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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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. #	ALAN DAVID SCHNITZER	Vice Chairman & Chief Legal Officer
6.	JOHN JOSEPH ALBANO	Executive Vice President, Business Insurance
7.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
8. #	WILLIAM ALLEN BLOOM	Executive Vice President, Insurance Operations and Information Technology & Chief Information Officer
9. #	JOHN PATRICK CLIFFORD, JR	Executive Vice President, Human Resources
10.	WILLIAM PATRICK HANNON	Executive Vice President, Enterprise Risk Management and Business Conduct Officer

Name	Title
JOSEPH PATRICK LACHER, JR	Executive Vice President, Personal Insurance
SAMUEL GERSTEN LISS	Executive Vice President, Strategic Development and Financial & Professional & International Insurance
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
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
25th day of October, 2007

Sandra M. Bachman *Notary Public*
My Commission Expires September 30, 2012

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	11,320,269,641	0	11,320,269,641	11,488,083,475
2. Stocks:				
2.1 Preferred stocks	148,636,151	0	148,636,151	176,798,912
2.2 Common stocks	4,128,180,825	120,687,811	4,007,493,014	3,628,818,456
3. Mortgage loans on real estate:				
3.1 First liens	40,924,952	0	40,924,952	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)	178,710,278	0	178,710,278	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 $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(535,690,561)), cash equivalents ($.....0) and short-term investments ($.....318,242,229)	(217,448,332)	0	(217,448,332)	(214,875,053)
6. Contract loans (including $.....0 premium notes)	2,058,695	2,058,695	0	0
7. Other invested assets	918,027,960	20,780,127	897,247,833	838,371,174
8. Receivables for securities	2,553,576	0	2,553,576	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)	16,521,913,747	143,526,633	16,378,387,114	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	141,661,392	0	141,661,392	141,402,371
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	243,909,715	29,242,777	214,666,938	219,051,736
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....17,420,942 earned but unbilled premiums)	876,736,610	6,543,713	870,192,897	850,531,346
13.3 Accrued retrospective premiums	22,333,116	1,126,058	21,207,058	28,439,035
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	986,190,083	0	986,190,083	1,202,757,408
14.2 Funds held by or deposited with reinsured companies	12,106,849	0	12,106,849	13,042,929
14.3 Other amounts receivable under reinsurance contracts	0	0	0	0
15. Amounts receivable relating to uninsured plans	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon	5,761,315	0	5,761,315	0
16.2 Net deferred tax asset	610,232,237	362,269,126	247,963,111	246,322,366
17. Guaranty funds receivable or on deposit	9,770,080	0	9,770,080	11,313,704
18. Electronic data processing equipment and software	52,509,052	446,320	52,062,732	57,762,096
19. Furniture and equipment, including health care delivery assets ($.....0)	117,408,828	117,408,828	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	158,331,602	0	158,331,602	306,322,361
22. Health care ($.....0) and other amounts receivable	0	0	0	0
23. Aggregate write-ins for other than invested assets	863,419,606	555,995,135	307,424,471	233,210,699
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23)	20,622,284,232	1,216,558,589	19,405,725,642	19,419,086,591
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
26. TOTALS (Lines 24 and 25)	20,622,284,232	1,216,558,589	19,405,725,642	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	114,519,611	0	114,519,611	111,758,390
2302. Suspense, undistributed payments	114,169,477	0	114,169,477	37,383,851
2303. Equities and deposits in pools and associations	41,970,168	0	41,970,168	51,704,000
2398. Summary of remaining write-ins for Line 23 from overflow page	592,760,350	555,995,135	36,765,216	32,364,458
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	863,419,606	555,995,135	307,424,471	233,210,699

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....907,018,036)	6,628,369,929	6,656,789,915
2.	Reinsurance payable on paid losses and loss adjustment expenses	7,134,009	4,909,693
3.	Loss adjustment expenses	1,512,828,359	1,479,025,259
4.	Commissions payable, contingent commissions and other similar charges	112,765,912	128,442,909
5.	Other expenses (excluding taxes, licenses and fees)	91,583,940	105,084,055
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	94,500,683	99,217,486
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	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 $.....7,193,776,442 and including warranty reserves of $.....0)	1,739,750,058	1,706,491,064
10.	Advance premium	55,824,056	51,243,948
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	7,610,564	4,819,599
12.	Ceded reinsurance premiums payable (net of ceding commissions)	122,455,173	78,517,691
13.	Funds held by company under reinsurance treaties	211,458,929	222,340,459
14.	Amounts withheld or retained by company for account of others	789,118,209	757,053,578
15.	Remittances and items not allocated	83,354,829	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	0	(333,537)
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	0
20.	Payable for securities	10,308,498	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	(53,416,369)	(76,241,692)
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	11,897,705,560	12,017,570,231
25.	Protected cell liabilities	0	0
26.	Total liabilities (Lines 24 and 25)	11,897,705,560	12,017,570,231
27.	Aggregate write-ins for special surplus funds	27,261,558	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)	3,755,727,259	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)	7,508,020,082	7,401,516,361
36.	TOTALS	19,405,725,642	19,419,086,591

DETAILS OF WRITE-INS

2301.	Escheat liability	5,475,433	514,497
2302.	Undistributed salaries	1,415,606	(187,952)
2303.	Other statutory provisions	1,090,533	1,090,533
2398.	Summary of remaining write-ins for Line 23 from overflow page	(61,397,942)	(77,658,770)
2399.	Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	(53,416,369)	(76,241,692)
2701.	Special surplus from retroactive reinsurance	27,261,558	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)	27,261,558	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 $.....1,413,917,182)	1,392,057,640	1,450,245,781	1,937,486,927
1.2 Assumed (written $.....13,494,387,085)	13,220,341,413	12,752,874,188	17,186,735,762
1.3 Ceded (written $.....12,019,399,035)	11,762,117,375	11,480,496,169	15,454,044,412
1.4 Net (written $.....2,888,905,232)	2,850,281,677	2,722,623,800	3,670,178,277
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,369,285,098):			
2.1 Direct	493,605,503	849,527,342	1,177,976,044
2.2 Assumed	6,384,125,616	6,367,354,827	8,247,793,271
2.3 Ceded	5,600,155,259	5,951,029,040	7,733,938,027
2.4 Net	1,277,575,859	1,265,853,129	1,691,831,288
3. Loss expenses incurred	379,948,169	340,429,694	451,127,195
4. Other underwriting expenses incurred	877,581,910	770,162,733	1,061,117,507
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	2,535,105,938	2,376,445,556	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)	315,175,739	346,178,244	466,102,287
INVESTMENT INCOME			
9. Net investment income earned	560,507,306	522,898,520	1,069,918,188
10. Net realized capital gains (losses) less capital gains tax of $.....5,844,237	1,207,577	18,262,377	28,994,417
11. Net investment gain (loss) (Lines 9 + 10)	561,714,883	541,160,897	1,098,912,605
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....13,012,229 amount charged off $.....18,468,140)	(5,455,912)	(4,564,187)	(6,485,160)
13. Finance and service charges not included in premiums	14,868,420	14,301,698	19,188,338
14. Aggregate write-ins for miscellaneous income	20,872,445	(6,419,812)	(1,441,795)
15. Total other income (Lines 12 through 14)	30,284,953	3,317,699	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)	907,175,575	890,656,840	1,576,276,276
17. Dividends to policyholders	3,747,259	2,616,767	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)	903,428,316	888,040,072	1,572,869,040
19. Federal and foreign income taxes incurred	159,597,629	208,596,634	236,517,384
20. Net income (Line 18 minus Line 19) (to Line 22)	743,830,687	679,443,438	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)	743,830,687	679,443,438	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 $.....11,740,193	497,418,428	542,842,827	401,361,552
25. Change in net unrealized foreign exchange capital gain (loss)	(115,434)	5,664,301	20,442,408
26. Change in net deferred income tax	22,962,262	13,641,930	(8,392,891)
27. Change in nonadmitted assets	(417,592,220)	(141,087,259)	(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	(740,000,000)	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)	106,503,722	1,100,505,237	1,461,206,476
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,508,020,082	7,040,815,121	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. Profit and loss, miscellaneous	11,524,249	5,099,308	6,552,780
1402. Retroactive reinsurance gain/loss	6,374,458	2,698,796	3,015,542
1403. Change in COLI cash values	3,231,811	1,896,399	5,176,897
1498. Summary of remaining write-ins for Line 14 from overflow page	(258,074)	(16,114,316)	(16,187,013)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	20,872,445	(6,419,812)	(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	2,920,564,292	3,707,592,924
2.	Net investment income	595,603,802	1,089,971,209
3.	Miscellaneous income	30,284,953	11,261,383
4.	Total (Lines 1 through 3)	3,546,453,047	4,808,825,517
5.	Benefit and loss related payments	1,086,268,125	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	1,255,979,081	1,540,015,903
8.	Dividends paid to policyholders	956,294	4,199,561
9.	Federal and foreign income taxes paid (recovered) net of $.....11,187,106 tax on capital gains (losses)	202,683,428	372,002,257
10.	Total (Lines 5 through 9)	2,545,886,927	3,809,236,603
11.	Net cash from operations (Line 4 minus Line 10)	1,000,566,120	999,588,914
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,634,649,521	2,328,971,154
	12.2 Stocks	64,737,620	81,880,186
	12.3 Mortgage loans	1,019,284	47,802,730
	12.4 Real estate	4,720,499	2,615,436
	12.5 Other invested assets	63,012,296	185,673,431
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(1,986)
	12.7 Miscellaneous proceeds	23,609	115,393,204
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,768,162,828	2,762,334,155
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,500,742,774	3,539,550,763
	13.2 Stocks	79,741,876	107,965,216
	13.3 Mortgage loans	0	0
	13.4 Real estate	39,220,074	2,285,568
	13.5 Other invested assets	62,365,325	111,053,127
	13.6 Miscellaneous applications	45,003,865	20,410,590
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,727,073,913	3,781,265,265
14.	Net increase (decrease) in contract loans and premium notes	34,622	(815,792)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	41,054,292	(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	740,000,000	120,000,000
	16.6 Other cash provided (applied)	(304,193,691)	(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)	(1,044,193,691)	(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)	(2,573,279)	(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)	(217,448,332)	(214,875,053)

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

20.0001	Security moved from Bond to Stock on Schedule D	0	287,786
20.0002	Made capital contributions in lieu of receipt of cash for sale of subsidiaries	0	18,416,126

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 Travelers Indemnity Company's (the Company) ultimate parent, The St. Paul Travelers Companies, Inc. changed its name to The Travelers Companies, Inc. (TRV).

(2) 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.

(3) 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.

The Company paid dividends in 2007 to its parent company, The Travelers Insurance Group Holdings, Inc. as follows:

March 15	$265 million
May 23	$275 million
September 17	$200 million

Note 11 - Debt

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

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 September 30, 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	$ 1,744,890	$ 2,111,105	$ 33,200
Preferred Stock:				
NAIC 4	1	$ 262,906	$ 495,000	$ 93,759

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.

NOTES TO FINANCIAL STATEMENTS

Note 22 - Events Subsequent

(1) On October 1, 2007, effective January 1, 2007, after receiving all required regulatory approvals, the Travelers Reinsurance Pool (TRV Pool), which includes the Company, was amended to include four former members of the Northland Pool (American Equity Specialty Insurance Company, Northland Insurance Company, Northfield Insurance Company, Northland Casualty Company), and three additional participants, Fidelity and Guaranty Insurance Underwriters, Inc. (FGIU), St. Paul Guardian Insurance Company (Guardian), and St. Paul Mercury Insurance Company (Mercury). Prior to this amendment FGIU, Guardian, and Mercury ceded 100% of their business to the TRV Pool.

(2) On October 1, 2007 in accordance with a "Plan of Merger" and in connection with and as part of a series of related transactions as contemplated by and described in the “Agreement and Plan of Restructuring” dated June 20, 2007 the Company merged with Discover Reinsurance Company (Discover Re), with the Company being the surviving entity.

As part of these transactions Discover Re Managers, Inc. distributed 100% of the common shares of Discover Re to its parent, United States Fidelity and Guaranty Company (USF&G). USF&G then distributed 100% of the common shares of Discover Re to its sole shareholder and parent St Paul Fire and Marine Insurance Company (Fire and Marine). Fire and Marine then distributed 100% of the common shares of Discover Re to its sole shareholder and parent TRV. Each of these transactions qualify as a tax-free spin-off distribution under Section 355 of the Internal Revenue Code and will be reported as a return of capital / decrease in surplus in USF&G’s and Fire and Marine’s Annual Statement. In accordance with the "Plan of Merger", Discover Re then merged with and into the Company at which time all issued and outstanding shares of Discover Re were exchanged for 7,700 shares of the Company. TRV then contributed the 7,700 shares as a capital contribution to Travelers Property Casualty Corp. which inturn contributed the 7,700 shares to Travelers Insurance Group Holdings, Inc. (TIGHI). As a result TIGHI continues to own all issued and outstanding shares of the Company. The statutory merger method was utilized in merging the two entities, of which the Company was the surviving entity and retired 100% of the common stock of Discover Re.

All required regulatory approvals have been obtained by the Company and its affiliates in connection with the “Plan of Merger” dated September 21, 2007 and the “Agreement and Plan of Restructuring” dated June 20, 2007.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 [ ] No [X]
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. $.....2,463,210

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: $.....26,563,840

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	$.....4,070,528,561
15.24	Short-Term Investments	$.....0	$.....0
15.25	Mortgages, Loans or Real Estate	$.....0	$.....0
15.26	All Other	$.....212,554,206	$.....239,231,747
15.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26)	$.....3,810,424,571	$.....4,309,760,308
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
JPMorgan 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 through the year-to-date period ending September 30, 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	(3,697,311)	(4,338,164)
3.	Cost of acquired	10,922,581	0
4.	Cost of additions to and permanent improvements	28,297,493	2,285,568
5.	Total profit (loss) on sales	639,574	155,157
6.	Increase (decrease) by foreign exchange adjustment	0	0
7.	Amount received on sales	4,720,499	2,615,436
8.	Book/adjusted carrying value at end of current period	178,710,278	147,268,439
9.	Total valuation allowance	0	0
10.	Subtotal (Lines 8 plus 9)	178,710,278	147,268,439
11.	Total nonadmitted amounts	0	0
12.	Statement value, current period (Page 2, real estate lines, net admitted assets column)	178,710,278	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	1,019,284	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	40,924,952	41,944,236
10.	Total valuation allowance	0	0
11.	Subtotal (Lines 9 plus 10)	40,924,952	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)	40,924,952	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	62,365,325	91,048,849
3.	Accrual of discount	0	0
4.	Increase (decrease) by adjustment	60,977,787	17,557,321
5.	Total profit (loss) on sale	1,631,684	9,447,386
6.	Amounts paid on account or in full during the period	63,012,296	185,673,431
7.	Amortization of premium	136,795	185,851
8.	Increase (decrease) by foreign exchange adjustment	(209,748)	15,804,726
9.	Book adjusted/carrying value of long-term invested assets at end of current period	918,027,960	856,412,005
10.	Total valuation allowance	0	0
11.	Subtotal (Lines 9 plus 10)	918,027,960	856,412,005
12.	Total nonadmitted amounts	20,780,127	18,040,831
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	897,247,833	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	1,580,484,651	3,647,515,979
3.	Accrual of discount	(113,566)	12,373,889
4.	Increase (decrease) by adjustment	429,625,992	385,512,029
5.	Increase (decrease) by foreign exchange adjustment	229,534	(8,682,262)
6.	Total profit (loss) on disposal	23,453,421	25,413,512
7.	Consideration for bonds and stocks disposed of	1,699,387,140	2,410,851,340
8.	Amortization of premium	31,172,498	48,096,139
9.	Book/adjusted carrying value, current period	15,597,086,618	15,293,966,224
10.	Total valuation allowance	0	0
11.	Subtotal (Lines 9 plus 10)	15,597,086,618	15,293,966,224
12.	Total nonadmitted amounts	120,687,811	265,379
13.	Statement value	15,476,398,807	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	10,395,989,674	27,477,215,070	27,715,941,259	(31,459,925)	10,257,607,160	10,395,989,674	10,125,803,560	10,371,248,317
2. Class 2	669,922,653	27,003,600	23,148,925	3,598,839	672,991,601	669,922,653	677,376,168	673,266,774
3. Class 3	260,485,617	44,875,194	26,949,442	8,235,511	228,364,265	260,485,617	286,646,880	236,704,524
4. Class 4	457,219,073	51,405,821	45,391,614	(15,691,473)	458,932,604	457,219,073	447,541,807	443,254,110
5. Class 5	90,469,380	7,440,629	13,235,523	6,273,692	80,705,395	90,469,380	90,948,178	64,322,453
6. Class 6	195,277	0	347,818	10,347,818	10,017,739	195,277	10,195,277	1,701,497
7. Total Bonds	11,874,281,674	27,607,940,314	27,825,014,581	(18,695,538)	11,708,618,764	11,874,281,674	11,638,511,870	11,790,497,676
PREFERRED STOCK								
8. Class 1	56,861,079	0	851,200	(1,497,076)	59,145,764	56,861,079	54,512,803	62,508,354
9. Class 2	68,104,079	60,367	8,971,938	(29,083)	74,842,261	68,104,079	59,163,425	76,197,592
10. Class 3	13,603,145	0	0	(24,906)	12,466,167	13,603,145	13,578,239	27,771,727
11. Class 4	23,226,405	219,679	2,286,930	(47,272)	24,377,422	23,226,405	21,111,882	6,505,123
12. Class 5	424,932	92,444	227,075	(20,499)	992,252	424,932	269,802	3,816,117
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	162,219,640	372,490	12,337,143	(1,618,836)	171,823,866	162,219,640	148,636,151	176,798,913
15. Total Bonds and Preferred Stock	12,036,501,314	27,608,312,804	27,837,351,724	(20,314,374)	11,880,442,630	12,036,501,314	11,787,148,021	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	318,242,229	XXX	318,214,298	468,334	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	85,910,804,486	142,439,320,531
3. Increase (decrease) by adjustment	43,743	(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	85,887,042,501	142,453,896,439
7. Book/adjusted carrying value, current period	318,242,229	294,436,501
8. Total valuation allowance	0	0
9. Subtotal (Lines 7 plus 8)	318,242,229	294,436,501
10. Total nonadmitted amounts	0	0
11. Statement value (Lines 9 minus 10)	318,242,229	294,436,501
12. Income collected during period	16,035,878	28,175,787
13. Income earned during period	16,057,282	28,090,175

