03/21/2007	COWEN & CO		127,750	100,000	110,596	108,149	0	(48)	0	(48)	0	108,101	0	19,649	19,649	1,842	08/15/2034	1
428291 AL 2	HEXCEL CORP 6.750		.01/22/2007	DEUTSCHE BANC ALEX BROV		492,500	500,000	483,406	485,345	0	121	0	121	0	485,466	0	7,034	7,034	16,313	02/01/2015	4FE
440543 AD 8	HORNBECK OFFSHORE (144 1.625		.01/24/2007	VARIOUS		1,364,550	1,560,000	1,597,419	1,577,017	0	(141)	0	(141)	0	1,576,876	0	(212,326)	(212,326)	4,965	11/15/2026	3FE
44701Q AF 9	HUNTSMAN INTERNATIONAL 9.875		.03/01/2007	REDEEMED		1,890,535	1,845,000	1,852,489	1,846,630	0	(42)	0	(42)	0	1,846,588	0	43,946	43,946	91,097	03/01/2009	4FE
45245W AF 6	IMCLONE SYSTEMS 1.375		.03/06/2007	J GIORDANO		13,763	15,000	12,202	12,385	0	22	0	22	0	12,407	0	1,355	1,355	65	05/15/2024	3
44981W AH 3	ING SEC LIFE INST FUND 2.700		.02/15/2007	MATURED		3,000,000	3,000,000	2,995,890	2,999,730	0	270	0	270	0	3,000,000	0	0	0	40,500	02/15/2007	1FE
45768Y AC 6	INSIGHT MIDWEST 9.750		.01/18/2007	J P MORGAN CHASE SECURI		434,473	427,000	450,485	432,136	0	(409)	0	(409)	0	431,726	0	2,746	2,746	12,952	10/01/2009	4FE
45768Y AJ 1	INSIGHT MIDWEST 9.750		.03/16/2007	CREDIT SUISSE FIRST BOST		1,211,247	1,191,000	1,163,760	1,176,721	0	1,173	0	1,173	0	1,177,894	0	33,353	33,353	54,836	10/01/2009	4FE
458665 AJ 5	INTERFACE INC 9.500		.02/12/2007	LEHMAN BROTHERS		1,073,750	1,000,000	1,097,500	1,050,000	0	(916)	0	(916)	0	1,049,084	0	24,666	24,666	51,194	02/01/2014	5FE
460377 AB 0	INTERNATIONAL STEEL 6.500		.03/29/2007	VARIOUS		771,169	745,000	695,375	705,145	0	896	0	896	0	706,040	0	65,128	65,128	11,107	04/15/2014	3FE
460690 AT 7	INTERPUBLIC GROUP (144 4.500		.03/28/2007	VARIOUS		552,830	465,000	570,869	570,869	0	(2,598)	0	(2,598)	0	568,271	0	(15,441)	(15,441)	10,734	03/15/2023	1
460690 AT 7	INTERPUBLIC GROUP (144 4.500		.03/28/2007	VARIOUS		156,786	127,000	135,176	134,487	0	(328)	0	(328)	0	134,158	0	22,627	22,627	2,383	03/15/2023	4FE
460690 AZ 3	INTERPUBLIC GROUP (144 4.250		.02/09/2007	VARIOUS		2,306,991	1,785,000	1,877,615	1,840,649	0	(1,865)	0	(1,865)	0	1,838,784	0	468,207	468,207	16,883	03/15/2023	4FE
46185R AJ 9	INVITROGEN INC 2.000		.02/13/2007	MERRILL LYNCH CAPITAL MA		78,469	75,000	81,166	74,813	0	(1)	0	(1)	0	74,811	0	3,657	3,657	813	08/01/2023	2
462846 AA 4	IRON MOUNTAIN INC 8.625		.01/17/2007	BEAR STEARNS & CO		82,400	80,000	85,000	82,264	0	(54)	0	(54)	0	82,211	0	189	189	2,128	04/01/2013	4FE
464337 AC 8	ISIS PHARMACEUTICALS I 5.500		.01/18/2007	LEHMAN BROTHERS		101,650	100,000	80,625	0	87,263	289	0	87,552	0	87,552	0	14,098	14,098	1,253	05/01/2009	6*
46849E AD 9	JACKSON NATIONAL LIFE 5.250		.03/15/2007	MATURED		12,500,000	12,500,000	13,343,250	12,555,625	0	(55,625)	0	(55,625)	0	12,500,000	0	0	0	328,125	03/15/2007	1FE
469865 AB 5	JACUZZI BRANDS INC 9.625		.02/07/2007	TENDERED		1,238,916	1,200,000	1,289,000	1,253,494	0	(2,126)	0	(2,126)	0	1,251,369	0	(12,453)	(12,453)	105,300	07/01/2010	4FE
471109 AB 4	JARDEN CORP 7.500		.02/13/2007	DEUTSCHE BANC ALEX BROV		291,450	290,000	292,900	292,900	0	(5)	0	(5)	0	292,895	0	(1,445)	(1,445)	167	05/01/2017	1
477143 AC 5	JETBLUE AIRWAYS CORP 3.750		.03/07/2007	VARIOUS		2,649,229	2,540,000	2,375,547	2,376,263	0	571	0	571	0	2,376,834	0	272,395	272,395	43,203	03/15/2035	5FE
24422E PN 3	JOHN DEERE CAPITAL COR 3.875		.03/07/2007	MATURED		1,000,000	1,000,000	998,400	999,759	0	241	0	241	0	1,000,000	0	0	0	19,375	03/07/2007	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.407		.03/25/2007	PAID ON PRINCIPAL		284,641	284,641	285,230	285,117	0	(476)	0	(476)	0	284,641	0	0	0	3,248	11/25/2035	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.407		.01/25/2007	PAID ON PRINCIPAL		102,347	102,347	102,559	102,518	0	(171)	0	(171)	0	102,347	0	0	0	461	11/25/2035	1FE
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.971		.03/25/2007	PAID ON PRINCIPAL		1,256,417	1,256,417	1,258,920	1,258,619	0	(2,202)	0	(2,202)	0	1,256,417	0	0	0	12,869	08/25/2036	1FE
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.864		.03/26/2007	PAID ON PRINCIPAL		865,712	865,712	866,389	866,389	0	(676)	0	(676)	0	865,712	0	0	0	9,410	11/25/2036	1FE
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.873		.01/25/2007	PAID ON PRINCIPAL		668,393	668,393	668,915	668,915	0	(522)	0	(522)	0	668,393	0	0	0	3,271	11/25/2036	1FE
488044 AF 5	KELLWOOD CO 3.500		.03/13/2007	MCMAHAN SECURITIES		36,850	40,000	34,891	34,930	0	19	0	19	0	34,949	0	1,901	1,901	354	06/15/2034	3FE
49460W AE 9	KINETIC CONCEPTS INC 7.375		.03/14/2007	CREDIT SUISSE FIRST BOST		41,600	40,000	42,500	40,600	0	(27)	0	(27)	0	40,573	0	1,027	1,027	1,016	05/15/2013	4FE
512815 AG 6	LAMAR ADVERTISING CO 2.875		.03/20/2007	MILLER TABAK ROBERTS		1,347,500	1,000,000	1,027,500	1,020,969	0	(1,177)	0	(1,177)	0	1,019,792	0	327,708	327,708	21,003	12/31/2010	4FE
514666 AH 9	LAND O LAKES INC 9.000		.03/23/2007	BNY CAPITAL MARKETS INC		344,500	325,000	325,000	325,000	0	0	0	0	0	325,000	0	19,500	19,500	8,369	12/15/2010	3FE
501786 AB 3	LBI MEDIA INC 10.125		.01/24/2007	CREDIT SUISSE FIRST BOST		503,500	475,000	515,109	503,237	0	(669)	0	(669)	0	502,568	0	932	932	25,917	07/15/2012	5FE
549463 AE 7	LUCENT TECHNOLOGIES 6.450		.03/27/2007	DEUTSCHE BANC ALEX BROV		1,308,625	1,450,000	1,191,500	1,194,941	0	1,191	0	1,191	0	1,196,132	0	112,493	112,493	46,763	03/15/2029	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 Desig- nation or Market Indicator (a)
000000 00 0	LYONDELL CHEMICAL 5.552		.02/01/2007	PAID ON PRINCIPAL		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	46	08/16/2013	3FE
559181 AB 8	MAGMA DESIGN AUTOMATIO ---		.02/27/2007	PIPER JAFFRAY & HOPWOOD		119,688	125,000	100,394	0	111,930	1,435	0	113,365	0	113,365	0	6,322	6,322	0	05/15/2008	6*
562567 AF 4	MANDALAY RESORT GROUP 9.375		.03/22/2007	LEHMAN BROTHERS		755,125	700,000	774,088	749,000	0	(3,404)	0	(3,404)	0	745,596	0	9,529	9,529	32,813	02/15/2010	4FE
574599 BB 1	MASCO CORP ---		.01/22/2007	TENDERED		1,871,200	4,000,000	1,855,000	1,935,781	0	3,341	0	3,341	0	1,939,122	0	(67,922)	(67,922)	0	07/20/2031	2FE