Sch. DB-Part F-Section 1
NONE

Sch. DB-Part F-Section 2
NONE

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000	AA-1780072	XL RE EUROPE LTD	IRELAND	NO
00000	AA-3770306	LONGPOINT RE LTD	CAYMAN ISLANDS	NO
00000	AA-3190877	FLAGSTONE REINSURANCE LTD	BERMUDA	NO
00000	AA-1120071	LLOYDS SYNDICATE 2007	UNITED KINGDOM	NO
00000	AA-1120075	LLOYDS SYNDICATE 4020	UNITED KINGDOM	NO
00000	AA-1120068	LLOYDS SYNDICATE 3820	UNITED KINGDOM	NO

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	19,472,115	17,040,115	4,759,327	16,721,539	37,070,272	41,972,840
2. Alaska AK	YES	502,855	514,309	352,043	626,289	3,333,987	5,741,865
3. Arizona AZ	YES	26,448,568	27,305,731	8,371,322	6,145,304	50,857,970	45,630,376
4. Arkansas AR	YES	19,766,738	17,768,820	16,462,624	4,809,489	58,529,424	37,754,682
5. California CA	YES	1,311,917	(363,582)	17,334,967	12,130,739	121,419,096	180,506,428
6. Colorado CO	YES	37,590,452	40,646,139	14,850,657	11,018,741	89,922,593	91,584,431
7. Connecticut CT	YES	33,615,438	35,031,399	18,475,697	52,806,380	162,337,721	176,354,628
8. Delaware DE	YES	11,041,456	14,146,783	4,443,446	6,292,528	34,788,587	35,895,112
9. District of Columbia DC	YES	15,886,870	16,830,399	3,234,312	3,359,607	39,035,346	38,704,505
10. Florida FL	YES	42,366,966	49,117,510	25,082,418	60,384,794	272,490,535	314,316,498
11. Georgia GA	YES	33,757,955	34,539,480	13,632,232	21,001,995	81,382,384	87,209,011
12. Hawaii HI	YES	5,393,581	3,253,444	1,074,055	1,480,989	10,537,452	12,061,964
13. Idaho ID	YES	7,142,064	6,413,548	1,362,164	3,748,761	10,656,775	7,432,165
14. Illinois IL	YES	89,258,243	82,568,270	61,893,785	49,844,311	316,149,654	342,019,411
15. Indiana IN	YES	28,285,496	30,474,503	12,684,548	16,630,060	51,194,691	50,619,447
16. Iowa IA	YES	14,884,070	15,286,318	6,614,326	10,850,173	49,708,585	50,046,012
17. Kansas KS	YES	40,758,292	41,331,510	19,919,405	11,340,070	59,254,325	49,670,098
18. Kentucky KY	YES	12,834,254	9,687,805	4,771,420	2,875,759	26,489,680	29,585,970
19. Louisiana LA	YES	12,142,181	10,206,917	35,393,824	89,931,984	54,060,800	170,565,937
20. Maine ME	YES	3,548,871	4,078,342	858,536	827,107	6,543,018	7,162,034
21. Maryland MD	YES	42,022,094	40,242,659	16,860,774	20,043,652	71,034,114	72,987,087
22. Massachusetts MA	YES	88,991,537	112,554,849	46,238,814	55,574,571	285,683,045	286,309,838
23. Michigan MI	YES	27,370,151	24,955,452	18,553,114	13,266,992	110,842,290	111,948,050
24. Minnesota MN	YES	14,874,939	13,003,551	3,437,816	5,897,338	55,756,436	62,874,200
25. Mississippi MS	YES	21,065,790	18,287,965	9,562,909	24,962,982	54,944,341	82,680,185
26. Missouri MO	YES	22,966,617	23,868,658	17,656,570	14,899,576	79,240,411	90,840,144
27. Montana MT	YES	8,345,572	6,875,076	2,756,721	2,686,316	12,746,823	12,794,809
28. Nebraska NE	YES	19,684,564	24,759,686	10,060,330	8,370,844	60,059,711	57,479,135
29. Nevada NV	YES	28,076,145	26,593,768	10,417,399	8,565,028	40,638,168	53,668,250
30. New Hampshire NH	YES	15,144,883	27,647,778	4,927,739	12,447,098	55,536,903	55,293,953
31. New Jersey NJ	YES	89,866,208	117,067,869	56,728,053	58,022,502	363,920,149	345,743,990
32. New Mexico NM	YES	5,781,558	4,910,503	3,987,521	3,271,156	19,247,438	22,604,888
33. New York NY	YES	119,118,835	156,181,513	387,762,763	254,262,336	784,372,565	1,054,153,383
34. North Carolina NC	YES	78,151,410	83,742,263	33,262,791	33,495,535	148,447,224	147,321,512
35. North Dakota ND	YES	1,266,369	1,102,804	191,846	800,313	1,753,814	1,830,989
36. Ohio OH	YES	24,325,818	23,524,690	20,529,288	52,060,346	90,867,107	103,548,704
37. Oklahoma OK	YES	18,231,516	19,056,044	9,720,549	2,223,673	23,285,235	17,748,208
38. Oregon OR	YES	9,135,593	7,047,864	3,355,031	1,484,098	21,089,256	26,535,876
39. Pennsylvania PA	YES	75,298,043	74,338,408	39,190,115	37,614,426	309,479,954	342,428,633
40. Rhode Island RI	YES	6,205,589	8,493,854	3,787,805	3,716,390	23,746,134	32,276,492
41. South Carolina SC	YES	20,155,273	14,032,620	3,480,273	5,378,423	36,908,641	38,120,432
42. South Dakota SD	YES	1,780,867	2,786,819	4,783,888	5,557,620	10,103,977	16,555,109
43. Tennessee TN	YES	45,899,965	43,909,101	10,709,282	9,241,980	93,299,492	77,442,603
44. Texas TX	YES	66,342,774	53,395,876	29,243,896	28,822,685	323,088,855	315,441,822
45. Utah UT	YES	8,610,823	9,082,408	2,259,379	2,394,533	14,917,132	17,289,881
46. Vermont VT	YES	5,791,091	9,366,561	3,013,253	3,283,387	22,339,545	20,902,284
47. Virginia VA	YES	50,888,151	67,581,673	20,642,675	30,508,332	117,212,113	103,340,514
48. Washington WA	YES	19,626,491	21,234,913	12,262,928	16,291,461	43,627,502	66,551,285
49. West Virginia WV	YES	5,167,793	5,127,206	2,366,011	1,871,817	54,227,685	55,331,565
50. Wisconsin WI	YES	14,502,319	11,418,684	9,649,765	1,621,695	28,559,621	27,721,786
51. Wyoming WY	YES	2,572,370	3,327,214	772,865	820,756	5,173,497	5,554,261
52. American Samoa AS	NO	0	0	0	0	0	0
53. Guam GU	YES	23,696	27,523	3,368	(2,267)	51,000	0
54. Puerto Rico PR	YES	572,883	801,318	90,940	55,369	436,099	467,774
55. US Virgin Islands VI	YES	35,746	2,087	0	0	19,351	17,542
56. Northern Mariana Islands MP	NO	0	0	0	0	0	0
57. Canada CN	NO	0	0	0	(13,993)	0	0
58. Aggregate Other Alien OT	XXX	15,329	(321,745)	330,812	1,939,376	5,567,863	5,887,174
59. Totals	(a) 54	1,413,917,182	1,511,905,272	1,070,168,391	1,104,262,966	4,903,986,385	5,506,525,772
DETAILS OF WRITE-INS							
5801. Other Alien Combined	XXX	15,329	(321,745)	330,812	1,939,376	5,567,863	5,887,174
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	15,329	(321,745)	330,812	1,939,376	5,567,863	5,887,174

(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

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	120,756,763	58,618,026	48.5	59.0
2. Allied lines	87,386,089	29,161,184	33.4	47.8
3. Farmowners multiple peril	11,908,369	5,003,581	42.0	27.0
4. Homeowners multiple peril	51,894,915	7,849,137	15.1	26.6
5. Commercial multiple peril	206,159,283	54,063,737	26.2	52.1
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	1,327	434,388	32,727.4	4,434.3
9. Inland marine	32,526,775	(2,146,966)	(6.6)	20.8
10. Financial guaranty	336,683	0	0.0	0.0
11.1. Medical malpractice-occurrence	0	(2,898,100)	0.0	0.0
11.2. Medical malpractice-claims made	1,778	(1,668,478)	(93,840.1)	(856.1)
12. Earthquake	20,969,504	6,865,484	32.7	(25.9)
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	26,154.0
16. Workers' compensation	415,779,027	336,617,286	81.0	71.4
17.1 Other liability-occurrence	212,672,469	47,942,424	22.5	185.7
17.2 Other liability-claims made	1,079,471	(133,833,538)	(12,398.1)	(1,412.7)
18.1 Products liability-occurrence	2,528,091	(7,678,461)	(303.7)	(15,774.5)
18.2 Products liability-claims made	(2,029)	92,962	(4,581.0)	(529.4)
19.1, 19.2 Private passenger auto liability	68,393,612	37,876,812	55.4	65.0
19.3, 19.4 Commercial auto liability	91,240,346	26,408,934	28.9	42.7
21. Auto physical damage	55,292,668	24,880,241	45.0	46.2
22. Aircraft (all perils)	13,722	3,669,552	26,742.1	(38,391.9)
23. Fidelity	529,176	24,545	4.6	(83.8)
24. Surety	3,770,899	3,645,728	96.7	(16.0)
26. Burglary and theft	19,162	25,534	133.3	451.4
27. Boiler and machinery	8,799,540	(1,348,511)	(15.3)	21.6
28. Credit	0	0	0.0	0.0
29. International	0	0	0.0	30.6
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	1,392,057,640	493,605,503	35.5	58.6
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	47,870,944	129,670,149	133,353,670
2. Allied lines	36,349,028	96,472,406	97,132,692
3. Farmowners multiple peril	4,976,916	13,701,491	10,755,896
4. Homeowners multiple peril	19,762,906	52,754,103	52,664,632
5. Commercial multiple peril	62,708,184	200,255,821	215,362,426
6. Mortgage guaranty	0	0	0
8. Ocean marine	4,315	1,824	(27,470)
9. Inland marine	11,368,926	30,411,543	27,677,018
10. Financial guaranty	48,359	264,279	61,514
11.1. Medical malpractice-occurrence	0	0	0
11.2. Medical malpractice-claims made	0	1,778	277,590
12. Earthquake	8,677,408	22,935,752	23,736,477
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	125,488,533	409,222,174	460,910,525
17.1. Other liability-occurrence	78,885,395	233,286,720	205,144,080
17.2. Other liability-claims made	956,383	976,985	801,209
18.1. Products liability-occurrence	296,351	4,104,789	2,521,029
18.2. Products liability-claims made	25	(2,023)	1,792
19.1, 19.2 Private passenger auto liability	19,142,173	62,019,895	81,045,121
19.3, 19.4 Commercial auto liability	27,936,383	92,373,511	119,974,646
21. Auto physical damage	17,272,551	53,309,706	67,016,991
22. Aircraft (all perils)	13,722	13,722	1,973
23. Fidelity	126,149	128,180	(156,841)
24. Surety	962,577	3,139,717	4,530,871
26. Burglary and theft	9,741	14,199	(10,164)
27. Boiler and machinery	3,509,380	8,860,461	9,292,738
28. Credit	0	0	0
29. International	0	0	(164,292)
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	466,366,349	1,413,917,182	1,511,905,272
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	523,626	92,263	615,889	2,179,017	55,291	2,858,350	5,092,658	164,591	(85,210)	79,381
2. 2005	351,381	725,468	1,076,850	129,376	26,865	156,241	239,044	35,933	595,313	870,290	17,039	(67,357)	(50,318)
3. Subtotals 2005 + Prior	2,889,433	3,816,582	6,706,016	653,002	119,128	772,130	2,418,061	91,224	3,453,663	5,962,948	181,630	(152,567)	29,063
4. 2006	412,936	1,016,864	1,429,800	267,170	56,989	324,160	288,138	42,927	731,552	1,062,617	142,373	(185,396)	(43,023)
5. Subtotals 2006 + Prior	3,302,370	4,833,446	8,135,815	920,173	176,117	1,096,290	2,706,200	134,151	4,185,214	7,025,565	324,003	(337,963)	(13,960)
6. 2007	XXX	XXX	XXX	XXX	555,851	555,851	XXX	335,665	779,968	1,115,633	XXX	XXX	XXX
7. Totals	3,302,370	4,833,446	8,135,815	920,173	731,968	1,652,141	2,706,200	469,816	4,965,182	8,141,198	324,003	(337,963)	(13,960)
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. 9.8 %	2. (7.0)%	3. (0.2)%
													Col. 13, Line 7 Line 8
													4. (0.2)%

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	34,488,361	0	34,488,361	22,844,926
2305. State surcharges receivable	4,975,187	0	4,975,187	4,495,047
2306. Due from unaffiliated companies	3,465,729	0	3,465,729	0
2307. Ceded deposit asset	1,661,729	0	1,661,729	1,986,140
2308. Other assets nonadmitted	542,611,910	542,611,910	0	0
2309. Other assets	(150,000)	0	(150,000)	(150,000)
2310. Assumed reinsurance receivable and payable	(473,187)	0	(473,187)	(387,614)
2311. Performance guarantees receivable	(627,757)	0	(627,757)	(1,450,055)
2312. Amounts receivable under high deductible policies	6,808,378	13,383,225	(6,574,846)	5,026,013
2397. Summary of remaining write-ins for Line 23	592,760,350	555,995,135	36,765,216	32,364,458

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Retroactive reinsurance reserve assumed	570,584	576,658
2305. Other liabilities	514,923	124,638
2306. Unpaid electronic data processing equipment	48,050	100,742
2307. Retrospective premium reserve	0	1,168,771
2308. Federal excise tax-reinsurance contracts	(163,469)	103,112
2309. Retroactive reinsurance reserve ceded	(62,368,030)	(79,732,692)
2397. Summary of remaining write-ins for Line 23	(61,397,942)	(77,658,770)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities	(258,074)	(16,114,316)	(16,187,013)
1497. Summary of remaining write-ins for Line 14	(258,074)	(16,114,316)	(16,187,013)

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# 11112 & RE# 11118 700 Main Street	Hartford	CT	03/31/2002	Various	0	0	0	1,676,335
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building)	Hartford	CT	03/31/2002	Various	0	0	0	778,958
99 Lamberton Rd	Windsor	CT	01/01/2007	Various	0	0	0	19,580,363
0199999. Totals					0	0	0	22,035,656
9999999. Totals					0	0	0	22,035,656