584699 AF 9	MEDIMMUNE INC (144A) 1.375		.03/20/2007	VARIOUS		2,706,102	2,440,000	2,613,030	2,602,327	0	(4,689)	0	(4,689)	0	2,597,638	0	108,464	108,464	21,571	07/15/2011	2FE
585055 AL 0	MEDTRONIC INC 1.500		.02/15/2007	MERRILL LYNCH CAPITAL MA		86,100	80,000	80,300	80,285	0	(9)	0	(9)	0	80,276	0	5,824	5,824	420	04/15/2011	1FE
585055 AJ 5	MEDTRONIC INC (144A) 1.500		.02/15/2007	MERRILL LYNCH CAPITAL MA		328,256	305,000	305,000	305,000	0	0	0	0	0	305,000	0	23,256	23,256	1,601	04/15/2011	1FE
589405 AB 5	MERCURY INTERACTIVE CO 4.750		.03/02/2007	TENDERED		10,130	10,000	9,581	9,868	0	42	0	42	0	9,910	0	220	220	317	07/01/2007	2
552953 AL 5	MGM MIRAGE 6.750		.01/23/2007	VARIOUS		1,202,781	1,210,000	1,210,000	1,191,850	0	190	0	190	0	1,192,040	0	10,741	10,741	31,954	09/01/2012	3FE
552953 AW 1	MGM MIRAGE 6.750		.01/24/2007	VARIOUS		882,488	895,000	895,000	874,863	0	187	0	187	0	875,049	0	7,438	7,438	18,923	04/01/2013	3FE
000000 00 0	MOSAIC CO 3.025		.03/30/2007	PAID ON PRINCIPAL		3,750	3,750	3,762	3,762	0	(12)	0	(12)	0	3,750	0	0	0	43	12/01/2013	3FE
628530 AF 4	MYLAN LABORATORIES INC 6.375		.01/24/2007	DEUTSCHE BANC ALEX BROV		1,390,300	1,420,000	1,420,000	1,405,800	0	130	0	130	0	1,405,930	0	(15,630)	(15,630)	40,073	08/15/2015	3FE
63866E AB 6	NATIONWIDE LIFE GLOBAL 5.350		.02/15/2007	MATURED		2,100,000	2,100,000	2,163,650	2,101,669	0	(1,669)	0	(1,669)	0	2,100,000	0	0	0	56,175	02/15/2007	1FE
674599 BF 1	OCCIDENTAL PETROLEUM 10.125		.01/30/2007	TENDERED		1,118,770	1,000,000	1,120,300	1,119,847	0	(3,410)	0	(3,410)	0	1,116,437	0	2,333	2,333	38,250	09/15/2009	1FE
68210* AA 1	OMEGA LEASING LLC SR N 8.800		.03/12/2007	PAID ON PRINCIPAL		40,627	40,627	40,627	40,627	0	0	0	0	0	40,627	0	0	0	597	05/12/2010	1
69073T AB 9	OWENS-BROCKWAY 8.875		.02/05/2007	CITIGROUP GLOBAL MARKET		2,697,651	2,637,000	2,652,950	2,640,374	0	(81)	0	(81)	0	2,640,292	0	57,359	57,359	112,466	02/15/2009	3FE
704549 AC 8	PEABODY ENERGY CORP 6.875		.03/16/2007	MORGAN STANLEY DEAN WI		35,613	35,000	36,925	35,875	0	(37)	0	(37)	0	35,838	0	(226)	(226)	1,243	03/15/2013	3FE
704549 AD 6	PEABODY ENERGY CORP 5.875		.01/16/2007	WACHOVIA SECURITIES INC		308,000	320,000	300,631	303,682	0	63	0	63	0	303,745	0	4,255	4,255	4,909	04/15/2016	3FE
704549 AG 9	PEABODY ENERGY CORP 4.750		.03/28/2007	BANC OF AMERICA SECURITI		315,380	315,000	304,538	304,538	0	8	0	8	0	304,546	0	10,834	10,834	4,156	12/15/2066	1
704549 AG 9	PEABODY ENERGY CORP 4.750		.03/28/2007	BANC OF AMERICA SECURITI		270,326	270,000	270,000	257,513	0	19	0	19	0	257,532	0	12,794	12,794	3,563	12/15/2066	3FE
707569 AH 2	PENN NATIONAL GAMING 6.875		.01/25/2007	DEUTSCHE BANC ALEX BROV		136,350	135,000	140,063	136,013	0	(31)	0	(31)	0	135,981	0	369	369	1,521	12/01/2011	4FE
708130 AA 7	PENNEY (JC) CO INC 8.000		.01/24/2007	J P MORGAN CHASE SECURI		1,067,020	1,000,000	1,081,830	1,067,450	0	(1,479)	0	(1,479)	0	1,065,971	0	1,049	1,049	32,889	03/01/2010	2FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.526		.01/18/2007	PAID ON PRINCIPAL		99,465	99,465	100,735	100,656	0	(1,191)	0	(1,191)	0	99,465	0	0	0	458	05/26/2035	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.526		.02/18/2007	PAID ON PRINCIPAL		485,943	485,943	492,151	491,763	0	(5,820)	0	(5,820)	0	485,943	0	0	0	4,476	05/26/2035	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.527		.03/19/2007	PAID ON PRINCIPAL		294,704	294,704	298,469	298,234	0	(3,530)	0	(3,530)	0	294,704	0	0	0	4,070	05/26/2035	1FE
69335Y AA 4	PHHMC 2006-4 A1 6.265		.03/18/2007	PAID ON PRINCIPAL		461,998	461,998	466,464	466,451	0	(4,453)	0	(4,453)	0	461,998	0	0	0	7,240	12/18/2036	1
69335Y AA 4	PHHMC 2006-4 A1 6.272		.01/18/2007	PAID ON PRINCIPAL		351,839	351,839	355,240	355,230	0	(3,391)	0	(3,391)	0	351,839	0	0	0	1,839	12/18/2036	1FE
69335Y AA 4	PHHMC 2006-4 A1 6.272		.02/20/2007	PAID ON PRINCIPAL		299,052	299,052	301,943	301,934	0	(2,882)	0	(2,882)	0	299,052	0	0	0	3,125	12/18/2036	1FE
720279 AH 1	PIER 1 IMPORTS 6.375		.03/06/2007	RBC CAPITAL MARKETS		23,744	25,000	23,438	23,438	0	(0)	0	(0)	0	23,437	0	307	307	903	02/15/2036	1
721467 AC 2	PILGRIM'S PRIDE CORP 9.625		.02/08/2007	LEHMAN BROTHERS		52,375	50,000	55,750	52,180	0	(91)	0	(91)	0	52,090	0	285	285	1,978	09/15/2011	3FE
721467 AF 5	PILGRIM'S PRIDE CORP 8.375		.01/19/2007	LEHMAN BROTHERS		277,063	275,000	275,000	275,000	0	0	0	0	0	275,000	0	2,063	2,063	0	05/01/2017	1
741503 AJ 5	PRICELINE.COM INC 1.000		.03/02/2007	CREDIT SUISSE FIRST BOST		185,368	150,000	131,350	135,468	0	303	0	303	0	135,771	0	49,597	49,597	749	08/01/2010	4FE
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		.03/25/2007	PAID ON PRINCIPAL		280,495	280,495	279,706	279,715	0	780	0	780	0	280,495	0	0	0	2,081	10/25/2020	1FE
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		.03/25/2007	PAID ON PRINCIPAL		366,560	366,560	366,932	366,759	0	(199)	0	(199)	0	366,560	0	0	0	3,733	10/25/2020	1FE
69366A AA 8	PSS WORLD MEDICAL INC 2.250		.03/15/2007	VARIOUS		430,109	340,000	334,050	334,684	0	60	0	60	0	334,743	0	95,366	95,366	3,921	03/15/2024	4FE
69366A AB 6	PSS WORLD MEDICAL INC 2.250		.03/19/2007	VARIOUS		377,525	300,000	295,046	295,229	0	54	0	54	0	295,284	0	82,241	82,241	3,496	03/15/2024	4FE
75524D AA 8	RBS GLOBAL/REXNORD (14 9.500		.01/05/2007	VARIOUS		258,125	250,000	250,000	250,000	0	0	0	0	0	250,000	0	8,125	8,125	11,110	08/01/2014	5FE
755267 AC 5	READER'S DIGEST ASSN I 6.500		.03/02/2007	TENDERED		1,833,059	1,815,000	1,813,146	1,811,334	0	203	0	203	0	1,811,537	0	21,522	21,522	113,764	03/01/2011	3FE
75886F AB 3	REGENERON PHARMACEUTIC 5.500		.03/06/2007	BNY CAPITAL MARKETS INC		31,125	30,000	28,425	29,005	0	99	0	99	0	29,105	0	2,020	2,020	651	10/17/2008	5
000000 00 0	RENT-A-CENTER 2.581		.03/30/2007	PAID ON PRINCIPAL		2,506	2,506	2,506	2,506	0	0	0	0	0	2,506	0	0	0	45	06/30/2012	3FE
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		.03/25/2007	PAID ON PRINCIPAL		85,001	85,001	85,559	85,559	0	(558)	0	(558)	0	85,001	0	0	0	425	07/25/2036	1
763165 AD 9	RICHARDSON ELECTRIC LT 7.750		.01/26/2007	MILLER TABAK ROBERTS		15,113	15,000	13,988	14,142	0	10	0	10	0	14,142	0	971	971	149	12/15/2011	5
767754 BF 0	RITE AID CORP 8.125		.02/14/2007	MORGAN STANLEY DEAN WI		516,875	500,000	508,750	508,539	0	(470)	0	(470)	0	508,068	0	8,807	8,807	12,300	05/01/2010	4FE
774477 AB 9	ROCKWOOD SPECIALTIES G 10.625		.01/30/2007	J P MORGAN CHASE SECURI		775,018	729,000	833,495	776,031	0	(2,013)	0	(2,013)	0	774,018	0	1,000	1,000	16,567	05/15/2011	4FE
807066 AE 5	SCHOLASTIC CORPORATION 5.750		.01/15/2007	MATURED		2,000,000	2,000,000	2,096,430	2,001,474	0	(1,474)	0	(1,474)	0	2,000,000	0	0	0	57,500	01/15/2007	3FE
811904 AJ 0	SEACOR HOLDINGS INC 2.875		.01/26/2007	VARIOUS		285,086	205,000	236,263	230,527	0	(73)	0	(73)	0	230,455	0	54,631	54,631	618	12/15/2024	3
816074 AF 5	SEITEL ACTUISITION COR 9.750		.02/13/2007	KBC BANK		330,444	325,000	325,000	325,000	0	0	0	0	0	325,000	0	5,444	5,444	106	02/15/2014	1
817320 AL 8	SEQUA CORP 8.875		.03/20/2007	J P MORGAN CHASE SECURI		513,750	500,000	526,250	509,441	0	(1,594)	0	(1,594)	0	507,847	0	5,903	5,903	21,201	04/01/2008	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig-nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
817565 AP 9	SERVICE CORP INTL 7.700		.03/05/2007	MERRILL LYNCH CAPITAL MA		778,125	750,000	781,875	769,465	0	(1,409)	0	(1,409)	0	768,056	0	10,069	10,069	22,619	04/15/2009	4FE
817565 BF 0	SERVICE CORP INTL 7.000		.02/02/2007	VARIOUS		507,719	510,000	511,060	509,225	0	(22)	0	(22)	0	509,203	0	(1,484)	(1,484)	4,522	06/15/2017	4FE
817565 BA 1	SERVICE CORP INTL (144 6.750		.03/27/2007	MERRILL LYNCH CAPITAL MA		173,688	175,000	174,125	174,125	0	37	0	37	0	174,162	0	(475)	(475)	5,873	04/01/2016	4FE
784121 AB 1	SFBC INTERNATIONAL INC 2.250		.03/28/2007	CREDIT SUISSE FIRST BOST		14,475	15,000	13,781	13,781	0	4	0	4	0	13,785	0	690	690	0	08/15/2024	1
784121 AB 1	SFBC INTERNATIONAL INC 2.250		.03/28/2007	CREDIT SUISSE FIRST BOST		24,125	25,000	22,375	22,454	0	28	0	28	0	22,482	0	1,643	1,643	281	08/15/2024	4FE
829226 AU 3	SINCLAIR BROADCAST GRO 4.875		.03/06/2007	BEAR STEARNS & CO		39,100	40,000	35,750	36,099	0	43	0	43	0	36,141	0	2,959	2,959	1,268	07/15/2018	4FE
829226 AV 1	SINCLAIR BROADCAST GRO 6.000		.03/06/2007	BEAR STEARNS & CO		68,500	70,000	62,350	62,680	0	191	0	191	0	62,871	0	5,629	5,629	975	09/15/2012	4Z
82966U AD 5	SIRIUS SATELLITE RADIO 3.250		.03/21/2007	COWEN & CO		109,538	115,000	123,222	108,963	0	272	0	272	0	109,235	0	303	303	1,672	10/15/2011	5FE
83088M AB 8	SKYWORKS SOLUTIONS 4.750		.03/29/2007	PAID ON PRINCIPAL		55,000	55,000	53,831	54,560	0	440	0	440	0	55,000	0	0	0	972	11/15/2007	4
848503 AE 8	SPIEKER PROPERTIES LP 7.875		.02/01/2007	REDEEMED		1,607,034	1,300,000	1,382,719	1,366,110	0	(461)	0	(461)	0	1,365,649	0	241,385	241,385	17,063	12/01/2016	2FE
848503 AG 3	SPIEKER PROPERTIES LP 7.350		.02/09/2007	TENDERED		10,244,430	9,000,000	10,298,070	10,100,527	0	(8,139)	0	(8,139)	0	10,092,387	0	152,043	152,043	292,736	12/01/2017	2FE
853666 AB 1	STANDARD MTR PRODS 6.750		.03/29/2007	CREDIT SUISSE FIRST BOST		19,600	20,000	19,288	19,288	0	26	0	26	0	19,314	0	286	286	0	07/15/2009	1
853666 AB 1	STANDARD MTR PRODS 6.750		.03/29/2007	CREDIT SUISSE FIRST BOST		24,500	25,000	23,750	23,500	0	129	0	129	0	23,629	0	871	871	844	07/15/2009	5FE
861589 AX 7	STONE CONTAINER 9.750		.03/26/2007	TENDERED		666,540	644,000	665,129	661,699	0	(1,914)	0	(1,914)	0	659,784	0	6,756	6,756	40,987	02/01/2011	4FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		.03/01/2007	MATURED		5,555	5,555	5,555	5,555	0	0	0	0	0	5,555	0	0	0	7,356	03/01/2007	1FE
867363 AH 6	SUNGARD DATA SYSTEMS 9.125		.02/13/2007	MORGAN STANLEY DEAN WI		372,313	350,000	350,000	350,000	0	0	0	0	0	350,000	0	22,313	22,313	15,791	08/15/2013	4FE
867363 AJ 2	SUNGARD DATA SYSTEMS 9.900		.03/21/2007	DEUTSCHE BANC ALEX BRO		781,875	750,000	761,406	759,637	0	(805)	0	(805)	0	758,832	0	23,043	23,043	49,114	08/15/2013	4FE
87157D AB 5	SYNAPTICS INC .750		.01/26/2007	JEFFERIES & CO INC		27,210	30,000	23,709	24,125	0	23	0	23	0	24,148	0	3,062	3,062	38	12/01/2024	4
881448 AC 8	TERREMARK WORLDWIDE IN 9.000		.03/23/2007	MCMAHAN SECURITIES		68,250	65,000	54,619	0	57,259	493	0	57,753	0	57,753	0	10,497	10,497	1,381	06/15/2009	6*
88164R AA 5	TEVA PHARMACEUT FIN BV .500		.02/15/2007	LEHMAN BROTHERS		1,498,750	1,375,000	1,417,629	1,393,799	0	(243)	0	(243)	0	1,393,556	0	105,194	105,194	3,819	02/01/2024	2FE
87264Q AM 2	TRW AUTOMOTIVE INC 9.375		.03/26/2007	TENDERED		1,263,153	1,205,000	1,313,175	1,270,588	0	(3,787)	0	(3,787)	0	1,266,801	0	(3,648)	(3,648)	105,500	02/15/2013	3FE
89855V AA 8	TUBE CITY IMS (144A) 9.750		.02/12/2007	BNY CAPITAL MARKETS INC		1,040,000	1,000,000	1,007,625	1,007,625	0	(48)	0	(48)	0	1,007,577	0	32,423	32,423	5,417	02/01/2015	1
90347X AB 6	UCAR FINANCE INC 10.250		.03/23/2007	VARIOUS		709,594	675,000	704,160	692,572	0	(577)	0	(577)	0	691,995	0	17,599	17,599	35,717	02/15/2012	4FE
902712 AB 4	UGS CORP 10.000		.01/25/2007	DEUTSCHE BANC ALEX BRO		1,756,000	1,600,000	1,676,250	1,652,852	0	(1,181)	0	(1,181)	0	1,651,671	0	104,329	104,329	26,222	06/01/2012	4FE
909440 AF 6	UNITED AUTO GROUP INC 9.625		.03/15/2007	REDEEMED		524,065	500,000	547,188	525,625	0	(1,560)	0	(1,560)	0	524,065	0	0	0	24,063	03/15/2012	4FE
909440 AH 2	UNITED AUTO GROUP INC 3.500		.03/07/2007	THOMAS WEISEL		343,825	315,000	332,083	330,601	0	(662)	0	(662)	0	329,939	0	13,886	13,886	4,858	04/01/2026	4FE
909440 AG 4	UNITED AUTO GROUP INC 3.500		.03/06/2007	VARIOUS		433,444	390,000	390,000	390,000	0	0	0	0	0	390,000	0	43,444	43,444	5,438	04/01/2026	4FE
911365 AN 4	UNITED RENTALS 6.500		.02/07/2007	VARIOUS		238,569	240,000	240,000	237,000	0	57	0	57	0	237,057	0	1,512	1,512	7,294	02/15/2012	4FE
918866 AP 9	VALASSIS COMMUNICATION 8.250		.02/27/2007	BEAR STEARNS & CO		264,425	265,000	265,000	265,000	0	0	0	0	0	265,000	0	(575)	(575)	0	03/01/2015	1
92025R AB 4	VALOR TELECOM 7.750		.02/16/2007	MERRILL LYNCH CAPITAL MA		1,690,200	1,565,000	1,570,600	1,570,270	0	(62)	0	(62)	0	1,570,209	0	119,991	119,991	61,037	02/15/2015	2FE
92907T AB 3	VOUGHT AIRCRAFT INDS I 8.000		.03/20/2007	VARIOUS		297,794	305,000	309,575	293,563	0	676	0	676	0	294,239	0	3,555	3,555	15,576	07/15/2011	5FE