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

NONE

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/		Increase	Book Value/				
Loan Number	City	State	Loan Type	Date Acquired	Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	(Decrease) by Foreign Exchange Adjustment	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	11,188	0	11,188	11,188	0	0	0	1.6
	GSC European Mezzanine Fund, L.P.	Florham Park	NJ	Direct		11/21/2000	2	5,610,422	0	5,610,422	5,610,422	0	0	0	25.7
	GSC European Mezzanine Fund, L.P. (as GP)	Florham Park	NJ	Direct		11/21/2000	2	99,372	0	99,372	99,372	0	0	0	4.4
	GSC European Mezzanine Offshore Fund, L.P.	Florham Park	NJ	Direct		11/21/2000	2	15,567	0	15,567	15,567	0	0	0	4.3
	GSC European Mezzanine Offshore Parallel Inve	Florham Park	NJ	Direct		03/30/2001	2	51,318	0	51,318	51,318	0	0	0	3.7
	GSC European Mezzanine Parallel Investors, L.P	Florham Park	NJ	Direct		03/30/2001	2	4,178	0	4,178	4,178	0	0	0	3.8
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								5,792,044	0	5,792,044	5,792,044	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	75,375	0	75,375	75,375	0	0	0	0.2
	Baker Communications Fund II, L.P.	New York	NY	Direct		04/17/2000	1	85,697	0	85,697	85,697	0	0	0	0.3
	Behrman Capital III, L.P.	New York	NY	Direct		07/12/2000	3	886,171	0	886,171	886,171	0	0	0	1.4
	Blackstone Capital Partners III Merchant Banking	New York	NY	Direct		11/03/1997	3	4,890	0	4,890	4,890	0	0	0	0.3
	Blackstone Communication Partners I, L.P.	New York	NY	Direct		08/29/2000	3	1,025	0	1,025	1,025	0	0	0	0.1
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Direct		01/16/2002	3	829,217	0	829,217	829,217	0	0	0	1.6
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Direct		07/05/2000	1	138,623	0	138,623	138,623	0	0	0	1.4
	ComVentures V, L.P., a Delaware limited partners	Palo Alto	CA	Direct		10/16/2000	1	30,000	0	30,000	30,000	0	0	0	0.4
	Constellation Venture Capital II, L.P.	New York	NY	Direct		05/15/2000	1	127,060	0	127,060	127,060	0	0	0	1.2
	Cortec Group Fund III, L.P.	New York	NY	Direct		04/19/2000	3	4,016	0	4,016	4,016	0	0	0	4.0
	Cortec Group Fund IV, L.P.	New York	NY	Direct		04/20/2006	3	56,978	0	56,978	56,978	0	0	0	1.0
	Draper Fisher Jurvetson Gotham Ventures L.P.	New York	NY	Direct		04/19/2000	1	75,000	0	75,000	75,000	0	0	0	3.7
	EQT Northern Europe US no. 1 L.P.	Stockholm	SE	Direct		07/06/2001	3	40,895	0	40,895	40,895	0	0	0	0.3
	Essex Woodlands Health Ventures Fund V, L.P.	The Woodlands	TX	Direct		04/20/2001	1	95,295	0	95,295	95,295	0	0	0	1.1
	Exxel Capital Partners VI, L.P.	George Town	KY	Direct		09/25/2000	3	209,212	0	209,212	209,212	0	0	0	1.7
	GMT Communications Partners II	London	GB	Direct		02/28/2000	3	70,102	0	70,102	70,102	0	0	0	0.4
	Ignition Venture Partners II, L.P.	Bellevue	WA	Direct		08/09/2001	1	66,670	0	66,670	66,670	0	0	0	1.2
	KKR 1996 Fund L.P.	New York	NY	Direct		02/23/1997	3	3,443	0	3,443	3,443	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
	New Enterprise Associates 10, Limited Partnershi	Baltimore	MD	Direct		02/06/2001	1	66,667	0	66,667	66,667	0	0	0	0.1
	Oak Investment Partners X, Limited Partnership.	Westport	CT	Direct		01/18/2001	1	103,176	0	103,176	103,176	0	0	0	0.2
	Pacven Walden Ventures V, L.P., a Cayman Islar	San Francisco	CA	Direct		06/27/2001	1	22,583	0	22,583	22,583	0	0	0	0.4
	Providence Equity Partners IV L.P.	Providence	RI	Direct		11/27/2000	3	10,290	0	10,290	10,290	0	0	0	0.1
	Providence Growth Investors L.P.	Providence	RI	Direct		01/24/2000	3	10,900	0	10,900	10,900	0	0	0	0.4
	SKM Equity Fund III, L.P.	Stamford	CT	Direct		02/01/2000	3	20,584	0	20,584	20,584	0	0	0	0.8
	Spectrum Equity Investors IV, L.P.	Menlo Park	CA	Direct		06/30/2000	3	31,765	0	31,765	31,765	0	0	0	0.2
	Three Cities Fund III, L.P.	New York	NY	Direct		12/14/1999	3	7,396	0	7,396	7,396	0	0	0	1.6
	Trivest Fund III, L.P.	Miami	FL	Direct		06/28/2000	3	1,742	0	1,742	1,742	0	0	0	3.8
	Vestar Capital Partners IV, L.P.	New York	NY	Direct		12/15/1999	3	6,306	0	6,306	6,306	0	0	0	0.2
	Voyager Capital Fund II-A, L.P., a Delaware limite	Menlo Park	CA	Direct		03/03/2000	1	63,530	0	63,530	63,530	0	0	0	1.9
	WaldenVC II, L.P.	San Francisco	CA	Direct		04/06/2000	1	50,000	0	50,000	50,000	0	0	0	0.6
	Wayzata Opportunities Fund, LLC	Wayzata	MN	Direct		02/22/2006	0	1,358,000	0	1,358,000	1,358,000	0	0	0	0.9
	Weston Presidio Capital IV, L.P.	Boston	MA	Direct		06/21/2000	3	95,295	0	95,295	95,295	0	0	0	0.7
	Wicks Communications & Media Partners, L.P.	New York	NY	Direct		12/16/1999	3	668	0	668	668	0	0	0	0.5
	Willis Stein & Partners III, L.P.	Chicago	IL	Direct		11/21/2000	3	83,687	0	83,687	83,687	0	0	0	0.8

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Name or Description	3 City	4 State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Commitment for Additional Investment	Percentage of Ownership
	Worldview Technology Partners IV, L.P.	Palo Alto	CA	Direct		12/15/2000	1	37,286	0	37,286	37,286	0	0	0	0.4
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								4,937,044	0	4,937,044	4,937,044	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	452,493	0	452,493	452,493	0	0	0	0.8
	Blackstone Real Estate Partners III LP	New York	NY	Direct		09/30/1999	0	2,641	0	2,641	2,641	0	0	0	0.4
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								455,134	0	455,134	455,134	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	2,000,000	0	2,000,000	2,000,000	0	0	0	0.1
	Cerberus Institutional Partners,L.P. (Series Four)	New York	NY	Direct		11/09/2006	0	7,050,000	0	7,050,000	7,050,000	0	0	0	0.0
	Encap Energy Capital Fund V, L.P.	Houston	TX	Direct		08/23/2004	0	217,580	0	217,580	217,580	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	0	968,232	0	968,232	968,232	0	0	0	1.7
	Natural Gas Partners VI, L.P.	Greenwich	CT	Direct		05/10/2000	0	3,634	0	3,634	3,634	0	0	0	2.2
	Natural Gas Partners VIII, L.P.	Irving	TX	Direct		11/30/2005	0	629,933	0	629,933	629,933	0	0	0	0.7
	Newport Global Opportunities Fund LP	Woodlands	TX	Direct		04/12/2006	0	117,281	0	117,281	117,281	0	0	0	5.1
	Cerberus Institutional Partners, L.P.	New York	NY	Correction of error		10/05/2001	0	(1,650,000)	0	(1,650,000)	(1,650,000)	0	0	0	1.5
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								9,364,615	0	9,364,615	9,364,615	0	0	0	XXX
3999999. Subtotal - Unaffiliated								20,548,837	0	20,548,837	20,548,837	0	0	0	XXX
4199999. Totals								20,548,837	0	20,548,837	20,548,837	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
CUSIP Identification	Name or Description	3 City	4 State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated														
	GarMark Partners, L.P.	Stamford	CT	Distribution	11/19/1997	322,493	0	0	322,493	322,493	0	0	0	0
	GSC European Mezzanine Fund, L.P.	Florham Park	NJ	Distribution	11/21/2000	4,887,924	0	0	4,887,924	4,887,924	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated						5,210,417	0	0	5,210,417	5,210,417	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
	Advanced Technology Ventures VII, L.P.	Waltham	MA	Distribution	07/11/2001	46,516	0	0	46,516	46,516	0	0	0	0
	American Securities Partners II, L.P.	New York	NY	Distribution	07/06/1998	72,073	0	0	72,073	72,073	0	0	0	0
	Behrman Capital III, L.P.	New York	NY	Distribution	07/12/2000	1,161,768	0	0	1,161,768	1,161,768	0	0	0	0
	Blackstone Communication Partners I, L.P.	New York	NY	Distribution	08/29/2000	273,682	0	0	273,682	273,682	0	0	0	0
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Distribution	01/16/2002	626,807	0	0	626,807	626,807	0	0	0	0
	Constellation Venture Capital II, L.P.	New York	NY	Distribution	05/15/2000	109,875	0	0	109,875	109,875	0	0	0	0
	EQT Northern Europe US no. 1 L.P.	Stockholm	SE	Distribution	07/06/2001	0	0	0	0	2,830	2,830	0	2,830	0
	Focus Ventures II, L.P., a Delaware Limited Partn	Palo Alto	CA	Distribution	05/25/2000	37,292	0	0	37,292	37,292	0	0	0	0
	Gilde Buy-out Fund II Parallel C.V.	Utrecht	NL	Distribution	08/14/2001	0	0	0	0	351,207	351,207	0	351,207	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									
	GMT Communications Partners II	London	GB	Distribution	02/28/2000	2,189	0	0	2,189	2,446	257	0	257	0
	Hellman & Friedman Capital Partners IV, L.P.	San Francisco	CA	Distribution	04/28/2000	130,189	0	0	130,189	130,189	0	0	0	0
	Jemmco Partners, L.P.	New York	NY	Distribution	07/01/2003	841,805	0	0	841,805	841,805	0	0	0	0
	KKR 1996 Fund (Overseas), Limited Partnership	New York	NY	Distribution	06/16/1998	40,746	0	0	40,746	40,746	0	0	0	0
	KKR 1996 Fund L.P.	New York	NY	Distribution	02/23/1997	536,549	0	0	536,549	536,549	0	0	0	0
	Menlo Ventures IX, L.P.	Menlo Park	CA	Distribution	01/03/2001	202,502	0	0	202,502	202,502	0	0	0	0
	Millennium 3 Opportunity Fund, L.L.C.	Roseland	NJ	Distribution	07/10/2000	292,815	0	0	292,815	292,815	0	0	0	0
	Mobius Technology Ventures VI, L.P.	Palo Alto	CA	Distribution	05/09/2000	120,974	0	0	120,974	120,974	0	0	0	0
	Morgan, Holland Fund II, L.P.	Cambridge	MA	Distribution	01/31/1989	17,167	0	0	17,167	17,167	0	0	0	0
	New Enterprise Associates 10, Limited Partnershi	Baltimore	MD	Distribution	02/06/2001	31,888	0	0	31,888	31,888	0	0	0	0
	Oak Investment Partners X, Limited Partnership.	Westport	CT	Distribution	01/18/2001	35,288	0	0	35,288	35,288	0	0	0	0
	Pitango Capital Fund II Opportunity Annex Fund L	Herzliya	IL	Distribution	02/13/2004	16,082	0	0	16,082	16,082	0	0	0	0
	Pitango Fund II LLC	Herzliya Pituach	IL	Distribution	10/31/1996	300,275	0	0	300,275	300,275	0	0	0	0
	Providence Equity Partners IV L.P.	Providence	RI	Distribution	11/27/2000	136,547	0	0	136,547	136,547	0	0	0	0
	Redpoint Ventures II, L.P.	Menlo Park	CA	Distribution	11/07/2000	220,205	0	0	220,205	220,205	0	0	0	0
	SPC Partners II, L.P.	San Francisco	CA	Distribution	08/07/2000	1,088,047	0	0	1,088,047	1,088,047	0	0	0	0
	Spectrum Equity Investors IV, L.P.	Menlo Park	CA	Distribution	06/30/2000	11,210	0	0	11,210	11,210	0	0	0	0
	Summit Ventures VI-A, L.P.	Boston	MA	Distribution	03/23/2001	144,789	0	0	144,789	144,789	0	0	0	0
	The 2000 Riverside Capital Appreciation Fund, L.	New York	NY	Distribution	02/28/2001	385,483	0	0	385,483	385,483	0	0	0	0
	The Clayton & Dubilier Private Equity Fund IV Lim	New York	NY	Distribution	12/22/1989	346,058	0	0	346,058	346,058	0	0	0	0
	Thomas H. Lee Equity Fund V, L.P.	Boston	MA	Distribution	08/15/2000	359,416	0	0	359,416	359,416	0	0	0	0
	Trivest Fund III, L.P.	Miami	FL	Distribution	06/28/2000	22,969	0	0	22,969	22,969	0	0	0	0
	US Venture Partners VII, L.P.	Menlo Park	CA	Distribution	02/07/2000	6,827	0	0	6,827	6,827	0	0	0	0
	Vestar Capital Partners IV, L.P.	New York	NY	Distribution	12/15/1999	126,345	0	0	126,345	126,345	0	0	0	0
	WaldenVC II, L.P.	San Francisco	CA	Distribution	04/06/2000	32,892	0	0	32,892	32,892	0	0	0	0
	Weston Presidio Capital IV, L.P.	Boston	MA	Distribution	06/21/2000	171,115	0	0	171,115	171,115	0	0	0	0
	Willis Stein & Partners III, L.P.	Chicago	IL	Distribution	11/21/2000	31,921	0	0	31,921	31,921	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						7,980,307	0	0	7,980,307	8,334,601	354,294	0	354,294	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
	Boutique Hotel Co - Westward Look, LLC	Greenville	SC	Correction of error	09/13/2000	(33,687)	0	0	(33,687)	(33,687)	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated						(33,687)	0	0	(33,687)	(33,687)	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated														
	European Greio TINDC RE Investments	London	GB	Distribution	02/02/2000	1,822,486	0	0	1,822,486	1,822,486	0	0	0	0
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated						1,822,486	0	0	1,822,486	1,822,486	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated														
	Natural Gas Partners VIII, L.P.	Irving	TX	Distribution	11/30/2005	81,117	0	0	81,117	81,117	0	0	0	0
	OCM Principal Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	04/24/2001	357,647	0	0	357,647	357,647	0	0	0	0
	Yorktown Energy Partners IV, L.P.	New York	NY	Distribution	03/08/2000	26,226	0	0	26,226	26,226	0	0	0	0
	The Italian Private Equity Fund	London	GB	Liquidation	09/27/1990	0	95,560	0	95,560	85,687	(9,872)	0	(9,872)	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated						464,990	95,560	0	560,549	550,677	(9,872)	0	(9,872)	0
Surplus Debentures - Unaffiliated														
	Prudential Ins Co Nt	Neward	NJ	Redemption	01/20/2004	255,573	0	0	250,000	250,000	0	0	0	13,552
2199999. Total - Surplus Debentures - Unaffiliated						255,573	0	0	250,000	250,000	0	0	0	13,552
3999999. Subtotal - Unaffiliated						13,877,600	95,560	0	13,967,587	14,312,008	344,421	0	344,421	13,552

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									
4099999. Subtotal - Affiliated						1,822,486	0	0	1,822,486	1,822,486	0	0	0	0
4199999. Totals						15,700,086	95,560	0	15,790,073	16,134,494	344,421	0	344,421	13,552