95082P AF 2	WESCO INTERNATIONAL IN 1.750		.01/30/2007	LEHMAN BROTHERS		223,494	235,000	238,819	226,775	0	132	0	132	0	226,907	0	(3,413)	(3,413)	1,028	11/15/2026	4FE
94981Q AN 8	WFMBS 2005-AR16 4A6 CM 4.991		.03/26/2007	PAID ON PRINCIPAL		1,412,917	1,412,917	1,411,923	1,410,411	0	2,506	0	2,506	0	1,412,917	0	0	0	13,132	10/25/2035	1FE
94981Q AN 8	WFMBS 2005-AR16 4A6 CM 4.991		.01/25/2007	PAID ON PRINCIPAL		187,100	187,100	186,968	186,768	0	332	0	332	0	187,100	0	0	0	778	10/25/2035	1FE
94982Y AH 3	WFMBS 2005-15 A2 CMO 5.000		.03/25/2007	PAID ON PRINCIPAL		1,079,633	1,079,633	1,054,513	1,056,662	0	22,971	0	22,971	0	1,079,633	0	0	0	7,844	12/25/2020	1FE
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		.03/25/2007	PAID ON PRINCIPAL		462,181	462,181	452,865	453,285	0	8,896	0	8,896	0	462,181	0	0	0	4,120	09/25/2020	1FE
94984J AD 3	WFMBS 2006-13 A4 CMO 5.750		.03/26/2007	PAID ON PRINCIPAL		908,570	908,570	909,202	908,036	0	533	0	533	0	908,570	0	0	0	8,706	10/25/2036	1FE
966387 AC 6	WHITING PETROLEUM CORP 7.250		.03/07/2007	DEUTSCHE BANC ALEX BRO		738,750	750,000	738,803	740,572	0	241	0	241	0	740,813	0	(2,063)	(2,063)	19,786	05/01/2013	4FE
966387 AE 2	WHITING PETROLEUM CORP 7.000		.03/06/2007	VARIOUS		733,563	750,000	750,625	748,125	0	23	0	23	0	748,148	0	(14,585)	(14,585)	22,886	02/01/2014	4FE
96808B AA 5	WILD OATS MARKETS INC 3.250		.02/22/2007	J P MORGAN CHASE SECURI		126,500	115,000	107,778	107,988	0	23	0	23	0	108,011	0	18,489	18,489	1,059	05/15/2034	5
96808B AB 3	WILD OATS MARKETS INC 3.250		.02/23/2007	VARIOUS		775,863	705,000	791,014	728,829	0	(54)	0	(54)	0	728,775	0	47,088	47,088	6,501	05/15/2034	5
983759 AC 5	XM SATELLITE RADIO HLD 1.750		.03/06/2007	GOLDMAN SACHS & CO		60,550	70,000	59,280	59,102	0	633	0	633	0	59,735	0	815	815	333	12/01/2009	5FE
003924 AA 5	ABITIBI-CONSOLIDATED I 6.950		.02/12/2007	BEAR STEARNS & CO		403,000	400,000	396,000	396,000	0	383	0	383	0	396,383	0	6,617	6,617	10,348	04/01/2008	4FE
15101Q AB 4	CELESTICA INC 7.875		.02/15/2007	BANC OF AMERICA SECURIT		1,350,725	1,365,000	1,365,000	1,351,350	0	110	0	110	0	1,351,460	0	(735)	(735)	67,114	07/01/2011	4FE
303901 AL 6	FAIRFAX FINANCIAL 5.000		.03/09/2007	VARIOUS		47,925	45,000	43,594	43,606	0	9	0	9	0	43,615	0	4,310	4,310	1,494	07/15/2023	3FE
748203 AA 4	QUEBECOR WORLD INC (14 9.750		.01/25/2007	MORGAN STANLEY DEAN WI		1,072,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	72,500	72,500	11,375	01/15/2015	4FE
87971K AE 7	TEMBEC INDUSTRIES INC 7.750		.01/17/2007	VARIOUS		1,745,638	2,593,000	1,465,045	1,430,845	34,200	0	0	34,200	0	1,465,045	0	280,593	280,593	67,361	03/15/2012	6FE
959053 AD 1	WESTERN OIL SANDS INC 8.375		.01/25/2007	CITIGROUP GLOBAL MARKET		1,962,563	1,785,000	1,957,038	1,903,450	0	(1,522)	0	(1,522)	0	1,901,928	0	60,635	60,635	36,902	05/01/2012	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Desig- nation or Market Indicator (a)
02342T AD 1	AMDOCS LIMITED .500	F	.02/20/2007	VARIOUS		2,357,294	2,360,000	2,378,813	2,375,326	0	(17)	0	(17)	0	2,375,309	0	(18,016)	(18,016)	4,730	03/15/2024	2FE
4041A0 AP 3	HBOS PLC (144A) 3.125	F	.01/12/2007	MATURED		6,500,000	6,500,000	6,500,390	6,499,915	0	85	0	85	0	6,500,000	0	0	0	101,563	01/12/2007	1FE
45820E AV 4	INTELSAT BERMUDA LTD (11.250	F	.03/06/2007	DEUTSCHE BANC ALEX BROV		1,133,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	133,750	133,750	26,250	06/15/2016	5FE
45822E AA 8	INTELSAT BERMUDA LTD (10.251	F	.02/02/2007	REDEEMED		1,161,500	1,150,000	1,173,594	1,155,993	0	(316)	0	(316)	0	1,155,677	0	5,823	5,823	67,520	01/15/2012	4FE
706448 BK 2	PEMEX FINANCE LTD 9.030	F	.02/15/2007	PAID ON PRINCIPAL		450,000	450,000	496,935	470,701	0	(20,701)	0	(20,701)	0	450,000	0	0	0	10,159	02/15/2011	1FE
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000		.03/25/2007	PAID ON PRINCIPAL		100,057	100,057	101,198	101,664	0	(1,608)	0	(1,608)	0	100,057	0	0	0	927	01/25/2018	1FE
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.413		.03/25/2007	PAID ON PRINCIPAL		20,072	20,072	20,273	20,114	0	(41)	0	(41)	0	20,072	0	0	0	100	03/25/2033	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.341		.03/25/2007	PAID ON PRINCIPAL		108,637	108,637	109,993	109,370	0	(733)	0	(733)	0	108,637	0	0	0	709	05/25/2033	1FE
07384M F8 0	BSARM 2004-1 11A1 (CMO 3.818		.01/25/2007	PAID ON PRINCIPAL		898,260	898,260	899,383	902,639	0	(4,379)	0	(4,379)	0	898,260	0	0	0	2,858	04/25/2034	1FE
07384M F8 0	BSARM 2004-1 11A1 (CMO 4.891		.03/26/2007	PAID ON PRINCIPAL		4,030,779	4,030,779	4,035,818	4,050,430	0	(19,651)	0	(19,651)	0	4,030,779	0	0	0	38,032	04/25/2034	1FE
15132E AR 9	CDMC 2002-4 A1 CMO 6.500		.03/25/2007	PAID ON PRINCIPAL		899	899	913	896	0	3	0	3	0	899	0	0	0	7	07/25/2032	1FE
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		.03/25/2007	PAID ON PRINCIPAL		84,329	84,329	83,762	83,775	0	554	0	554	0	84,329	0	0	0	777	11/25/2033	1FE
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		.03/25/2007	PAID ON PRINCIPAL		271,908	271,908	265,365	266,012	0	5,896	0	5,896	0	271,908	0	0	0	2,060	11/25/2018	1FE
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		.03/25/2007	PAID ON PRINCIPAL		186,713	186,713	193,598	196,838	0	(10,125)	0	(10,125)	0	186,713	0	0	0	2,339	12/25/2033	1FE
12669E W3 6	CWHL 2003-J8 1A1 CMO 5.250		.03/25/2007	PAID ON PRINCIPAL		78,561	78,561	78,880	78,778	0	(217)	0	(217)	0	78,561	0	0	0	682	09/25/2023	1FE
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		.03/25/2007	PAID ON PRINCIPAL		1,215,831	1,215,831	1,219,510	1,218,596	0	(2,764)	0	(2,764)	0	1,215,831	0	0	0	9,587	06/25/2018	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.688		.01/25/2007	PAID ON PRINCIPAL		37,919	37,919	38,298	38,052	0	(134)	0	(134)	0	37,919	0	0	0	117	06/25/2033	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.690		.03/25/2007	PAID ON PRINCIPAL		83,200	83,200	84,032	83,493	0	(293)	0	(293)	0	83,200	0	0	0	622	06/25/2033	1FE
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		.03/25/2007	PAID ON PRINCIPAL		98,450	98,450	98,450	98,450	0	0	0	0	0	98,450	0	0	0	981	07/25/2033	1FE
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		.03/25/2007	PAID ON PRINCIPAL		486,958	486,958	476,610	477,640	0	9,318	0	9,318	0	486,958	0	0	0	4,048	09/25/2018	1FE
743946 AJ 4	PHMS 1993-H 1B1 CMO 6.979		.03/28/2007	PAID ON PRINCIPAL		6,066	6,066	6,114	6,037	0	29	0	29	0	6,066	0	0	0	106	09/28/2008	1FE
743946 AJ 4	PHMS 1993-H 1B1 CMO 6.980		.03/02/2007	PAID ON PRINCIPAL		12,252	12,252	12,348	12,193	0	58	0	58	0	12,252	0	0	0	151	09/28/2008	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		.03/25/2007	PAID ON PRINCIPAL		224,631	224,631	227,544	228,365	0	(3,733)	0	(3,733)	0	224,631	0	0	0	1,868	03/25/2018	1FE
939336 AW 3	WAMU 2002-AR10 A6 CMO 4.816		.03/25/2007	PAID ON PRINCIPAL		48,722	48,722	49,209	48,604	0	118	0	118	0	48,722	0	0	0	482	10/25/2032	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.111		.03/25/2007	PAID ON PRINCIPAL		9,444	9,444	9,444	9,444	0	0	0	0	0	9,444	0	0	0	79	01/25/2033	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.113		.01/25/2007	PAID ON PRINCIPAL		6,116	6,116	6,116	6,116	0	0	0	0	0	6,116	0	0	0	21	01/25/2033	1FE
929227 YG 5	WAMU 2002-S7 3A1 CMO 6.000		.03/25/2007	PAID ON PRINCIPAL		189	189	193	197	0	(7)	0	(7)	0	189	0	0	0	2	11/25/2032	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.474		.03/25/2007	PAID ON PRINCIPAL		9,175	9,175	9,267	9,373	0	(198)	0	(198)	0	9,175	0	0	0	89	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.477		.01/25/2007	PAID ON PRINCIPAL		4,486	4,486	4,530	4,582	0	(97)	0	(97)	0	4,486	0	0	0	17	03/25/2033	1FE
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		.03/25/2007	PAID ON PRINCIPAL		276,348	276,348	269,699	270,450	0	5,899	0	5,899	0	276,348	0	0	0	2,085	11/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		.03/25/2007	PAID ON PRINCIPAL		67,208	67,208	67,418	67,383	0	(175)	0	(175)	0	67,208	0	0	0	543	07/25/2018	1FE
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		.03/25/2007	PAID ON PRINCIPAL		96,955	96,955	95,198	95,349	0	1,607	0	1,607	0	96,955	0	0	0	623	08/25/2018	1FE
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		.03/25/2007	PAID ON PRINCIPAL		267,546	267,546	269,218	268,910	0	(1,364)	0	(1,364)	0	267,546	0	0	0	2,255	09/25/2018	1FE
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		.03/25/2007	PAID ON PRINCIPAL		51,707	51,707	51,400	51,437	0	271	0	271	0	51,707	0	0	0	386	12/25/2018	1FE
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		.03/25/2007	PAID ON PRINCIPAL		46,730	46,730	45,777	45,791	0	938	0	938	0	46,730	0	0	0	387	12/25/2033	1FE
143128 BF 2	CARMX 2003-1 B 2.070		.01/15/2007	PAID ON PRINCIPAL		470,325	470,325	469,649	470,119	0	206	0	206	0	470,325	0	0	0	811	11/15/2009	1FE
161546 FW 1	CFAB 2003-4 1A6 4.429		.03/26/2007	PAID ON PRINCIPAL		104,440	104,440	103,216	103,634	0	806	0	806	0	104,440	0	0	0	759	10/25/2014	1FE
126671 RX 6	CWL 2002-S3 M1 4.800		.03/26/2007	PAID ON PRINCIPAL		35,272	35,272	36,082	35,225	0	47	0	47	0	35,272	0	0	0	289	05/25/2032	1FE
33736L AR 6	FULB 1997-C2 A3 6.650		.03/19/2007	PAID ON PRINCIPAL		651,537	651,537	723,231	661,668	0	(10,132)	0	(10,132)	0	651,537	0	0	0	10,527	11/18/2029	1FE
361849 DY 5	GMACC 1998-C2 A2 6.420		.03/15/2007	PAID ON PRINCIPAL		11,745	11,745	12,511	11,930	0	(185)	0	(185)	0	11,745	0	0	0	123	05/15/2035	1FE
38373M BR 0	GNR 2002-26 C (PROJECT 5.994		.03/16/2007	PAID ON PRINCIPAL		3,307,027	3,307,027	3,421,740	3,376,430	0	(69,403)	0	(69,403)	0	3,307,027	0	0	0	34,777	02/15/2024	1
38373M BR 0	GNR 2002-26 C (PROJECT 5.996		.01/15/2007	PAID ON PRINCIPAL		96,134	96,134	99,468	98,151	0	(2,018)	0	(2,018)	0	96,134	0	0	0	480	02/15/2024	1
38373M BJ 8	GNR 2002-37 C (PROJECT 5.878		.03/16/2007	PAID ON PRINCIPAL		3,700,461	3,700,461	3,809,162	3,775,480	0	(75,019)	0	(75,019)	0	3,700,461	0	0	0	54,179	06/16/2024	1
38373M SH 4	GNR 2006-3 A (PROJECT 4.212		.03/16/2007	PAID ON PRINCIPAL		64,275	64,275	62,990	63,303	0	972	0	972	0	64,275	0	0	0	452	01/16/2028	1
41283A BF 5	HDMOT 2003-4 B 2.190		.03/15/2007	PAID ON PRINCIPAL		143,958	143,958	143,938	143,951	0	8	0	8	0	143,958	0	0	0	529	04/15/2011	1FE
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		.03/26/2007	PAID ON PRINCIPAL		6,889	6,889	6,744	6,800	0	89	0	89	0	6,889	0	0	0	85	02/01/2021	1
59020M AA 1	MERRILL LYNCH FHA PROJ 7.430		.03/30/2007	PAID ON PRINCIPAL		1,225	1,225	1,193	1,202	0	23	0	23	0	1,225	0	0	0	7	08/01/2024	1
65474W AC 3	NAROT 2004-B A3 3.350		.03/15/2007	PAID ON PRINCIPAL		1,704,909	1,704,909	1,693,115	1,700,286	0	4,623	0	4,623	0	1,704,909	0	0	0	9,363	05/15/2008	1FE
63936W AE 6	NAVOT 2003-A B 3.080		.03/15/2007	PAID ON PRINCIPAL		18,176	18,176	18,173	18,176	0	1	0	1	0	18,176	0	0	0	91	11/15/2009	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Desig- nation or Market Indicator (a)
63859C BS 1	NLFC 1999-1 A2 6.316		.03/20/2007	PAID ON PRINCIPAL		54,290	54,290	49,871	53,023	0	1,268	0	1,268	0	54,290	0	0	0	747	01/20/2031	1FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		.03/15/2007	PAID ON PRINCIPAL		1,528,567	1,528,567	1,752,538	1,629,353	0	(100,786)	0	(100,786)	0	1,528,567	0	0	0	12,264	02/15/2010	1FE
760985 WR 8	RAMP 2003-RZ3 M1 4.120		.03/26/2007	PAID ON PRINCIPAL		267,324	267,324	267,208	266,877	0	447	0	447	0	267,324	0	0	0	1,637	06/25/2033	1FE
760985 YR 6	RAMP 2003-RZ4 A3 3.380		.01/25/2007	PAID ON PRINCIPAL		42,806	42,806	43,140	42,774	0	32	0	32	0	42,806	0	0	0	121	02/25/2030	1FE
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		.03/27/2007	PAID ON PRINCIPAL		773	773	771	771	0	2	0	2	0	773	0	0	0	9	07/01/2022	1
4599999.	Total - Bonds - Industrial & Miscellaneous					226,734,427	223,243,181	224,431,740	221,190,155	365,986	(391,058)	0	(25,072)	0	221,165,084	0	5,569,343	5,569,343	5,124,269	XXX	XXX
6099997.	Total - Bonds - Part 4					693,243,337	687,823,976	686,050,909	685,518,995	365,986	482,305	0	848,292	0	686,367,286	0	6,876,051	6,876,051	12,358,550	XXX	XXX
6099999.	Total - Bonds					693,243,337	687,823,976	686,050,909	685,518,995	365,986	482,305	0	848,292	0	686,367,286	0	6,876,051	6,876,051	12,358,550	XXX	XXX
Preferred Stocks - Banks, Trust and Insurance Companies																					