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									
414004 3P 4	HARRIS CO GO REF S2007C 5.250 2020 08		07/12/2007	GOLDMAN SACHS & CO		10,844,900	10,000,000	0	1FE
76886P DG 5	RIVERSIDE CCD GO S2007C 5.000 2026 08		07/11/2007	MERRILL LYNCH CAPITAL MARKETS		8,348,825	8,015,000	28,943	1FE
2499999.	Total - Bonds - Political Subdivision					19,193,725	18,015,000	28,943	XXX
Bonds - Special Revenue and Special Assessment									
560551 JR 5	MAINE TURNPIKE AUTH REV 5.250 2019 07		09/11/2007	UBS AG		1,134,675	1,025,000	0	1FE
560551 JT 1	MAINE TURNPIKE AUTH REV 5.250 2021 07		09/11/2007	UBS AG		1,101,020	1,000,000	0	1FE
560551 JV 6	MAINE TURNPIKE AUTH REV 5.250 2023 07		09/11/2007	UBS AG		1,843,811	1,685,000	0	1FE
560551 JY 0	MAINE TURNPIKE AUTH REV 5.250 2026 07		09/11/2007	UBS AG		2,136,977	1,965,000	0	1FE
3199999.	Total - Bonds - Special Revenue & Special Assessments					6,216,483	5,675,000	0	XXX
Bonds - Public Utilities									
00130H BC 8	AES CORP 7.750 2014 03		07/27/2007	VARIOUS		1,006,725	1,005,000	29,954	4FE
171871 AB 2	CINCINNATI BELL INC 7.250 2013 07		08/22/2007	VARIOUS		458,988	460,000	3,430	3FE
171871 AE 6	CINCINNATI BELL INC 8.375 2014 01		09/04/2007	MERRILL LYNCH CAPITAL MARKETS		495,000	500,000	6,049	4FE
207597 DY 8	CONNECTICUT LIGHT AND PO 5.750 2017 09		09/10/2007	BARCLAYS CAPITAL INC		997,640	1,000,000	0	1FE
22282E AA 0	COVANTA HOLDING CORP 1.000 2027 02		09/13/2007	MERRILL LYNCH CAPITAL MARKETS		1,202,850	1,215,000	1,586	4FE
26816L AY 8	DYNEGY HOLDINGS (144A) 7.500 2015 06		07/13/2007	MERRILL LYNCH CAPITAL MARKETS		485,838	520,000	5,513	4FE
28336L BQ 1	EL PASO CORP 7.000 2017 06		09/07/2007	J P MORGAN CHASE SECURITIES INC		1,250,000	1,250,000	20,417	3FE
45661T AB 7	INERGY LP/INERGY FIN COR 6.875 2014 12		07/16/2007	J P MORGAN CHASE SECURITIES INC		67,200	70,000	455	4FE
491386 AM 0	KENTUCKY POWER (144A) 6.000 2017 09		09/05/2007	BNP PARIBAS		1,989,740	2,000,000	0	2FE
629377 AU 6	NRG ENERGY 7.375 2016 02		09/04/2007	VARIOUS		249,125	250,000	1,782	4FE
749121 BT 5	QWEST COMMUNICATIONS INT 9.057 2009 02		08/16/2007	VARIOUS		1,004,375	1,000,000	11,215	3FE
74913G AR 6	QWEST CORP (144A) 6.500 2017 06		07/25/2007	MERRILL LYNCH CAPITAL MARKETS		1,844,325	1,935,000	21,710	2FE
97381W AF 1	WINDSTREAM CORP 7.000 2019 03		08/16/2007	VARIOUS		757,275	810,000	25,054	3FE
000000 00 0	WINDSTREAM CORP B1 3.864 2013 07		08/24/2007	J P MORGAN CHASE SECURITIES INC		3,958,333	4,000,000	0	2FE
02364W AH 8	AMERICA MOVIL SA 5.750 2015 01	F	07/19/2007	UBS AG		985,810	1,000,000	1,438	1FE
3899999.	Total - Bonds - Public Utilities					16,753,223	17,015,000	128,600	XXX
Bonds - Industrial and Miscellaneous									
00081T AB 4	ACCO BRANDS 7.625 2015 08		07/24/2007	DEUTSCHE BANC		166,906	175,000	6,005	4FE
00828B AB 1	AFFINIA GROUP INC 9.000 2014 11		08/21/2007	DEUTSCHE BANC		253,688	275,000	5,775	5FE
00845V AA 8	AGERE SYSTEMS 6.500 2009 12		09/19/2007	MCMAHAN SECURITIES		152,030	150,000	2,681	4FE
009363 AD 4	AIRGAS INC 6.250 2014 07		09/17/2007	FTN FINANCIAL		967,650	1,020,000	4,219	3FE
014477 AD 5	ALERIS INTERNATIONAL INC 9.000 2014 12		08/16/2007	VARIOUS		247,525	260,000	4,290	4FE
018490 AL 6	ALLERGAN INC 1.500 2026 04		07/19/2007	VARIOUS		506,131	460,000	2,166	1FE
01958X AZ 0	ALLIED WASTE NA 7.875 2013 04		07/30/2007	MERRILL LYNCH CAPITAL MARKETS		58,650	60,000	1,404	3FE
01958X BR 7	ALLIED WASTE NA 7.125 2016 05		09/12/2007	LEHMAN BROTHERS		502,500	500,000	12,073	3FE
007903 AM 9	AMD (144A) 5.750 2012 08		09/24/2007	LEHMAN BROTHERS		3,282,950	3,245,000	17,894	4FE
029912 AS 1	AMERICAN TOWER CORP (144 7.000 2017 10		09/27/2007	VARIOUS		1,720,494	1,715,000	0	3FE
031162 AQ 3	AMGEN INC .375 2013 02		09/12/2007	VARIOUS		602,802	665,000	319	1FE
000000 00 0	ARAMARK CORP .351 2014 01		08/14/2007	MORGAN STANLEY DEAN WITTER		1,936,370	1,970,860	0	3FE
000000 00 0	ARAMARK CORP 7.391 2014 01		08/14/2007	MORGAN STANLEY DEAN WITTER		28,630	29,140	0	3FE
038521 AD 2	ARAMARK CORP 8.500 2015 02		07/11/2007	VARIOUS		812,475	810,000	32,087	4FE
039483 AW 2	ARCHER DANIELS .875 2014 02		09/11/2007	VARIOUS		1,478,447	1,545,000	1,060	1FE
045054 AA 1	ASHTEAD CAPITAL INC (144 9.000 2016 08		08/01/2007	LEHMAN BROTHERS		313,405	306,000	12,122	4FE
000000 00 0	ASPEN INS HOLDINGS 5.625 2049 12		06/27/2007	PRIOR QTR ADJUSTMENT		(97,495)	(85,000)	0	3FE
057741 AA 8	BALDOR ELECTRIC CO 8.625 2017 02		08/10/2007	BNP PARIBAS		739,125	730,000	0	4FE
058498 AL 0	BALL CORP 6.625 2018 03		07/26/2007	LEHMAN BROTHERS		925,000	1,000,000	25,028	3FE
085789 AC 9	BERRY PETROLEUM 8.250 2016 11		08/27/2007	J P MORGAN CHASE SECURITIES INC		1,237,500	1,250,000	34,089	4FE
09061G AD 3	BIOMARIN PHARMACEUTICAL 1.875 2017 04		07/11/2007	MERRILL LYNCH CAPITAL MARKETS		33,150	30,000	130	5FE
550785 AA 7	BIOMET INC (144A) 10.000 2017 10		09/21/2007	BANC OF AMERICA SECURITIES LLC		2,086,675	2,185,000	0	4FE
110394 AA 1	BRISTOW GROUP (144A) 7.500 2017 09		07/17/2007	J P MORGAN CHASE SECURITIES INC		502,500	500,000	3,854	3FE
120111 BC 2	BUILDING MATERIALS CORP 7.750 2014 08		07/24/2007	LEHMAN BROTHERS		322,163	355,000	13,451	4FE
12686C AU 3	CABLEVISION SYSTEMS 9.820 2009 04		09/06/2007	VARIOUS		1,527,500	1,500,000	60,693	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)
161175 AD 6	CHARTER COMM OPT (144A) 8.375 2014 04		08/13/2007	J P MORGAN CHASE SECURITIES INC		309,225	310,000	7,645	4FE
165167 BE 6	CHESAPEAKE ENERGY 6.875 2016 01		08/21/2007	VARIOUS		1,224,375	1,250,000	9,119	3FE
171779 AB 7	CIENA CORP .250 2013 05		08/13/2007	VARIOUS		143,634	135,000	92	4FE
17243R AB 7	CINEMARK INC --- 2014 03		09/24/2007	VARIOUS		1,116,681	1,200,000	0	5FE
17453B AP 6	CITIZENS COMMUNICATIONS 6.250 2013 01		08/28/2007	VARIOUS		1,645,938	1,750,000	8,767	3FE
17453B AW 1	CITIZENS COMMUNICATIONS 7.125 2019 03		07/10/2007	LEHMAN BROTHERS		945,000	1,000,000	21,771	3FE
181592 AF 3	CLARKE AMERICAN (144A) 9.500 2015 05		07/11/2007	J P MORGAN CHASE SECURITIES INC		712,500	750,000	14,844	5FE
201723 AH 6	COMMERCIAL METALS CO 6.500 2017 07		07/12/2007	BANC OF AMERICA SECURITIES LLC		1,998,120	2,000,000	0	2FE
12543D AD 2	COMMUNITY HEALTH SYSTEMS 8.875 2015 07		07/27/2007	VARIOUS		1,991,181	2,010,000	200	4FE
000000 00 0	COMMUNITY HEALTH SYS 7.600 2014 07		06/28/2007	PRIOR QTR ADJUSTMENT		(309,358)	(309,358)	0	3FE
20453E AC 3	COMPLETE PRODUCTION SERV 8.000 2016 12		07/25/2007	CREDIT SUISSE FIRST BOSTON		162,038	165,000	1,650	4FE
20825R AB 7	CONOCOPHILLIPS AUSTRALIA 5.500 2013 04		08/03/2007	MERRILL LYNCH CAPITAL MARKETS		1,000,440	1,000,000	17,264	1FE
222372 AM 6	COUNTRYWIDE FINANCIAL CO 3.307 2037 05		08/23/2007	CITIGROUP GLOBAL MARKETS		209,300	230,000	275	1
228188 AB 4	CROWN AMERICAS 7.625 2013 11		07/26/2007	J P MORGAN CHASE SECURITIES INC		970,000	1,000,000	16,097	4FE
228188 AB 4	CROWN AMERICAS 7.625 2013 11		08/21/2007	VARIOUS		1,534,250	1,550,000	26,507	4FE
228188 AD 0	CROWN AMERICAS 7.750 2015 11		07/24/2007	MERRILL LYNCH CAPITAL MARKETS		68,775	70,000	1,085	4FE
23918K AE 8	DAVITA INC 6.625 2013 03		09/24/2007	VARIOUS		453,463	460,000	1,588	4FE
23918K AH 1	DAVITA INC 7.250 2015 03		09/12/2007	J P MORGAN CHASE SECURITIES INC		493,750	500,000	201	4FE
242370 AA 2	DEAN FOODS CO 7.000 2016 06		09/14/2007	VARIOUS		484,581	525,000	8,869	4FE
25459H AD 7	DIRECTV HOLDINGS/FINANCE 6.375 2015 06		09/26/2007	VARIOUS		754,063	795,000	10,494	3FE
256605 AJ 5	DOLE FOODS CO 8.625 2009 05		07/30/2007	J P MORGAN CHASE SECURITIES INC		172,575	180,000	3,924	5FE
26441Y AQ 0	DUKE REALTY LP 6.500 2018 01		09/06/2007	MORGAN STANLEY DEAN WITTER		996,400	1,000,000	0	2FE
27876G AY 4	ECHOSTAR DBS CORP 6.625 2014 10		08/27/2007	DEUTSCHE BANC		484,375	500,000	13,710	3FE
28140J AC 4	EDUCATION MANAGEMENT 8.750 2014 06		08/01/2007	VARIOUS		158,400	160,000	2,412	5FE
29255W AG 5	ENCORE ACQUISITION 6.000 2015 07		09/20/2007	CANTOR FITZGERALD		18,480	21,000	245	4FE
29426L AA 6	EPICOR SOFTWARE 2.375 2027 05		07/12/2007	LEHMAN BROTHERS		163,200	160,000	728	4FE
29444U AF 3	EQUINIX INC 2.500 2012 04		09/24/2007	VARIOUS		1,820,310	1,825,000	22,112	5FE
29444U AG 1	EQUINIX INC 3.000 2014 10		09/21/2007	VARIOUS		626,719	625,000	0	5Z
269279 AB 1	EXCO RESOURCES 7.250 2011 01		07/20/2007	CREDIT SUISSE FIRST BOSTON		490,000	500,000	1,007	5FE
303727 AJ 0	FAIRCHILD SEMICONDUCTOR 5.000 2008 11		07/16/2007	MCMAHAN SECURITIES		54,450	55,000	596	4FE
31430Q AY 3	FELCOR LODGING 7.259 2011 12		08/16/2007	DEUTSCHE BANC		296,250	300,000	4,900	4FE
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12		09/28/2007	DIRECT WITH COMPANY		515,681	515,681	0	1
345397 VG 5	FORD MOTOR CREDIT 7.800 2012 06		08/13/2007	VARIOUS		199,175	212,000	3,711	4FE
367905 AB 2	GAYLORD ENTERTAINMENT 8.000 2013 11		09/21/2007	VARIOUS		1,023,969	1,025,000	26,950	4FE
369300 AH 1	GENERAL CABLE CORP 7.125 2017 04		07/25/2007	JEFFERIES & CO INC		1,967,500	2,000,000	47,698	4FE
369300 AJ 7	GENERAL CABLE CORP (144A 1.000 2012 10		09/28/2007	VARIOUS		3,315,131	3,230,000	0	4FE
373298 CG 1	GEORGIA-PACIFIC CORP (14 7.000 2015 01		07/23/2007	CREDIT SUISSE FIRST BOSTON		4,713	5,000	11	4FE
374276 AH 6	GETTY IMAGES INC .500 2023 06		08/22/2007	MILLER TABAK ROBERTS		319,556	335,000	335	4FE
370425 SL 5	GMAC 6.750 2014 12		07/31/2007	J P MORGAN CHASE SECURITIES INC		900,000	1,000,000	11,625	1
382388 AP 1	GOODRICH (BF) CO 7.625 2012 12		07/18/2007	VARIOUS		1,087,138	1,000,000	6,640	2FE
382550 AH 4	GOODYEAR TIRE 7.857 2011 08		08/28/2007	VARIOUS		586,088	590,000	1,244	4FE
382550 AY 7	GOODYEAR TIRE 9.134 2009 12		09/07/2007	VARIOUS		1,002,938	1,000,000	24,296	4FE
382550 AW 1	GOODYEAR TIRE (144A) 8.625 2011 12		07/30/2007	GOLDMAN SACHS & CO		435,100	435,000	6,275	4FE
384313 AB 8	GRAFTECH INTERNATIONAL 1.625 2024 01		08/09/2007	J P MORGAN CHASE SECURITIES INC		1,002,313	1,015,000	1,329	4FE
38869P AB 0	GRAPHIC PACKAGE INTL 8.500 2011 08		09/07/2007	MORGAN STANLEY DEAN WITTER		145,544	145,000	924	4FE
397624 AE 7	GREIF INC 6.750 2017 02		07/10/2007	LEHMAN BROTHERS		972,500	1,000,000	28,875	3FE
404030 AC 2	H&E EQUIPMENT 8.375 2016 07		09/07/2007	CREDIT SUISSE FIRST BOSTON		1,970,000	2,000,000	26,521	4FE
410345 AE 2	HANESBRANDS INC 8.784 2014 12		09/12/2007	VARIOUS		308,913	305,000	3,453	4FE
418056 AP 2	HASBRO INC 6.300 2017 09		09/12/2007	CITIGROUP GLOBAL MARKETS		996,710	1,000,000	0	2FE
404119 AR 0	HCA INC 6.500 2016 02		07/31/2007	VARIOUS		228,013	290,000	8,797	5FE
42210P AB 8	HEADWATERS INC 2.875 2016 06		09/21/2007	VARIOUS		96,427	110,000	1,008	4FE
428040 BZ 1	HERTZ CORP 8.875 2014 01		07/23/2007	VARIOUS		392,000	380,000	1,913	4FE

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

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438516 AV 8	HONEYWELL INTERNATIONAL 5.625 2012 08		07/24/2007	J P MORGAN CHASE SECURITIES INC		998,050	1,000,000	0	1FE
440543 AB 2	HORNBECK OFFSHORE 6.125 2014 12		08/20/2007	LEHMAN BROTHERS		231,250	250,000	3,488	3FE
440543 AE 6	HORNBECK OFFSHORE 1.625 2026 11		08/16/2007	VARIOUS		2,134,350	2,020,000	6,489	3FE
44107T AD 8	HOST HOTELS & RESORTS IN 6.875 2014 11		08/03/2007	VARIOUS		406,706	425,000	7,592	3FE
44108E AS 7	HOST MARRIOTT LP 7.125 2013 11		08/27/2007	VARIOUS		1,977,500	2,000,000	40,326	3FE
45072P AB 8	IASIS HEALTHCARE 8.750 2014 06		08/09/2007	VARIOUS		511,800	525,000	6,916	5FE
451055 AA 5	ICONIX BRAND GROUP (144A 1.875 2012 06		08/09/2007	MERRILL LYNCH CAPITAL MARKETS		193,138	185,000	458	4FE
451663 AC 2	IDEARC INC 8.000 2016 11		08/07/2007	DEUTSCHE BANC		484,375	500,000	9,444	4FE
000000 00 0	IDEARC INC TL A .221 2013 11		08/24/2007	J P MORGAN CHASE SECURITIES INC		2,388,042	2,500,000	0	3FE
458140 AD 2	INTEL CORP 2.950 2035 12		09/10/2007	VARIOUS		2,953,169	2,825,000	19,759	1FE
462846 AB 2	IRON MOUNTAIN INC 7.750 2015 01		07/10/2007	VARIOUS		340,625	350,000	13,358	4FE
462846 AC 0	IRON MOUNTAIN INC 6.625 2016 01		09/11/2007	J P MORGAN CHASE SECURITIES INC		1,815,000	2,000,000	16,194	4FE
000000 00 0	ISLE OF CAPRI CASINOS .902 2013 11		07/12/2007	CREDIT SUISSE FIRST BOSTON		4,114,706	4,114,706	0	3FE
000000 00 0	ISLE OF CAPRI CASINOS 1.971 2013 11		07/12/2007	CREDIT SUISSE FIRST BOSTON		2,941	2,941	0	3FE
44565# AE 1	J.B. HUNT TRANSPORT INC 6.080 2014 07		07/17/2007	J P MORGAN CHASE SECURITIES INC		5,000,000	5,000,000	0	2FE
47508X AD 7	JEFFERSON SMURFIT CORP 7.500 2013 06		07/31/2007	UBS AG		89,300	95,000	1,227	4FE
481087 AC 8	JOSTENS IH CORP 7.625 2012 10		08/20/2007	JEFFERIES & CO INC		199,250	200,000	6,015	4FE
48238Q AB 1	KAR HOLDINGS (144A) 8.750 2014 05		08/03/2007	MERRILL LYNCH CAPITAL MARKETS		36,800	40,000	1,050	5FE
50075N AS 3	KRAFT FOODS INC 6.500 2017 08		08/08/2007	DEUTSCHE BANC		994,140	1,000,000	0	2FE
50076X AB 7	KRATON POLYMERS 8.125 2014 01		09/06/2007	UBS AG		119,375	125,000	1,580	5FE
502413 AL 1	L-3 COMMUNICATIONS CORP 6.125 2013 07		07/19/2007	VARIOUS		608,419	640,000	759	3FE
512815 AH 4	LAMAR ADVERTISING CO 2.875 2010 12		07/05/2007	EXCHANGE		1,500,000	1,500,000	0	4FE
517834 AB 3	LAS VEGAS SANDS 6.375 2015 02		09/06/2007	DEUTSCHE BANC		957,500	1,000,000	4,604	3FE
521865 AJ 4	LEAR CORP 5.750 2014 08		07/31/2007	VARIOUS		211,294	265,000	4,634	4FE
521865 AP 0	LEAR CORP 8.500 2013 12		09/06/2007	MERRILL LYNCH CAPITAL MARKETS		1,890,000	2,000,000	47,222	4FE
000000 00 0	LEAR CORP 8.100 2014 06		06/05/2007	PRIOR QTR ADJUSTMENT		(4,975,000)	(5,000,000)	0	4FE
52736R AV 4	LEVI STRAUSS 8.875 2016 04		09/11/2007	BANC OF AMERICA SECURITIES LLC		35,150	35,000	1,303	4FE
532776 AL 5	LIN TELEVISION 2.500 2033 05		08/13/2007	MILLER TABAK ROBERTS		204,094	210,000	1,356	4FE
549463 AG 2	LUCENT TECHNOLOGIES 2.875 2023 06		07/19/2007	VARIOUS		52,559	50,000	131	3FE
554153 AC 0	MAC-GRAY CORP 7.625 2015 08		07/18/2007	J P MORGAN CHASE SECURITIES INC		448,875	450,000	15,059	4FE
576203 AD 5	MASSEY ENERGY CO 6.625 2010 11		09/12/2007	VARIOUS		294,750	310,000	6,452	4FE
576203 AH 6	MASSEY ENERGY CO (144A) 6.875 2013 12		07/24/2007	VARIOUS		245,581	275,000	2,042	4FE
58445M AE 2	MEDIACOM LLC 7.875 2011 02		09/25/2007	BEAR STEARNS & CO		493,750	500,000	4,703	4FE
585055 AL 0	MEDTRONIC INC 1.500 2011 04		09/19/2007	VARIOUS		2,060,269	1,900,000	11,883	1FE
591324 AJ 7	METALS USA 11.125 2015 12		08/15/2007	CREDIT SUISSE FIRST BOSTON		411,950	385,000	9,399	5FE
552953 AL 5	MGM MIRAGE 6.750 2012 09		07/10/2007	WACHOVIA SECURITIES INC		945,000	1,000,000	24,750	3FE
60871R AA 8	MOLSON COORS 2.500 2013 07		09/12/2007	VARIOUS		1,415,942	1,335,000	3,871	2FE
000000 00 0	MOSAIC CO .687 2013 12		08/03/2007	J P MORGAN CHASE SECURITIES INC		533,732	539,149	0	2FE
000000 00 0	MOSAIC CO 1.045 2013 12		08/03/2007	J P MORGAN CHASE SECURITIES INC		456,220	460,851	0	2FE
624758 AA 6	MUELLER WATER (144A) 7.375 2017 06		09/07/2007	VARIOUS		1,086,594	1,130,000	17,275	4FE
629519 AB 5	NABI BIOPHARMACEUTICALS 2.875 2025 04		09/19/2007	J GIORDANO		30,363	35,000	444	4
640204 AH 6	NEIMAN MARCUS 10.375 2015 10		09/11/2007	VARIOUS		832,513	765,000	22,638	4FE
000000 00 0	NEIMAN MARCUS GROUP INC 7.200 2013 04		09/24/2007	CREDIT SUISSE FIRST BOSTON		2,963,750	3,000,000	0	3FE
651639 AF 3	NEWMONT MINING CORP (144 1.250 2014 07		07/12/2007	J P MORGAN CHASE SECURITIES INC		320,000	320,000	0	1
651639 AG 1	NEWMONT MINING CORP (144 1.625 2017 07		07/12/2007	J P MORGAN CHASE SECURITIES INC		320,000	320,000	0	1
67020Y AA 8	NUANCE COMMUNICATIONS (1 2.750 2027 08		08/08/2007	GOLDMAN SACHS & CO		945,000	945,000	0	1
681904 AK 4	OMNICARE INC 6.875 2015 12		09/25/2007	LEHMAN BROTHERS		663,250	700,000	13,769	3FE
69073T AB 9	OWENS-BROCKWAY 8.875 2009 02		07/31/2007	GOLDMAN SACHS & CO		556,875	550,000	22,779	3FE
69073T AL 7	OWENS-BROCKWAY 6.750 2014 12		08/23/2007	VARIOUS		1,638,390	1,752,000	24,446	4FE
704549 AE 4	PEABODY ENERGY CORP 7.375 2016 11		07/26/2007	VARIOUS		2,952,500	3,000,000	51,420	3FE
71343P AE 1	PEPSIAMERICAS 5.750 2012 07		07/11/2007	CITIGROUP GLOBAL MARKETS		997,250	1,000,000	0	1FE
720279 AH 1	PIER 1 IMPORTS 6.375 2036 02		07/13/2007	JEFFERIES & CO INC		38,500	40,000	1,084	5
721467 AE 8	PILGRIM'S PRIDE CORP 7.625 2015 05		07/26/2007	VARIOUS		235,738	245,000	9,551	4FE

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

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723456 AF 6	PINNACLE ENTERTAINMENT (7.500 2015 06		08/15/2007	VARIOUS		438,263	475,000	6,429	4FE
74837N AC 7	QUIKSILVER INC 6.875 2015 04		07/20/2007	BANC OF AMERICA SECURITIES LLC		268,250	290,000	5,538	4FE
74955W AB 5	RH DONNELLEY 6.875 2013 01		08/14/2007	WACHOVIA SECURITIES INC		475,000	500,000	3,056	4FE
74955W AJ 8	RH DONNELLEY (144A) 8.875 2017 10		09/19/2007	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	4FE
774477 AG 8	ROCKWOOD SPECIALTIES GRP 7.500 2014 11		07/24/2007	GOLDMAN SACHS & CO		162,113	165,000	2,475	4FE
80004C AC 5	SANDISK CORP 1.000 2013 05		07/19/2007	J P MORGAN CHASE SECURITIES INC		1,424,250	1,500,000	2,875	3FE
81211K AG 5	SEALED AIR CORP (144A) 3.000 2033 06		09/05/2007	MILLER TABAK ROBERTS		3,802,500	3,900,000	22,750	2FE
816752 AA 7	SEMINOLE HARD ROCK (144A 8.194 2014 03		09/05/2007	MERRILL LYNCH CAPITAL MARKETS		246,875	250,000	4,640	4FE
817082 AC 4	SENECA GAMING 7.250 2012 05		08/10/2007	MERRILL LYNCH CAPITAL MARKETS		494,375	500,000	10,472	3FE
817082 AE 0	SENECA GAMING 7.250 2012 05		08/17/2007	MERRILL LYNCH CAPITAL MARKETS		249,375	250,000	5,589	3FE
78412F AH 7	SESI LLC 1.500 2026 12		08/10/2007	VARIOUS		489,806	475,000	1,125	3FE
82966U AD 5	SIRIUS SATELLITE RADIO 3.250 2011 10		07/31/2007	CIBC WORLD MARKETS		39,825	45,000	439	5FE
853666 AB 1	STANDARD MTR PRODS 6.750 2009 07		09/19/2007	JEFFERIES & CO INC		24,219	25,000	323	5FE
857555 AM 8	STATER BROTHERS HOLDINGS 8.125 2012 06		08/10/2007	LEHMAN BROTHERS		447,750	450,000	6,094	4FE
857555 AP 1	STATER BROTHERS HOLDINGS 7.750 2015 04		08/09/2007	BANC OF AMERICA SECURITIES LLC		194,000	200,000	4,994	4FE
867363 AH 6	SUNGARD DATA SYSTEMS 9.125 2013 08		07/27/2007	VARIOUS		391,319	390,000	15,791	4FE
88732J AC 2	TIME WARNER CABLE (144A) 5.850 2017 05		07/05/2007	J P MORGAN CHASE SECURITIES INC		1,930,300	2,000,000	29,575	2FE
896215 AC 4	TRIMAS CORP 9.875 2012 06		08/07/2007	VARIOUS		1,901,294	1,891,000	24,916	4FE
897053 AB 0	TRONOX WORLDWIDE 9.500 2012 12		07/26/2007	MORGAN STANLEY DEAN WITTER		1,024,250	1,000,000	14,831	4FE
90783X AA 9	UNION PACIFIC PASS THRU 6.176 2031 01		07/19/2007	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000	0	1FE
91359P AC 4	UNIVERSAL HOSPITAL (144A 8.759 2015 06		08/06/2007	VARIOUS		293,500	300,000	4,453	4FE
91879Q AH 2	VAIL RESORTS INC 6.750 2014 02		09/10/2007	BANC OF AMERICA SECURITIES LLC		78,000	80,000	420	4FE
918866 AR 5	VALASSIS COMMUNICATION 8.250 2015 03		07/24/2007	BANC OF AMERICA SECURITIES LLC		290,063	325,000	10,799	4FE
000000 00 0	VALASSIS COMMUNICATIONS 1.553 2014 03		07/06/2007	BEAR STEARNS & CO		737,504	742,269	0	3FE
000000 00 0	VALASSIS COMMUNICATIONS 1.807 2014 03		07/06/2007	BEAR STEARNS & CO		34,331	34,553	0	3FE
000000 00 0	VALASSIS COMMUNICATIONS 3.634 2014 03		07/06/2007	BEAR STEARNS & CO		2,026	2,039	0	3FE
942683 AC 7	WATSON PHARMACEUTICALS I 1.750 2023 03		07/17/2007	VARIOUS		3,465,188	3,545,000	21,539	3FE
952355 AF 2	WEST CORP 11.000 2016 10		07/27/2007	VARIOUS		588,525	580,000	18,153	5FE
983130 AD 7	WYNN LAS VEGAS 6.625 2014 12		09/06/2007	VARIOUS		512,450	540,000	7,660	4FE
097751 AM 3	BOMBARDIER INC (144A) 8.000 2014 11	I	07/18/2007	LEHMAN BROTHERS		507,500	500,000	7,556	3FE
13874T AA 0	CANWEST MEDIA (144A) 9.250 2015 08	I	08/01/2007	JEFFERIES & CO INC		57,600	60,000	355	5FE
370448 AA 0	GENERAL MOTORS 6.850 2008 10	I	07/27/2007	MERRILL LYNCH CAPITAL MARKETS		317,625	330,000	6,656	4FE
67000X AB 2	NOVELIS INC 7.250 2015 02	I	09/19/2007	VARIOUS		631,038	655,000	3,898	4FE
781903 AG 4	RUSSEL METALS INC 6.375 2014 03	I	08/02/2007	CANTOR FITZGERALD		126,225	135,000	3,729	3FE
92658T AG 3	VIDEOTRON LTEE 6.875 2014 01	I	08/17/2007	BANC OF AMERICA SECURITIES LLC		714,375	750,000	5,299	4FE
33938E AL 1	FLEXTRONICS INTL 1.000 2010 08	F	09/05/2007	UBS AG		657,438	670,000	726	3FE
449786 AA 0	ING BANK (144A) 5.125 2015 05	F	07/18/2007	FTN FINANCIAL		959,420	1,000,000	11,674	1FE
716745 AA 2	PETROPLUS FINANCE 6.750 2014 05	F	09/12/2007	DEUTSCHE BANC		187,000	200,000	5,063	4FE
716745 AB 0	PETROPLUS FINANCE (144A) 7.000 2017 05	F	09/12/2007	J P MORGAN CHASE SECURITIES INC		231,250	250,000	6,563	4FE
12669D XY 9	CWHL 2003-1 1A14 CMO 6.000 2033 03		09/14/2007	DIRECT WITH COMPANY		10,447	10,447	0	1FE
36242D 6C 2	GSR 2005-5F 2A8 5.500 2035 06		07/17/2007	UBS AG		16,082,664	16,802,000	48,772	1FE
4599999.	Total - Bonds - Industrial & Miscellaneous					147,814,540	150,592,277	1,397,743	XXX
6099997.	Total - Bonds - Part 3					189,977,972	191,297,277	1,555,286	XXX
6099999.	Total - Bonds					189,977,972	191,297,277	1,555,286	XXX
Preferred Stocks - Banks, Trust and Insurance Companies									
G98255 12 1	XL CAPITAL LTD PFD STK 2/15/09 7.00%		09/19/2007	LAZARD FRERES & COMPANY	2,200.000	60,368	0.00	0	P2L
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos					60,368	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous									
110394 40 0	BRISTOW GROUP CONV PFD 5.50%		08/03/2007	GOLDMAN SACHS INC	3,800.000	219,679	0.00	0	P4LFE
210796 30 6	CONTINENTAL AIRLS FIN TR 6% CONV PFD		09/05/2007	MILLER TABAK	1,000.000	38,842	0.00	0	P5UFE
83001P 50 5	SIX FLAGS INC PFD 7.25%		08/01/2007	DIRECT	0.000	0	0.00	0	P5LFE
832727 20 0	SMURFIT STONE 2/15/12 SER A CONV 7.00%		09/18/2007	VARIOUS	2,600.000	53,602	0.00	0	P5LFE