20034Y 20 2	COMERICA CAP TR 7.60%		.03/19/2007	ISSUE CALLED at 25.000	46,400.000	1,160,000	0	1,166,333	1,170,208	(3,875)	0	0	(3,875)	0	1,166,333	0	(6,333)	(6,333)	41,141	XXX	P1LFE
59156R 70 2	METLIFE SER B 8/15/08 6.375%		.03/15/2007	MERRILL LYNCH	19,700.000	619,940	0	581,412	581,412	0	0	0	0	0	581,412	0	38,528	38,528	7,849	XXX	P2L
G05384 11 3	ASPEN INSURANCE HOLDINGS LTD 5.62		.03/07/2007	LEHMAN BROTHERS INC	3,500.000	193,369	0	175,000	175,000	0	0	0	0	0	175,000	0	18,369	18,369	2,461	XXX	P3U
G98255 12 1	XL CAPITAL LTD PFD STK 2/15/09 7.00%		.02/12/2007	ADJUST BASIS DOWN	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P2U
6299999.	Total - Preferred Stocks - Banks, Trust & Insurance Companies					1,973,309	XXX	1,922,745	1,926,620	(3,875)	0	0	(3,875)	0	1,922,745	0	50,564	50,564	51,451	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
037411 40 2	APACHE CORP SER B		.01/31/2007	JANNEY MONTGOMERY SCO	10,000.000	994,469	0	870,000	997,190	(127,190)	0	0	(127,190)	0	870,000	0	124,469	124,469	14,200	XXX	P2UFE
110394 40 0	BRISTOW GROUP CONV PFD 5.50%		.01/17/2007	LAZARD FRERES & COMPAN	2,300.000	113,732	0	111,978	111,978	0	0	0	0	0	111,978	0	1,753	1,753	0	XXX	P4LFE
150870 20 2	CELANESE CORP DEL PFD 4.25% CONV		.03/28/2007	VARIOUS	3,900.000	157,233	0	96,135	96,135	0	0	0	0	0	96,135	0	61,098	61,098	1,036	XXX	RP5L
165167 84 2	CHESAPEAKE ENERGY CORP PFD 4.5%		.02/15/2007	LEHMAN BROTHERS INC	2,300.000	221,757	0	237,131	220,225	16,906	0	0	16,906	0	237,131	0	(15,374)	(15,374)	0	XXX	RP4LFE
17308C 85 8	CITIGROUP FUND INC SER GENWORTH		.02/13/2007	LAZARD FRERES & COMPAN	32,100.000	1,035,673	0	946,950	946,950	0	0	0	0	0	946,950	0	88,723	88,723	0	XXX	RP1UFE
291525 20 2	EMMIS COMMS CORP SER A		.02/09/2007	ADJUST BASIS DOWN	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P5LFE
370442 71 7	GENERAL MOTORS CORP SER C 6.25%		.02/14/2007	VARIOUS	5,700.000	127,676	0	117,175	117,175	0	0	0	0	0	117,175	0	10,501	10,501	4,453	XXX	P4LFE
370442 73 3	GENERAL MOTORS CORP SER B 5.25%		.03/13/2007	VARIOUS	14,200.000	309,292	0	253,989	253,989	0	0	0	0	0	253,989	0	55,304	55,304	4,163	XXX	P4LFE
683990 71 7	ON2 TECHS INC SER C4		.03/27/2007	CONVERSION	1,849,057.000	3,072,129	0	3,108,318	0	502,943	0	0	502,943	0	502,943	0	2,569,186	2,569,186	0	XXX	P5A
832727 20 0	SMURFIT STONE 2/15/12 SER A CONV 7		.01/29/2007	ADJUST BASIS DOWN	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	P5LFE
84722# AA 5	SPARTECH CAP TR CONV TR SER B		.01/17/2007	REDEEMED	139,984.000	7,136,384	0	6,999,200	6,999,200	0	0	0	0	0	6,999,200	0	137,184	137,184	0	XXX	RP2LFE
898404 30 6	TRUSTREET PROPERTIES INC 7.5% C P		.03/21/2007	REDEEMED	2,200.000	55,000	0	52,414	52,414	0	0	0	0	0	52,414	0	2,586	2,586	997	XXX	RP4LFE
G16962 20 4	BUNGE LTD 4.875% CONV REDEEM		.03/13/2007	VARIOUS	7,600.000	856,236	0	760,000	807,044	(47,044)	0	0	(47,044)	0	760,000	0	96,236	96,236	3,315	XXX	P2UFE
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					14,079,582	XXX	13,553,290	10,602,300	345,615	0	0	345,615	0	10,947,915	0	3,131,666	3,131,666	28,164	XXX	XXX
6599997.	Total - Preferred Stocks - Part 4					16,052,891	XXX	15,476,035	12,528,920	341,740	0	0	341,740	0	12,870,660	0	3,182,231	3,182,231	79,615	XXX	XXX
6599999.	Total - Preferred Stocks					16,052,891	XXX	15,476,035	12,528,920	341,740	0	0	341,740	0	12,870,660	0	3,182,231	3,182,231	79,615	XXX	XXX
Common Stocks - Banks, Trust and Insurance Companies																					
811656 10 7	SEABRIGHT INSURANCE HOLDINGS		.03/09/2007	SMITH BARNEY/SALOMON BR	1,708.000	31,563	XXX	31,683	0	0	0	0	0	0	31,683	0	(121)	(121)	0	XXX	L
6799999.	Total - Common Stocks - Banks, Trust & Insurance Companies					31,563	XXX	31,683	0	0	0	0	0	0	31,683	0	(121)	(121)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
22765Y 10 4	CROSSTEX ENERGY INC		.03/23/2007	SMITH BARNEY/SALOMON BR	2,171.000	64,673	XXX	64,110	0	0	0	0	0	0	64,110	0	563	563	0	XXX	L
64104X 10 8	NESS TECHNOLOGIES INC		.03/19/2007	SMITH BARNEY/SALOMON BR	1,320.000	16,553	XXX	16,830	0	0	0	0	0	0	16,830	0	(277)	(277)	0	XXX	A
68338A 10 7	ON2 TECHNOLOGIES INC		.03/30/2007	SMITH BARNEY/SALOMON BR	1,753,564.000	2,164,417	XXX	1,751,991	2,340	(1,963)	0	0	(1,963)	0	1,751,991	0	412,426	412,426	0	XXX	L
684010 10 1	OPTIONEXPRESS HOLDINGS INC		.01/29/2007	PRIOR YEAR INCOME	0.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	799	XXX	L
86722Q 10 8	SUNCOM WIRELESS HOLDING CL A		.02/06/2007	SMITH BARNEY/SALOMON BR	27,861.000	33,780	XXX	32,876	0	0	0	0	0	0	32,876	0	904	904	0	XXX	A
883556 10 2	THERMO FISHER SCIENTIFIC INC		.02/23/2007	VARIOUS	47,801.000	2,166,295	XXX	2,206,494	2,164,907	41,587	0	0	41,587	0	2,206,494	0	(40,199)	(40,199)	10,292	XXX	L
947685 10 3	WEBSIDESTORY		.01/25/2007	SMITH BARNEY/SALOMON BR	1,172.000	16,337	XXX	16,545	0	0	0	0	0	0	16,545	0	(208)	(208)	0	XXX	L
99C000 52 0	NEFIS		.03/28/2007	RETURN OF CAPITAL	0.000	846,888	XXX	846,888	846,888	0	0	0	0	0	846,888	0	0	0	0	XXX	U
99C000 54 6	COHESIVE TECHNOLOGIES INC		.01/23/2007	CORPORATE ACTION	4,271.000	5,639	XXX	4,243	0	4,243	0	0	4,243	0	4,243	0	1,395	1,395	0	XXX	U
N8501W 10 1	TELE ATLAS NV		.01/03/2007	SMITH BARNEY/SALOMON BR	2,217.000	48,438	XXX	48,280	46,335	1,944	0	0	1,944	0	48,280	0	159	159	0	XXX	U
6899999.	Total - Common Stocks - Industrial & Miscellaneous					5,363,020	XXX	4,988,257	3,060,470	45,811	0	0	45,811	0	4,988,257	0	374,764	374,764	11,091	XXX	XXX
7299997.	Total - Common Stocks - Part 4					5,394,584	XXX	5,019,940	3,060,470	45,811	0	0	45,811	0	5,019,940	0	374,643	374,643	11,091	XXX	XXX
7299999.	Total - Common Stocks					5,394,584	XXX	5,019,940	3,060,470	45,811	0	0	45,811	0	5,019,940	0	374,643	374,643	11,091	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Desig- nation or Market Indicator (a)
7399999.	Total - Preferred and Common Stocks				XXX	21,447,475	XXX	20,495,975	15,589,390	387,552	0	0	387,552	0	17,890,600	0	3,556,874	3,556,874	90,705	XXX	XXX
7499999.	Total - Bonds, Preferred and Common Stocks				XXX	714,690,812	XXX	706,546,884	701,108,385	753,538	482,305	0	1,235,843	0	704,257,886	0	10,432,925	10,432,925	12,449,255	XXX	XXX