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)
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					312,123	XXX	0	XXX
6599997.	Total - Preferred Stocks - Part 3					372,490	XXX	0	XXX
6599999.	Total - Preferred Stocks					372,490	XXX	0	XXX
Common Stocks - Banks, Trust and Insurance Companies									
G0450A 10 5	ARCH CAPITAL GROUP LTD		05/14/2007	DISTRIBUTION FROM PARTNERSHIP	0.000	16,762	XXX	0	L
6799999.	Total - Common Stocks - Banks, Trust & Ins. Cos					16,762	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
004764 10 6	ACME PACKET INC		08/24/2007	VARIOUS	3,686.000	50,487	XXX	0	L
096627 10 4	BOARDWALK PIPELINE PARTNERS LP		09/27/2007	NEUBERGER BERMAN	6,000.000	183,520	XXX	0	L
150185 10 6	CEDAR FAIR LP		07/30/2007	NEUBERGER BERMAN	8,000.000	231,721	XXX	0	L
15133V 20 8	CENTENNIAL COMMUNICATIONS CP		08/01/2007	DISTRIBUTION FROM PARTNERSHIP	21,708.000	221,422	XXX	0	L
17275R 10 2	CISCO SYSTEMS INC		07/13/2007	DISTRIBUTION FROM PARTNERSHIP	21,685.000	646,213	XXX	0	L
22765Y 10 4	CROSSTEX ENERGY INC		07/10/2007	NEUBERGER BERMAN	9,000.000	267,761	XXX	0	L
293716 10 6	ENTERPRISE GP HOLDINGS LP		08/16/2007	NEUBERGER BERMAN	4,000.000	143,792	XXX	0	L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS LP		08/03/2007	NEUBERGER BERMAN	6,000.000	175,391	XXX	0	L
31567R 10 0	FIBERTOWER CORP		08/10/2007	DISTRIBUTION FROM PARTNERSHIP	7,429.000	35,288	XXX	0	L
68268N 10 3	ONEOK PARTNERS LP		08/16/2007	NEUBERGER BERMAN	4,000.000	241,298	XXX	0	L
726503 10 5	PLAINS ALL AMER PIPELINE LP		08/16/2007	NEUBERGER BERMAN	1,000.000	53,999	XXX	0	L
75885Y 10 7	REGENCY ENERGY PARTNERS LP		09/27/2007	NEUBERGER BERMAN	20,000.000	605,587	XXX	0	L
84756N 10 9	SPECTRA ENERGY PARTNERS LP		09/27/2007	NEUBERGER BERMAN	4,000.000	106,380	XXX	0	L
86764L 10 8	SUNOCO LOGISTICS PARTNERS LP		08/16/2007	NEUBERGER BERMAN	3,000.000	146,377	XXX	0	L
872384 10 2	TEPPCO PARTNERS LP		09/27/2007	NEUBERGER BERMAN	3,000.000	114,749	XXX	0	L
N8501W 10 1	TELE ATLAS NV		08/17/2007	DISTRIBUTION FROM PARTNERSHIP	1,108.000	31,888	XXX	0	U
6899999.	Total - Common Stocks - Industrial & Miscellaneous					3,255,874	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
88750# 10 3	TINDY FOREIGN INC		09/28/2007	CAPITAL CONTRIBUTION	0.000	27,360,000	XXX	0	J
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					27,360,000	XXX	0	XXX
7299997.	Total - Common Stocks - Part 3					30,632,636	XXX	0	XXX
7299999.	Total - Common Stocks					30,632,636	XXX	0	XXX
7399999.	Total - Preferred and Common Stocks					31,005,126	XXX	0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					220,983,097	XXX	1,555,286	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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																					
31406G 5S 4	FN (10/1 ARM) 5.093		.09/25/2007	PAID ON PRINCIPAL		4,980	4,980	5,026	5,025	0	(45)	0	(45)	0	4,980	0	0	0	53	03/01/2035	1
31406G 5S 4	FN (10/1 ARM) 5.105		.07/25/2007	PAID ON PRINCIPAL		483,852	483,852	488,313	488,212	0	(4,359)	0	(4,359)	0	483,852	0	0	0	2,059	03/01/2035	1
31406L MX 3	FN (10/1 ARM) 5.102		.09/25/2007	PAID ON PRINCIPAL		3,621	3,621	3,652	3,652	0	(31)	0	(31)	0	3,621	0	0	0	32	02/01/2035	1
31406M BP 0	FN (10/1 ARM) 4.992		.09/25/2007	PAID ON PRINCIPAL		19,563	19,563	19,220	19,221	0	341	0	341	0	19,563	0	0	0	156	03/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.839		.09/25/2007	PAID ON PRINCIPAL		761,434	761,434	761,804	761,815	0	(381)	0	(381)	0	761,434	0	0	0	9,243	07/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.856		.08/25/2007	PAID ON PRINCIPAL		262,691	262,691	262,818	262,822	0	(131)	0	(131)	0	262,691	0	0	0	2,127	07/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.858		.07/25/2007	PAID ON PRINCIPAL		328,893	328,893	329,053	329,058	0	(165)	0	(165)	0	328,893	0	0	0	1,331	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.913		.09/25/2007	PAID ON PRINCIPAL		299,333	299,333	300,269	300,248	0	(915)	0	(915)	0	299,333	0	0	0	3,677	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.914		.07/25/2007	PAID ON PRINCIPAL		338,213	338,213	339,270	339,247	0	(1,034)	0	(1,034)	0	338,213	0	0	0	1,385	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.918		.08/25/2007	PAID ON PRINCIPAL		13,313	13,313	13,355	13,354	0	(41)	0	(41)	0	13,313	0	0	0	109	07/01/2035	1
31407E MK 6	FN (10/1 ARM) 4.956		.08/27/2007	PAID ON PRINCIPAL		18,696	18,696	18,527	18,529	0	167	0	167	0	18,696	0	0	0	155	07/01/2035	1
31407E MK 6	FN (10/1 ARM) 4.958		.09/25/2007	PAID ON PRINCIPAL		214,757	214,757	212,811	212,841	0	1,916	0	1,916	0	214,757	0	0	0	2,663	07/01/2035	1
31407E MK 6	FN (10/1 ARM) 4.962		.07/25/2007	PAID ON PRINCIPAL		287,236	287,236	284,633	284,673	0	2,563	0	2,563	0	287,236	0	0	0	1,189	07/01/2035	1
31407J XF 4	FN (10/1 ARM) 4.690		.07/25/2007	PAID ON PRINCIPAL		125,912	125,912	123,932	123,965	0	1,947	0	1,947	0	125,912	0	0	0	492	08/01/2035	1
31407J XF 4	FN (10/1 ARM) 4.698		.09/25/2007	PAID ON PRINCIPAL		16,001	16,001	15,750	15,754	0	247	0	247	0	16,001	0	0	0	188	08/01/2035	1
31407J XF 4	FN (10/1 ARM) 4.703		.08/27/2007	PAID ON PRINCIPAL		81,426	81,426	80,145	80,167	0	1,259	0	1,259	0	81,426	0	0	0	637	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) 4.463		.08/25/2007	PAID ON PRINCIPAL		32,619	32,619	32,471	32,472	0	147	0	147	0	32,619	0	0	0	243	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) 4.469		.09/25/2007	PAID ON PRINCIPAL		1,185,216	1,185,216	1,179,845	1,179,884	0	5,332	0	5,332	0	1,185,216	0	0	0	8,664	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) 4.424		.09/25/2007	PAID ON PRINCIPAL		11,274	11,274	11,219	11,220	0	54	0	54	0	11,274	0	0	0	125	04/01/2035	1
31406M 6S 0	FN (3/1 ARM) 4.429		.08/27/2007	PAID ON PRINCIPAL		146,753	146,753	146,036	146,049	0	704	0	704	0	146,753	0	0	0	1,041	04/01/2035	1
31406W LD 4	FN (3/1 ARM) 4.507		.09/25/2007	PAID ON PRINCIPAL		4,020	4,020	4,001	4,002	0	18	0	18	0	4,020	0	0	0	45	06/01/2035	1
31406W LD 4	FN (3/1 ARM) 4.508		.08/25/2007	PAID ON PRINCIPAL		1,365	1,365	1,359	1,359	0	6	0	6	0	1,365	0	0	0	9	06/01/2035	1
31407C D8 7	FN (3/1 ARM) 4.382		.07/25/2007	PAID ON PRINCIPAL		346,637	346,637	344,227	344,285	0	2,352	0	2,352	0	346,637	0	0	0	1,266	07/25/2035	1
31407C D8 7	FN (3/1 ARM) 4.385		.09/25/2007	PAID ON PRINCIPAL		112,136	112,136	111,356	111,375	0	761	0	761	0	112,136	0	0	0	1,232	07/25/2035	1
31407C D8 7	FN (3/1 ARM) 4.399		.08/25/2007	PAID ON PRINCIPAL		283,646	283,646	281,673	281,721	0	1,924	0	1,924	0	283,646	0	0	0	2,077	07/25/2035	1
31403K 3F 8	FN (5/1 ARM) 4.427		.09/25/2007	PAID ON PRINCIPAL		50,069	50,069	49,725	49,733	0	336	0	336	0	50,069	0	0	0	206	11/01/2033	1
31403V G4 5	FN (5/1 ARM) 4.396		.09/25/2007	PAID ON PRINCIPAL		493,066	493,066	488,675	488,733	0	4,334	0	4,334	0	493,066	0	0	0	2,403	01/01/2034	1
31405R UD 6	FN (7/1 ARM) 4.909		.09/25/2007	PAID ON PRINCIPAL		2,129	2,129	2,127	2,127	0	2	0	2	0	2,129	0	0	0	22	12/01/2034	1
31405R UD 6	FN (7/1 ARM) 4.910		.07/25/2007	PAID ON PRINCIPAL		95,425	95,425	95,336	95,339	0	87	0	87	0	95,425	0	0	0	390	12/01/2034	1
912827 3E 0	U S TREASURY NOTES 6.125		.08/15/2007	MATURED		1,680,000	1,680,000	1,767,432	1,690,161	0	(10,161)	0	(10,161)	0	1,680,000	0	0	0	51,450	08/15/2007	1
36202C 3X 9	GNMA II PASS #00002614 6.000		.09/20/2007	PAID ON PRINCIPAL		14,746	14,746	14,295	14,311	0	435	0	435	0	14,746	0	0	0	133	07/20/2028	1
36202D 6D 8	GNMA II PASS #00003568 5.000		.09/20/2007	PAID ON PRINCIPAL		811,201	811,201	806,131	806,153	0	5,048	0	5,048	0	811,201	0	0	0	6,416	06/20/2034	1
36202E BU 2	GNMA II PASS #00003651 5.000		.09/20/2007	PAID ON PRINCIPAL		2,183,898	2,183,898	2,170,248	2,170,755	0	13,143	0	13,143	0	2,183,898	0	0	0	18,271	12/20/2034	1
36202E DD 8	GNMA II PASS #00003700 4.500		.09/20/2007	PAID ON PRINCIPAL		116,696	116,696	110,515	110,664	0	6,032	0	6,032	0	116,696	0	0	0	843	04/20/2035	1
36202E ET 2	GNMA II PASS #00003746 4.500		.09/20/2007	PAID ON PRINCIPAL		1,634,312	1,634,312	1,557,596	1,560,959	0	73,353	0	73,353	0	1,634,312	0	0	0	13,093	08/20/2035	1
36202E E7 0	GNMA II PASS #00003758 4.500		.09/20/2007	PAID ON PRINCIPAL		362,691	362,691	346,144	347,208	0	15,483	0	15,483	0	362,691	0	0	0	2,337	09/20/2035	1
36202E E8 8	GNMA II PASS #00003759 5.000		.09/20/2007	PAID ON PRINCIPAL		502,219	502,219	500,728	500,788	0	1,431	0	1,431	0	502,219	0	0	0	4,202	09/20/2035	1
36202E FL 8	GNMA II PASS #00003771 4.500		.09/20/2007	PAID ON PRINCIPAL		358,582	358,582	344,855	345,809	0	12,773	0	12,773	0	358,582	0	0	0	3,440	10/20/2035	1
36202E F2 0	GNMA II PASS #00003785 5.000		.09/20/2007	PAID ON PRINCIPAL		1,509,857	1,509,857	1,478,008	1,480,190	0	29,667	0	29,667	0	1,509,857	0	0	0	13,114	11/20/2035	1
36202E HF 9	GNMA II PASS #00003830 5.500		.09/20/2007	PAID ON PRINCIPAL		663,040	663,040	635,793	636,663	0	26,376	0	26,376	0	663,040	0	0	0	5,745	03/20/2036	1
362050 EL 6	GNMA PASS TH #00021739 9.000		.09/15/2007	PAID ON PRINCIPAL		237	237	238	236	0	0	0	0	0	237	0	0	0	4	11/15/2008	1
362050 LS 3	GNMA PASS TH #00021937 9.000		.09/15/2007	PAID ON PRINCIPAL		238	238	238	237	0	0	0	0	0	238	0	0	0	4	08/15/2008	1
362050 L3 8	GNMA PASS TH #00021946 9.000		.08/15/2007	PAID ON PRINCIPAL		1,450	1,450	1,469	1,449	0	1	0	1	0	1,450	0	0	0	21	09/15/2008	1
362050 ZA 7	GNMA PASS TH #00022337 9.000		.09/15/2007	PAID ON PRINCIPAL		240	240	241	240	0	0	0	0	0	240	0	0	0	4	09/15/2008	1
362051 C5 1	GNMA PASS TH #00022592 9.000		.09/15/2007	PAID ON PRINCIPAL		748	748	751	747	0	1	0	1	0	748	0	0	0	11	08/15/2008	1
362051 TV 6	GNMA PASS TH #00023064 9.000		.09/15/2007	PAID ON PRINCIPAL		548	548	550	547	0	1	0	1	0	548	0	0	0	8	09/15/2008	1
362051 XW 9	GNMA PASS TH #00023193 9.000		.09/15/2007	PAID ON PRINCIPAL		259	259	260	258	0	0	0	0	0	259	0	0	0	4	03/15/2009	1
362052 A5 1	GNMA PASS TH #00023428 9.000		.09/15/2007	PAID ON PRINCIPAL		517	517	522	517	0	0	0	0	0	517	0	0	0	8	11/15/2008	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 EU 2	GNMA PASS TH #00023547 9.000		.09/15/2007	PAID ON PRINCIPAL		323	323	324	322	0	1	0	1	0	323	0	0	0	4	09/15/2008	1
362052 GQ 9	GNMA PASS TH #00023607 9.000		.09/15/2007	PAID ON PRINCIPAL		2,620	2,620	2,655	2,622	0	(2)	0	(2)	0	2,620	0	0	0	24	11/15/2008	1
362052 HU 9	GNMA PASS TH #00023643 9.000		.09/15/2007	PAID ON PRINCIPAL		453	453	455	453	0	1	0	1	0	453	0	0	0	7	12/15/2008	1
362052 MW 9	GNMA PASS TH #00023773 9.000		.09/15/2007	PAID ON PRINCIPAL		372	372	373	371	0	1	0	1	0	372	0	0	0	6	12/15/2008	1
362052 Q5 4	GNMA PASS TH #00023876 9.000		.09/15/2007	PAID ON PRINCIPAL		467	467	474	468	0	(0)	0	(0)	0	467	0	0	0	7	10/15/2008	1
362052 RL 8	GNMA PASS TH #00023891 9.000		.09/15/2007	PAID ON PRINCIPAL		217	217	218	217	0	0	0	0	0	217	0	0	0	3	10/15/2008	1
362052 RM 6	GNMA PASS TH #00023892 9.000		.09/15/2007	PAID ON PRINCIPAL		270	270	271	269	0	0	0	0	0	270	0	0	0	4	10/15/2008	1
362052 TK 8	GNMA PASS TH #00023954 9.000		.09/15/2007	PAID ON PRINCIPAL		1,531	1,531	1,537	1,529	0	3	0	3	0	1,531	0	0	0	23	12/15/2008	1
362052 T9 3	GNMA PASS TH #00023976 9.000		.09/15/2007	PAID ON PRINCIPAL		1,100	1,100	1,104	1,098	0	2	0	2	0	1,100	0	0	0	10	11/15/2008	1
362052 WZ 1	GNMA PASS TH #00024064 9.000		.09/15/2007	PAID ON PRINCIPAL		34	34	34	34	0	(0)	0	(0)	0	34	0	0	0	0	11/15/2008	1
362052 3J 9	GNMA PASS TH #00024201 9.000		.09/15/2007	PAID ON PRINCIPAL		986	986	989	984	0	2	0	2	0	986	0	0	0	14	09/15/2008	1
362053 EY 2	GNMA PASS TH #00024451 9.000		.09/15/2007	PAID ON PRINCIPAL		1,808	1,808	1,815	1,805	0	4	0	4	0	1,808	0	0	0	27	11/15/2008	1
362053 UJ 7	GNMA PASS TH #00024885 9.000		.09/15/2007	PAID ON PRINCIPAL		199	199	200	199	0	0	0	0	0	199	0	0	0	3	10/15/2008	1
362053 VU 1	GNMA PASS TH #00024927 9.000		.09/15/2007	PAID ON PRINCIPAL		733	733	743	733	0	(0)	0	(0)	0	733	0	0	0	13	08/15/2008	1
362054 RJ 9	GNMA PASS TH #00025689 9.000		.09/15/2007	PAID ON PRINCIPAL		273	273	274	272	0	1	0	1	0	273	0	0	0	4	09/15/2008	1
362054 T9 9	GNMA PASS TH #00025776 9.000		.09/15/2007	PAID ON PRINCIPAL		547	547	549	546	0	1	0	1	0	547	0	0	0	8	09/15/2008	1
362054 UP 1	GNMA PASS TH #00025790 9.000		.09/15/2007	PAID ON PRINCIPAL		309	309	310	309	0	1	0	1	0	309	0	0	0	5	08/15/2008	1
362054 UY 2	GNMA PASS TH #00025799 9.000		.09/15/2007	PAID ON PRINCIPAL		281	281	282	281	0	1	0	1	0	281	0	0	0	4	09/15/2008	1
362054 7K 8	GNMA PASS TH #00026098 9.000		.09/15/2007	PAID ON PRINCIPAL		569	569	571	568	0	1	0	1	0	569	0	0	0	9	09/15/2008	1
362055 B2 0	GNMA PASS TH #00026157 9.000		.09/15/2007	PAID ON PRINCIPAL		662	662	664	660	0	1	0	1	0	662	0	0	0	10	10/15/2008	1
362055 B3 8	GNMA PASS TH #00026158 9.000		.09/15/2007	PAID ON PRINCIPAL		560	560	562	559	0	1	0	1	0	560	0	0	0	8	10/15/2008	1
362055 DP 7	GNMA PASS TH #00026210 9.000		.09/15/2007	PAID ON PRINCIPAL		753	753	756	752	0	1	0	1	0	753	0	0	0	11	11/15/2008	1
362055 K4 6	GNMA PASS TH #00026415 9.000		.09/15/2007	PAID ON PRINCIPAL		330	330	331	329	0	1	0	1	0	330	0	0	0	5	09/15/2008	1
362055 LQ 6	GNMA PASS TH #00026435 9.000		.09/15/2007	PAID ON PRINCIPAL		360	360	362	360	0	1	0	1	0	360	0	0	0	5	12/15/2008	1
362055 NW 1	GNMA PASS TH #00026505 9.000		.09/15/2007	PAID ON PRINCIPAL		631	631	633	630	0	1	0	1	0	631	0	0	0	9	12/15/2008	1
362055 PM 1	GNMA PASS TH #00026528 9.000		.09/15/2007	PAID ON PRINCIPAL		501	501	503	500	0	1	0	1	0	501	0	0	0	8	10/15/2008	1
362055 QZ 1	GNMA PASS TH #00026572 9.000		.09/15/2007	PAID ON PRINCIPAL		811	811	814	809	0	1	0	1	0	811	0	0	0	12	02/15/2009	1
362055 SN 6	GNMA PASS TH #00026625 9.000		.09/15/2007	PAID ON PRINCIPAL		582	582	584	581	0	1	0	1	0	582	0	0	0	9	12/15/2008	1
362055 SW 6	GNMA PASS TH #00026633 9.000		.09/15/2007	PAID ON PRINCIPAL		552	552	560	552	0	0	0	0	0	552	0	0	0	8	02/15/2009	1
362055 TE 5	GNMA PASS TH #00026649 9.000		.09/15/2007	PAID ON PRINCIPAL		906	906	910	905	0	2	0	2	0	906	0	0	0	14	06/15/2009	1
362055 TK 1	GNMA PASS TH #00026654 9.000		.09/15/2007	PAID ON PRINCIPAL		793	793	796	791	0	2	0	2	0	793	0	0	0	12	12/15/2008	1
362055 U7 8	GNMA PASS TH #00026706 9.000		.09/15/2007	PAID ON PRINCIPAL		455	455	456	454	0	1	0	1	0	455	0	0	0	7	11/15/2008	1
362055 VZ 5	GNMA PASS TH #00026732 9.000		.09/15/2007	PAID ON PRINCIPAL		277	277	278	276	0	1	0	1	0	277	0	0	0	4	10/15/2008	1
362055 W9 2	GNMA PASS TH #00026772 9.000		.09/15/2007	PAID ON PRINCIPAL		2,271	2,271	2,279	2,266	0	4	0	4	0	2,271	0	0	0	41	10/15/2008	1
362055 XX 8	GNMA PASS TH #00026794 9.000		.09/15/2007	PAID ON PRINCIPAL		635	635	644	636	0	(0)	0	(0)	0	635	0	0	0	10	10/15/2008	1
362055 XZ 3	GNMA PASS TH #00026796 9.000		.09/15/2007	PAID ON PRINCIPAL		695	695	697	693	0	2	0	2	0	695	0	0	0	10	10/15/2008	1
362055 YF 6	GNMA PASS TH #00026810 9.000		.09/15/2007	PAID ON PRINCIPAL		179	179	180	179	0	0	0	0	0	179	0	0	0	3	09/15/2008	1
362055 YS 8	GNMA PASS TH #00026821 9.000		.09/15/2007	PAID ON PRINCIPAL		214	214	215	214	0	0	0	0	0	214	0	0	0	3	10/15/2008	1
362055 2T 1	GNMA PASS TH #00026886 9.000		.09/15/2007	PAID ON PRINCIPAL		810	810	813	809	0	1	0	1	0	810	0	0	0	12	09/15/2008	1
362055 3N 3	GNMA PASS TH #00026905 9.000		.09/15/2007	PAID ON PRINCIPAL		334	334	335	333	0	1	0	1	0	334	0	0	0	5	10/15/2008	1
362056 EA 7	GNMA PASS TH #00027129 9.000		.09/15/2007	PAID ON PRINCIPAL		413	413	414	412	0	1	0	1	0	413	0	0	0	6	02/15/2009	1
362056 FM 0	GNMA PASS TH #00027172 9.000		.09/15/2007	PAID ON PRINCIPAL		1,165	1,165	1,169	1,162	0	2	0	2	0	1,165	0	0	0	20	11/15/2008	1
362056 GD 9	GNMA PASS TH #00027196 9.000		.09/15/2007	PAID ON PRINCIPAL		1,097	1,097	1,101	1,095	0	2	0	2	0	1,097	0	0	0	16	09/15/2008	1
362056 HF 3	GNMA PASS TH #00027230 9.000		.09/15/2007	PAID ON PRINCIPAL		255	255	259	255	0	0	0	0	0	255	0	0	0	4	09/15/2008	1
362056 J4 6	GNMA PASS TH #00027283 9.000		.08/15/2007	PAID ON PRINCIPAL		1,192	1,192	1,196	1,190	0	2	0	2	0	1,192	0	0	0	17	10/15/2008	1
362056 PV 9	GNMA PASS TH #00027436 9.000		.09/15/2007	PAID ON PRINCIPAL		5,667	5,667	5,689	5,657	0	10	0	10	0	5,667	0	0	0	50	11/15/2008	1
362056 QG 1	GNMA PASS TH #00027455 9.000		.09/15/2007	PAID ON PRINCIPAL		304	304	305	304	0	1	0	1	0	304	0	0	0	5	10/15/2008	1
362056 QJ 5	GNMA PASS TH #00027457 9.000		.09/15/2007	PAID ON PRINCIPAL		330	330	331	329	0	1	0	1	0	330	0	0	0	5	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)
362056 RQ 8	GNMA PASS TH #00027495 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.347	.347	.348	.347	.0	.1	.0	.1	.0	.347	.0	.0	.0	.5	01/15/2009	1
362056 RY 1	GNMA PASS TH #00027503 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.521	.521	.528	.521	.0	.(0)	.0	.(0)	.0	.521	.0	.0	.0	.8	11/15/2008	1
362056 SA 2	GNMA PASS TH #00027513 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.869	.869	.872	.867	.0	.2	.0	.2	.0	.869	.0	.0	.0	.13	12/15/2008	1
362056 TC 7	GNMA PASS TH #00027547 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.115	.115	.116	.115	.0	.0	.0	.0	.0	.115	.0	.0	.0	.2	10/15/2008	1
362056 TF 0	GNMA PASS TH #00027550 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.160	.160	.161	.160	.0	.0	.0	.0	.0	.160	.0	.0	.0	.2	12/15/2008	1
362056 TH 6	GNMA PASS TH #00027552 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.328	.328	.329	.327	.0	.0	.0	.0	.0	.328	.0	.0	.0	.5	12/15/2008	1
362056 UK 7	GNMA PASS TH #00027586 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.241	.241	.242	.240	.0	.0	.0	.0	.0	.241	.0	.0	.0	.4	03/15/2009	1
362056 XU 2	GNMA PASS TH #00027691 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.211	.211	.212	.211	.0	.0	.0	.0	.0	.211	.0	.0	.0	.3	10/15/2008	1
362056 3F 8	GNMA PASS TH #00027798 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.874	.874	.877	.872	.0	.2	.0	.2	.0	.874	.0	.0	.0	.13	10/15/2008	1
362056 3W 1	GNMA PASS TH #00027813 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.175	.175	.178	.175	.0	.(0)	.0	.(0)	.0	.175	.0	.0	.0	.3	11/15/2008	1
362056 4R 1	GNMA PASS TH #00027832 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.784	.784	.787	.783	.0	.2	.0	.2	.0	.784	.0	.0	.0	.12	12/15/2008	1
362056 6T 5	GNMA PASS TH #00027882 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.158	.158	.159	.158	.0	.0	.0	.0	.0	.158	.0	.0	.0	.2	12/15/2008	1
362056 7M 9	GNMA PASS TH #00027900 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.401	.401	.403	.401	.0	.1	.0	.1	.0	.401	.0	.0	.0	.6	11/15/2008	1
362057 CN 9	GNMA PASS TH #00027977 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.269	.269	.270	.269	.0	.0	.0	.0	.0	.269	.0	.0	.0	.4	11/15/2008	1
362057 CP 4	GNMA PASS TH #00027978 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.208	.208	.209	.208	.0	.0	.0	.0	.0	.208	.0	.0	.0	.3	12/15/2008	1
362057 FC 0	GNMA PASS TH #00028063 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.370	.370	.371	.369	.0	.1	.0	.1	.0	.370	.0	.0	.0	.6	11/15/2008	1
362057 F7 1	GNMA PASS TH #00028090 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.1,069	.1,069	.1,073	.1,067	.0	.2	.0	.2	.0	.1,069	.0	.0	.0	.9	12/15/2008	1
362057 NT 4	GNMA PASS TH #00028302 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.198	.198	.198	.197	.0	.0	.0	.0	.0	.198	.0	.0	.0	.3	12/15/2008	1
362057 VX 6	GNMA PASS TH #00028530 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.437	.437	.443	.437	.0	.(0)	.0	.(0)	.0	.437	.0	.0	.0	.7	12/15/2008	1
362057 V2 4	GNMA PASS TH #00028533 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.449	.449	.451	.448	.0	.1	.0	.1	.0	.449	.0	.0	.0	.7	12/15/2008	1
362057 YB 1	GNMA PASS TH #00028606 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.577	.577	.579	.576	.0	.1	.0	.1	.0	.577	.0	.0	.0	.9	02/15/2009	1
362057 Z4 6	GNMA PASS TH #00028663 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.458	.458	.459	.457	.0	.1	.0	.1	.0	.458	.0	.0	.0	.8	05/15/2009	1
362057 5K 3	GNMA PASS TH #00028750 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.1,551	.1,551	.1,557	.1,548	.0	.3	.0	.3	.0	.1,551	.0	.0	.0	.18	12/15/2008	1
362058 BE 8	GNMA PASS TH #00028837 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.577	.577	.585	.577	.0	.0	.0	.0	.0	.577	.0	.0	.0	.9	02/15/2009	1
362058 BY 4	GNMA PASS TH #00028855 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.218	.218	.219	.218	.0	.0	.0	.0	.0	.218	.0	.0	.0	.3	12/15/2008	1
362058 SM 2	GNMA PASS TH #00029324 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.121	.121	.122	.121	.0	.0	.0	.0	.0	.121	.0	.0	.0	.2	01/15/2009	1
362058 W6 2	GNMA PASS TH #00029469 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.175	.175	.177	.175	.0	.(0)	.0	.(0)	.0	.175	.0	.0	.0	.3	01/15/2009	1
362058 XV 6	GNMA PASS TH #00029492 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.334	.334	.335	.333	.0	.0	.0	.0	.0	.334	.0	.0	.0	.5	02/15/2009	1
362058 YG 8	GNMA PASS TH #00029511 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.230	.230	.233	.231	.0	.(0)	.0	.(0)	.0	.230	.0	.0	.0	.3	04/15/2009	1
362059 AV 9	GNMA PASS TH #00029720 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.89	.89	.89	.89	.0	.0	.0	.0	.0	.89	.0	.0	.0	.1	02/15/2009	1
362059 AX 5	GNMA PASS TH #00029722 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.402	.402	.403	.401	.0	.1	.0	.1	.0	.402	.0	.0	.0	.6	03/15/2009	1
362059 HZ 3	GNMA PASS TH #00029948 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.644	.644	.647	.643	.0	.1	.0	.1	.0	.644	.0	.0	.0	.10	05/15/2009	1
362059 M7 9	GNMA PASS TH #00030082 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.566	.566	.573	.566	.0	.(1)	.0	.(1)	.0	.566	.0	.0	.0	.8	02/15/2009	1
362059 TV 9	GNMA PASS TH #00030264 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.872	.872	.883	.872	.0	.(1)	.0	.(1)	.0	.872	.0	.0	.0	.13	05/15/2009	1
362059 WE 3	GNMA PASS TH #00030345 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.765	.765	.768	.764	.0	.1	.0	.1	.0	.765	.0	.0	.0	.11	03/15/2009	1
362059 X3 6	GNMA PASS TH #00030398 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.211	.211	.213	.211	.0	.(0)	.0	.(0)	.0	.211	.0	.0	.0	.3	06/15/2009	1
362059 ZH 3	GNMA PASS TH #00030444 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.1,470	.1,470	.1,475	.1,467	.0	.3	.0	.3	.0	.1,470	.0	.0	.0	.22	05/15/2009	1
362060 FR 1	GNMA PASS TH #00030776 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.331	.331	.335	.331	.0	.(0)	.0	.(0)	.0	.331	.0	.0	.0	.5	03/15/2009	1
362060 GX 7	GNMA PASS TH #00030814 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.274	.274	.275	.274	.0	.0	.0	.0	.0	.274	.0	.0	.0	.4	04/15/2009	1
362060 HD 0	GNMA PASS TH #00030828 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.1,103	.1,103	.1,108	.1,102	.0	.2	.0	.2	.0	.1,103	.0	.0	.0	.12	06/15/2009	1
362060 KU 8	GNMA PASS TH #00030907 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.275	.275	.276	.274	.0	.0	.0	.0	.0	.275	.0	.0	.0	.4	04/15/2009	1
362060 K6 1	GNMA PASS TH #00030917 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.364	.364	.365	.363	.0	.1	.0	.1	.0	.364	.0	.0	.0	.5	05/15/2009	1
362060 LD 5	GNMA PASS TH #00030924 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.91	.91	.91	.91	.0	.0	.0	.0	.0	.91	.0	.0	.0	.1	05/15/2009	1
362060 QM 0	GNMA PASS TH #00031060 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.443	.443	.448	.443	.0	.(0)	.0	.(0)	.0	.443	.0	.0	.0	.7	03/15/2009	1
362060 UJ 2	GNMA PASS TH #00031185 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.1,082	.1,082	.1,086	.1,080	.0	.2	.0	.2	.0	.1,082	.0	.0	.0	.16	04/15/2009	1
362060 Z3 2	GNMA PASS TH #00031362 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.587	.587	.589	.585	.0	.1	.0	.1	.0	.587	.0	.0	.0	.9	04/15/2009	1
362061 MB 6	GNMA PASS TH #00031854 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.1,478	.1,478	.1,483	.1,475	.0	.2	.0	.2	.0	.1,478	.0	.0	.0	.28	05/15/2009	1
362062 PH 8	GNMA PASS TH #00032824 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.533	.533	.535	.532	.0	.1	.0	.1	.0	.533	.0	.0	.0	.8	05/15/2009	1
362064 R3 3	GNMA PASS TH #00034706 9.000	...	.09/15/2007	PAID ON PRINCIPAL		.303	.303	.304	.302	.0	.1	.0	.1	.0	.303	.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)
36216C KY 2	GNMA PASS TH #00160611 9.500		.09/15/2007	PAID ON PRINCIPAL		135	135	144	147	0	(12)	0	(12)	0	135	0	0	0	2	09/15/2016	1
36216E TY 9	GNMA PASS TH #00162667 9.500		.09/15/2007	PAID ON PRINCIPAL		28	28	30	30	0	(2)	0	(2)	0	28	0	0	0	0	09/15/2019	1
36216G N3 8	GNMA PASS TH #00164310 9.500		.09/15/2007	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	09/15/2018	1
36216H W9 3	GNMA PASS TH #00165472 9.000		.09/15/2007	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		.09/15/2007	PAID ON PRINCIPAL		102	102	108	106	0	(4)	0	(4)	0	102	0	0	0	2	10/15/2016	1
362161 7E 5	GNMA PASS TH #00180993 9.500		.09/15/2007	PAID ON PRINCIPAL		177	177	189	184	0	(7)	0	(7)	0	177	0	0	0	3	11/15/2019	1
362164 W5 0	GNMA PASS TH #00183468 9.500		.09/15/2007	PAID ON PRINCIPAL		448	448	478	481	0	(33)	0	(33)	0	448	0	0	0	4	10/15/2016	1
362167 NJ 3	GNMA PASS TH #00185893 9.500		.09/15/2007	PAID ON PRINCIPAL		46	46	49	49	0	(4)	0	(4)	0	46	0	0	0	1	10/15/2016	1
36217D UZ 5	GNMA PASS TH #00190600 9.500		.09/15/2007	PAID ON PRINCIPAL		140	140	149	145	0	(5)	0	(5)	0	140	0	0	0	2	08/15/2016	1