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

Sch. DB-Part A-Section 1
NONE

Sch. DB-Part B-Section 1
NONE

Sch. DB-Part C-Section 1
NONE

Sch. DB-Part D-Section 1
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					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								
BANK OF AMERICA	HARTFORD,CT		2.700	255	0	40,495,465	(169,621,269)	13,793,807	XXX
BANK OF AMERICA ILLINOIS	CHICAGO,IL		0.000	0	0	29,323,437	21,501,966	16,988,908	XXX
BANK OF AMERICA, CA	CONCORD,CA		0.000	0	0	(3,208,981)	(2,840,519)	(2,819,467)	XXX
BANK OF AMERICA, TEXAS	DALLAS,TX		0.000	0	0	(348)	97,561	(36,251)	XXX
BANK OF NEW YORK	NEW YORK,NY		0.000	0	0	585,502	121,656	88,503	XXX
BANK ONE	CHICAGO,IL		0.000	0	0	(789)	500	0	XXX
BANK ONE	SPRINGFIELD,IL		0.000	0	0	(33,037,344)	(35,628,578)	(34,861,270)	XXX
CHASE BANK OF TEXAS	HOUSTON,TX		0.000	0	0	996,872	996,872	996,872	XXX
CITIBANK, DELAWARE	NEW CASTLE,DE		0.000	0	0	(589,996,512)	(560,622,727)	(534,344,932)	XXX
CITIBANK, N.A.	NEW YORK,NY		0.000	0	0	1,127,836	1,382,895	2,772,029	XXX
FIRST NATIONAL BANK OF ANCHORA	ANCHORAGE,AK		0.000	0	0	25,000	25,000	25,000	XXX
FLEET BOSTON	BOSTON,MA		0.000	0	0	33,783	27,561	10,950	XXX
JP MORGAN, NY	BROOKLYN,NY		0.000	0	0	43,169,911	(37,444,751)	65,499,034	XXX
KEY BANK OF NEW YORK	ALBANY,NY		0.000	0	0	108,740	133,871	66,804	XXX
MELLON BANK	PITTSBURGH,PA		0.000	0	0	(1,739,823)	634,845	675,207	XXX
NORTHERN TRUST COMPANY	CHICAGO,IL		0.000	0	0	67,619	81,490	166,964	XXX
ROYAL BANK OF CANADA	TORONTO,ON		0.000	0	0	2,878	2,877	2,877	XXX
SUNTRUST, FL	ORLANDO,FL		0.000	0	0	2,061,703	1,232,862	720,540	XXX
US BANK CORP	LEWINGSTON,MO		0.000	0	0	13,291	12,876	(30,939)	XXX
WACHOVIA BANK OF FLORIDA	ORLANDO,FL		0.000	0	0	3,158,318	2,940,556	954,572	XXX
WACHOVIA, VA	WASHINGTON,DC		0.000	0	0	349,665	479,159	11,463	XXX
WELLS FARGO	SAN FRANSIS,CA		0.000	0	0	31,761	31,761	0	XXX
0199999. Total Open Depositories		XXX	XXX	255	0	(506,432,016)	(776,453,536)	(469,319,329)	XXX
0399999. Total Cash on Deposit		XXX	XXX	255	0	(506,432,016)	(776,453,536)	(469,319,329)	XXX
0599999. Total Cash		XXX	XXX	255	0	(506,432,016)	(776,453,536)	(469,319,329)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Gross Investment Income
U S TREASURY NOTES		11/29/2006	2.250	02/15/2007	0	0	73,886
U S TREASURY NOTES		12/27/2006	3.125	01/31/2007	0	0	17,011
DAIMLERCHRYSLER N.A.		12/27/2006	4.125	03/07/2007	0	0	23,176
TIAA GLOBAL MARKETS (144A)		12/27/2006	5.000	03/01/2007	0	0	25,727
0199999. Total Cash Equivalents					0	0	139,801

Supplement for March 31, 2007 of **THE TRAVELERS INDEMNITY COMPANY**



SUPPLEMENT "A" TO SCHEDULE T

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

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Physicians - Including Surgeons and Osteopaths **ALLOCATED BY STATES AND TERRITORIES**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	(7,745)	0	0	1,116,078
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	(1,146)	0	0	281,971
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	14,768	35,000	1	5,950,955
11. Georgia GA	0	0	0	0	(2,553)	0	0	678,884
12. Hawaii HI	0	0	0	0	(1,102)	0	0	75,039
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	(3,159)	0	0	351,918
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(105)	0	0	14,893
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	(135)	0	0	14,842
21. Maryland MD	0	0	0	0	(988)	0	0	179,743
22. Massachusetts MA	0	0	0	0	(4,760)	0	0	638,822
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	(15,809)	0	0	819,155
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	(9,301)	0	0	618,552
30. New Hampshire NH	0	0	0	0	(927)	0	0	103,848
31. New Jersey NJ	0	0	5,000	1	(45,102)	0	0	15,145
32. New Mexico NM	0	0	0	0	(12,341)	0	0	582,776
33. New York NY	0	0	3,000	8	(155,851)	726,065	28	18,044,573
34. North Carolina NC	0	0	0	0	(185)	0	0	16,633
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	(12,254)	0	0	802,502
37. Oklahoma OK	0	0	0	0	(5)	0	0	1,980
38. Oregon OR	0	0	0	0	(5,999)	0	0	584,213
39. Pennsylvania PA	0	0	49,500	6	204,877	3,305,392	129	4,602
40. Rhode Island RI	0	0	0	0	6	0	0	8,456
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	(29)	0	0	4,411
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	(4,709)	0	0	478,575
46. Vermont VT	0	0	0	0	(105)	0	0	13,011
47. Virginia VA	0	0	0	0	(7,364)	0	0	1,020,569
48. Washington WA	0	0	0	0	(1,607)	0	0	114,485
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	(3,739)	0	0	297,215
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	57,500	15	(77,370)	4,066,457	158	32,833,845

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Hospitals

ALLOCATED BY STATES AND TERRITORIES

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	100	1	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	(20,952)	0	0	2,230,561
4. Arkansas AR	0	0	0	0	0	200	2	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	(100)	18,100	2	24,519
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	10	1	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	(3,361)	0	0	374,362
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(3,555)	0	0	505,841
18. Kentucky KY	0	0	0	0	0	100	1	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	100	1	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	(2,120)	0	0	140,993
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	0	0	0	0
32. New Mexico NM	0	0	0	0	0	0	0	0
33. New York NY	0	0	0	2	(1,503)	1,200,851	21	233,335
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	(92)	0	0	6,034
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	1	(10)	500,132	7	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	300	3	0
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	(185)	0	0	25,689
48. Washington WA	0	0	0	0	(210)	0	0	14,933
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	3	(32,088)	1,719,893	39	3,556,267

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Other Health Care Professionals, Including Dentists **ALLOCATED BY STATES AND TERRITORIES**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	585,000	1	584,159	0	0	121,259
2. Alaska AK	0	0	0	0	(5,848)	0	0	123,829
3. Arizona AZ	0	0	0	1	(36,432)	76,667	3	152,517
4. Arkansas AR	0	0	0	1	36,979	75,000	1	636,285
5. California CA	0	0	0	2	(65,766)	285,000	3	3,170,013
6. Colorado CO	0	0	649	0	(21,947)	2,918	1	2,052,741
7. Connecticut CT	0	0	0	3	(67,081)	100,000	1	1,736,775
8. Delaware DE	0	0	0	0	(1,037)	0	0	205,490
9. District of Columbia DC	0	0	0	0	(95)	0	0	184,791
10. Florida FL	0	0	0	1	(5,804)	2,025	2	758,126
11. Georgia GA	0	0	0	0	(16,496)	600,141	7	4,387,415
12. Hawaii HI	0	0	0	0	(245)	0	0	16,645
13. Idaho ID	0	0	0	0	(4,075)	55,000	1	410,486
14. Illinois IL	0	0	0	0	(2,767)	1,905,100	13	3,859,683
15. Indiana IN	0	0	0	1	258,462	1,027,609	11	171,470
16. Iowa IA	0	0	0	1	(111,013)	21,293	2	589,416
17. Kansas KS	0	0	0	0	(60)	0	0	8,510
18. Kentucky KY	0	0	0	0	(6,186)	0	0	1,130,029
19. Louisiana LA	0	0	0	1	(19,945)	741,025	13	1,634,663
20. Maine ME	0	0	0	0	(954)	0	0	104,849
21. Maryland MD	0	0	0	0	(3,236)	0	0	588,389
22. Massachusetts MA	0	0	0	1	(65,916)	100	1	2,135,887
23. Michigan MI	0	0	990,201	8	415,547	452,599	9	5,333,005
24. Minnesota MN	0	0	0	0	(11,354)	0	0	588,328
25. Mississippi MS	0	0	0	0	(1,987)	75,000	1	450,887
26. Missouri MO	0	0	0	0	60,062	700,025	5	1,611,036
27. Montana MT	0	0	0	1	(125,270)	350,000	2	281,933
28. Nebraska NE	0	0	0	0	(2,058)	0	0	253,587
29. Nevada NV	0	0	0	1	(12,256)	100,000	1	150,090
30. New Hampshire NH	0	0	0	2	(15,391)	0	0	434,223
31. New Jersey NJ	0	0	36	1	(20,270)	454,024	4	3,010,819
32. New Mexico NM	0	0	0	1	(30,596)	150,000	2	500,451
33. New York NY	0	0	0	6	11,850	4,105,376	41	20,611,258
34. North Carolina NC	0	0	0	0	96,945	200,000	1	1,171,404
35. North Dakota ND	0	0	0	0	407	0	0	71,199
36. Ohio OH	0	0	0	0	(74,607)	75,000	2	5,213,249
37. Oklahoma OK	0	0	45	0	(560)	683	1	218,007
38. Oregon OR	0	0	0	0	(6,219)	0	0	605,631
39. Pennsylvania PA	0	0	25,000	4	(114,579)	1,195,073	16	4,597,142
40. Rhode Island RI	0	0	0	0	354	0	0	461,317
41. South Carolina SC	0	0	0	0	(7,535)	75,000	1	567,906
42. South Dakota SD	0	0	0	0	(1,518)	0	0	68,932
43. Tennessee TN	0	0	0	1	(59,632)	135,827	4	2,201,211
44. Texas TX	0	0	217,102	3	(59,437)	140,025	3	7,819,732
45. Utah UT	0	0	0	0	58,552	150,000	2	655,489
46. Vermont VT	0	0	48,000	1	44,712	0	0	406,691
47. Virginia VA	0	0	0	0	(859)	200,000	2	119,105
48. Washington WA	0	0	313,226	4	(273,064)	147,822	8	4,848,204
49. West Virginia WV	0	0	0	1	15,595	70,000	1	4,196,759
50. Wisconsin WI	0	0	973	3	(35,711)	2,554	1	1,131,702
51. Wyoming WY	0	0	0	0	(5,610)	45,000	1	178,545
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	2,180,232	50	290,209	13,715,886	167	91,937,112

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Other Health Care Facilities

ALLOCATED BY STATES AND TERRITORIES

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	0	0	0	0
2. Alaska AK	0	0	0	0	0	0	0	0
3. Arizona AZ	0	0	0	0	0	0	0	0
4. Arkansas AR	0	0	0	0	0	0	0	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	0	0	1	0	0
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	(10)	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	(4)	0	0	276
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	(992)	0	0
15. Indiana IN	0	0	0	0	0	0	0	0
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(19)	0	0	2,660
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	(21)	0	0	2,777
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	0	0	0	0
30. New Hampshire NH	0	0	0	0	0	0	0	0
31. New Jersey NJ	0	0	0	0	(20)	0	0	3,029
32. New Mexico NM	0	0	0	0	0	(1,505)	0	0
33. New York NY	0	0	0	0	0	1	1	0
34. North Carolina NC	0	0	0	0	0	0	0	0
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	(184)	(3,324)	0	12,068
37. Oklahoma OK	0	0	0	0	0	0	0	0
38. Oregon OR	0	0	0	0	0	0	0	0
39. Pennsylvania PA	0	0	0	0	0	0	0	0
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	0	0	0	0	0	0
42. South Dakota SD	0	0	0	0	0	0	0	0
43. Tennessee TN	0	0	0	0	0	0	0	0
44. Texas TX	0	0	0	0	0	1	0	0
45. Utah UT	0	0	0	0	0	0	0	0
46. Vermont VT	0	0	0	0	0	0	0	0
47. Virginia VA	0	0	0	0	(17)	0	0	2,335
48. Washington WA	0	0	0	0	0	0	0	0
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	0	0	0	0
51. Wyoming WY	0	0	0	0	0	0	0	0
52. American Samoa AS	0	0	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0	0	0
54. Puerto Rico PR	0	0	0	0	0	0	0	0
55. US Virgin Islands VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands MP	0	0	0	0	0	0	0	0
57. Canada CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	0	0	(265)	(5,829)	1	23,145

DETAILS OF WRITE-INS

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

Supplement A to Sch. T
NONE

Overflow Page
NONE