36217J QQ 7	GNMA PASS TH #00194963 9.000		.09/15/2007	PAID ON PRINCIPAL		32	32	34	33	0	(2)	0	(2)	0	32	0	0	0	0	09/15/2019	1
36217S TL 5	GNMA PASS TH #00202255 9.500		.09/15/2007	PAID ON PRINCIPAL		39	39	42	42	0	(2)	0	(2)	0	39	0	0	0	1	08/15/2017	1
36217T CA 5	GNMA PASS TH #00202665 9.500		.09/15/2007	PAID ON PRINCIPAL		82	82	87	88	0	(6)	0	(6)	0	82	0	0	0	1	11/15/2019	1
36217T CQ 0	GNMA PASS TH #00202679 9.500		.09/15/2007	PAID ON PRINCIPAL		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	12/15/2019	1
362172 N4 6	GNMA PASS TH #00210211 9.500		.09/15/2007	PAID ON PRINCIPAL		27	27	29	29	0	(2)	0	(2)	0	27	0	0	0	0	07/15/2017	1
36218J 4S 6	GNMA PASS TH #00224133 9.000		.09/15/2007	PAID ON PRINCIPAL		108	108	115	113	0	(5)	0	(5)	0	108	0	0	0	2	06/15/2018	1
36218K U4 7	GNMA PASS TH #00224803 7.500		.09/15/2007	PAID ON PRINCIPAL		1,511	1,511	1,569	1,513	0	(3)	0	(3)	0	1,511	0	0	0	19	03/15/2008	1
36218X 3Z 0	GNMA PASS TH #00235816 9.500		.09/15/2007	PAID ON PRINCIPAL		300	300	320	319	0	(19)	0	(19)	0	300	0	0	0	5	06/15/2018	1
36219L BK 9	GNMA PASS TH #00252142 9.500		.09/15/2007	PAID ON PRINCIPAL		76	76	81	82	0	(5)	0	(5)	0	76	0	0	0	1	10/15/2018	1
362191 X7 8	GNMA PASS TH #00264502 9.500		.09/15/2007	PAID ON PRINCIPAL		49	49	52	53	0	(4)	0	(4)	0	49	0	0	0	1	09/15/2018	1
362205 JS 6	GNMA PASS TH #00297373 7.500		.09/15/2007	PAID ON PRINCIPAL		414	414	428	415	0	(1)	0	(1)	0	414	0	0	0	5	03/15/2008	1
36224A XF 3	GNMA PASS TH #00322978 7.500		.09/15/2007	PAID ON PRINCIPAL		2,227	2,227	2,313	2,230	0	(3)	0	(3)	0	2,227	0	0	0	28	02/15/2008	1
36224F EV 8	GNMA PASS TH #00326948 7.500		.09/15/2007	PAID ON PRINCIPAL		492	492	509	493	0	(1)	0	(1)	0	492	0	0	0	6	03/15/2008	1
36224F P9 5	GNMA PASS TH #00327248 7.500		.07/15/2007	PAID ON PRINCIPAL		191	191	199	191	0	(0)	0	(0)	0	191	0	0	0	1	08/15/2007	1
36224J MV 1	GNMA PASS TH #00329872 7.500		.09/15/2007	PAID ON PRINCIPAL		1,277	1,277	1,322	1,279	0	(2)	0	(2)	0	1,277	0	0	0	12	03/15/2008	1
36224P L9 7	GNMA PASS TH #00334352 7.500		.08/15/2007	PAID ON PRINCIPAL		497	497	516	497	0	(0)	0	(0)	0	497	0	0	0	5	09/15/2007	1
36224Y CY 3	GNMA PASS TH #00342187 7.500		.09/15/2007	PAID ON PRINCIPAL		18	18	18	18	0	(0)	0	(0)	0	18	0	0	0	0	11/15/2007	1
36203B 3X 0	GNMA PASS TH #00344714 7.500		.09/15/2007	PAID ON PRINCIPAL		527	527	546	528	0	(1)	0	(1)	0	527	0	0	0	7	02/15/2008	1
36203D 2B 5	GNMA PASS TH #00346470 7.500		.09/15/2007	PAID ON PRINCIPAL		4,913	4,913	5,086	4,923	0	(10)	0	(10)	0	4,913	0	0	0	82	03/15/2008	1
36203L TD 4	GNMA PASS TH #00352548 7.500		.09/15/2007	PAID ON PRINCIPAL		160	160	166	160	0	(0)	0	(0)	0	160	0	0	0	2	02/15/2008	1
36205E EM 4	GNMA PASS TH #00388140 6.000		.09/15/2007	PAID ON PRINCIPAL		2,967	2,967	2,910	2,948	0	19	0	19	0	2,967	0	0	0	30	02/15/2009	1
36205E GC 4	GNMA PASS TH #00388195 6.000		.09/15/2007	PAID ON PRINCIPAL		1,543	1,543	1,513	1,532	0	11	0	11	0	1,543	0	0	0	15	05/15/2009	1
36205E H8 2	GNMA PASS TH #00388255 6.000		.09/15/2007	PAID ON PRINCIPAL		5,321	5,321	5,218	5,286	0	34	0	34	0	5,321	0	0	0	52	04/15/2009	1
36205E J8 0	GNMA PASS TH #00388287 6.000		.09/15/2007	PAID ON PRINCIPAL		3,112	3,112	3,052	3,094	0	18	0	18	0	3,112	0	0	0	29	03/15/2009	1
36205E KX 3	GNMA PASS TH #00388310 6.000		.09/15/2007	PAID ON PRINCIPAL		5,492	5,492	5,386	5,458	0	34	0	34	0	5,492	0	0	0	39	02/15/2009	1
36205E U5 3	GNMA PASS TH #00388604 6.000		.09/15/2007	PAID ON PRINCIPAL		255	255	250	254	0	1	0	1	0	255	0	0	0	3	02/15/2009	1
36205E 4Z 6	GNMA PASS TH #00388840 6.000		.09/15/2007	PAID ON PRINCIPAL		3,033	3,033	2,974	3,015	0	17	0	17	0	3,033	0	0	0	29	03/15/2009	1
36205F KQ 5	GNMA PASS TH #00389203 6.000		.09/15/2007	PAID ON PRINCIPAL		2,547	2,547	2,498	2,532	0	15	0	15	0	2,547	0	0	0	26	02/15/2009	1
0399999.	Total - Bonds - U.S. Government					15,965,200	15,965,200	15,842,515	15,774,122	0	191,079	0	191,079	0	15,965,200	0	0	0	163,597	XXX	XXX
Bonds - States, Territories and Possessions																					
130623 AQ 4	CALIFORNIA GENERAL OBL 3.900		.07/01/2007	MATURED		3,000,000	3,000,000	2,985,000	2,999,490	0	510	0	510	0	3,000,000	0	0	0	58,500	07/01/2007	1FE
341145 AS 9	FLORIDA GENERAL OBLIGA 5.900		.07/01/2007	REDEEMED		95,000	95,000	90,488	94,557	0	141	0	141	0	94,698	0	302	302	2,803	07/01/2008	1
341145 7R 5	FLORIDA GENERAL OBLIGA 5.500		.07/01/2007	MATURED		1,005,000	1,005,000	990,538	1,004,477	0	523	0	523	0	1,005,000	0	0	0	27,638	07/01/2007	1
605575 AA 7	MISSISSIPPI GENERAL OB 6.200		.08/01/2007	REDEEMED		90,000	90,000	103,793	93,242	0	(1,734)	0	(1,734)	0	91,508	0	(1,508)	(1,508)	2,790	02/01/2008	1
64966D C4 9	NEW YORK GENERAL OBLIG 6.000		.08/01/2007	REDEEMED		60,600	60,000	64,931	60,933	0	(333)	0	(333)	0	60,600	0	0	0	1,800	08/01/2010	1FE
1799999.	Total - Bonds - States, Territories & Possessions					4,250,600	4,250,000	4,234,750	4,252,700	0	(894)	0	(894)	0	4,251,805	0	(1,205)	(1,205)	93,530	XXX	XXX
Bonds - Political Subdivisions of States																					
232760 QL 5	CYPRESS-FAIRBANKS ISD 5.000		.08/15/2007	REDEEMED		8,000,000	8,000,000	8,799,031	8,000,000	0	0	0	0	0	8,000,000	0	0	0	200,000	02/15/2028	1FE
262651 RN 4	DUPAGE CO GO(FOREST PR 3.800		.07/05/2007	MERRILL LYNCH CAPITAL MA		11,545,000	11,545,000	11,541,537	11,541,537	0	0	0	0	0	11,541,537	0	3,464	3,464	79,309	11/01/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
64966D C5 6	NEW YORK CITY GENERAL 6.000		08/01/2007	REDEEMED		257,550	255,000	274,923	258,891	0	(1,341)	0	(1,341)	0	257,550	0	0	0	7,650	08/01/2011	1FE
2499999.	Total - Bonds - Political Subdivisions					19,802,550	19,800,000	20,615,491	19,800,428	0	(1,341)	0	(1,341)	0	19,799,087	0	3,464	3,464	286,959	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
128318 A* 3	CALCASIEU PARISH IDB P 6.500		07/01/2007	REDEEMED		3,915,000	3,915,000	3,915,000	3,915,000	0	0	0	0	0	3,915,000	0	0	0	127,238	07/01/2008	1
196797 XA 7	COLORADO WTR RES PWR D 5.550		09/01/2007	REDEEMED		35,700	35,000	38,488	35,942	0	(242)	0	(242)	0	35,700	0	0	0	971	09/01/2010	1FE
3128JM N7 8	FH (3/1 ARM) 4.537		07/16/2007	PAID ON PRINCIPAL		585,433	585,433	582,378	582,400	0	3,033	0	3,033	0	585,433	0	0	0	2,211	08/15/2035	1
3128JM N7 8	FH (3/1 ARM) 4.541		09/15/2007	PAID ON PRINCIPAL		362,579	362,579	360,687	360,701	0	1,878	0	1,878	0	362,579	0	0	0	4,082	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.525		09/15/2007	PAID ON PRINCIPAL		20,478	20,478	20,350	20,351	0	127	0	127	0	20,478	0	0	0	232	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.527		08/15/2007	PAID ON PRINCIPAL		1,178,004	1,178,004	1,170,595	1,170,677	0	7,327	0	7,327	0	1,178,004	0	0	0	5,846	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) 4.747		09/15/2007	PAID ON PRINCIPAL		1,449,655	1,449,655	1,446,257	1,446,248	0	3,407	0	3,407	0	1,449,655	0	0	0	17,215	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) 4.750		07/16/2007	PAID ON PRINCIPAL		1,176,672	1,176,672	1,173,914	1,173,907	0	2,765	0	2,765	0	1,176,672	0	0	0	4,657	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) 4.753		08/15/2007	PAID ON PRINCIPAL		269,391	269,391	268,760	268,758	0	633	0	633	0	269,391	0	0	0	2,133	10/01/2035	1
31407C HK 6	FN (10/1 ARM) 5.011		07/25/2007	PAID ON PRINCIPAL		153,560	153,560	153,797	153,792	0	(232)	0	(232)	0	153,560	0	0	0	641	07/25/2035	1
31407C HK 6	FN (10/1 ARM) 5.012		08/25/2007	PAID ON PRINCIPAL		400,165	400,165	400,781	400,769	0	(604)	0	(604)	0	400,165	0	0	0	3,342	07/25/2035	1
31407C HK 6	FN (10/1 ARM) 5.021		09/25/2007	PAID ON PRINCIPAL		26,245	26,245	26,285	26,284	0	(40)	0	(40)	0	26,245	0	0	0	329	07/25/2035	1
31407F ML 1	FN (3/1 ARM) 4.688		09/25/2007	PAID ON PRINCIPAL		237,918	237,918	236,858	236,869	0	1,049	0	1,049	0	237,918	0	0	0	1,098	10/01/2035	1
455254 DQ 2	INDIANAPOLIS ARPT AUTH 5.600		07/01/2007	REDEEMED		2,227,050	2,205,000	2,278,030	2,231,813	0	(8,820)	0	(8,820)	0	2,222,993	0	4,057	4,057	61,740	07/01/2015	1FE
29333C AE 0	MASSACHUSETTS WTR AUTH 3.810		07/05/2007	VARIOUS		53,915,000	53,915,000	53,896,130	53,896,130	0	(4,313)	0	(4,313)	0	53,891,817	0	23,183	23,183	594,749	08/01/2046	1FE
592041 NX 1	MET GOV NASHVILLE H&E 3.670		07/05/2007	MERRILL LYNCH CAPITAL MA		30,185,000	30,185,000	30,178,963	30,178,963	0	(302)	0	(302)	0	30,178,661	0	6,339	6,339	102,637	10/01/2044	1FE
59455R VS 2	MICHIGAN MUNI 5.250		06/01/2007	PRIOR QTR ADJUSTMENT		0	0	(58,704)	(40,575)	0	2,041	0	2,041	0	(38,535)	0	38,535	38,535	0	12/01/2013	1
67766N AJ 1	OHIO WATER DEV SWD (BA 6.625		09/01/2007	REDEEMED		100,000	100,000	100,712	100,357	0	(35)	0	(35)	0	100,322	0	(322)	(322)	3,313	09/01/2020	2
684517 JR 7	ORANGE CO SCH BRD COP 5.375		08/01/2007	REDEEMED		5,504,500	5,450,000	5,400,405	5,467,113	0	37,387	0	37,387	0	5,504,500	0	0	0	146,469	08/01/2017	1FE
684517 JS 5	ORANGE CO SCH BRD COP 5.375		09/01/2007	REDEEMED		6,110,500	6,050,000	5,985,065	6,008,311	0	1,974	0	1,974	0	6,010,284	0	100,216	100,216	189,693	08/01/2017	1FE
762242 3Q 6	RHODE ISLAND H&E BROWN 3.680		07/05/2007	MERRILL LYNCH CAPITAL MA		25,145,000	25,145,000	25,139,971	25,139,971	0	754	0	754	0	25,140,725	0	4,275	4,275	85,775	09/01/2032	1FE
785649 DD 3	SABINE RIVER AUTH HYDR 4.600		09/01/2007	MATURED		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	8,625	09/01/2007	2
956540 KZ 0	WEST VIRGINIA SCH BDG 5.250		07/01/2007	REDEEMED		10,200,000	10,000,000	10,030,500	10,017,100	0	182,900	0	182,900	0	10,200,000	0	0	0	262,500	07/01/2021	1FE
01170P BX 3	ALASKA HSG FIN CORP HO 3.690		07/05/2007	MERRILL LYNCH CAPITAL MA		30,000,000	30,000,000	29,994,000	29,994,000	0	(600)	0	(600)	0	29,993,400	0	6,600	6,600	106,266	12/01/2041	1FE
011857 EQ 8	ALASKA STUD LOAN CORP 5.550		07/06/2007	REDEEMED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	114,083	07/01/2010	1FE
13033E 8Y 2	CALIFORNIA HSG FIN AGY 3.710		08/01/2007	VARIOUS		24,690,000	24,690,000	24,685,062	24,685,062	0	4,938	0	4,938	0	24,690,000	0	0	0	389,969	08/01/2031	1FE
13033K N9 6	CALIFORNIA HSG FIN AGY 3.750		08/01/2007	VARIOUS		38,395,000	38,395,000	38,387,321	38,387,321	0	389	0	389	0	38,387,710	0	7,290	7,290	600,683	08/01/2033	1FE
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		816	816	798	797	0	18	0	18	0	816	0	0	0	8	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		9,314	9,314	9,118	9,113	0	200	0	200	0	9,314	0	0	0	86	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		2,480	2,480	2,428	2,422	0	59	0	59	0	2,480	0	0	0	23	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		14,419	14,419	14,117	14,039	0	381	0	381	0	14,419	0	0	0	115	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		461	461	451	448	0	13	0	13	0	461	0	0	0	4	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		3,574	3,574	3,499	3,510	0	63	0	63	0	3,574	0	0	0	33	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		1,143	1,143	1,119	1,117	0	26	0	26	0	1,143	0	0	0	10	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		145	145	142	140	0	5	0	5	0	145	0	0	0	1	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		2,748	2,748	2,690	2,686	0	62	0	62	0	2,748	0	0	0	25	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		493	493	482	483	0	10	0	10	0	493	0	0	0	5	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		65,188	65,188	63,820	63,631	0	1,557	0	1,557	0	65,188	0	0	0	799	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		26,783	26,783	26,221	26,202	0	581	0	581	0	26,783	0	0	0	257	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		100,335	100,335	98,230	97,866	0	2,469	0	2,469	0	100,335	0	0	0	827	07/15/2033	1
31296K X5 7	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		335	335	328	324	0	11	0	11	0	335	0	0	0	3	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		118	118	115	114	0	4	0	4	0	118	0	0	0	1	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		09/15/2007	PAID ON PRINCIPAL		188,089	188,089	186,913	186,964	0	1,124	0	1,124	0	188,089	0	0	0	1,489	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		149	149	146	146	0	3	0	3	0	149	0	0	0	2	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		1,831	1,831	1,793	1,796	0	36	0	36	0	1,831	0	0	0	16	08/15/2033	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)
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		.09/15/2007	PAID ON PRINCIPAL		.994	.994	.973	.969	.0	.24	.0	.24	.0	.994	.0	.0	.0	.13	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		.09/15/2007	PAID ON PRINCIPAL		.110,295	.110,295	.107,980	.107,063	.0	.3,231	.0	.3,231	.0	.110,295	.0	.0	.0	.607	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		.09/15/2007	PAID ON PRINCIPAL		.25,979	.25,979	.25,433	.25,346	.0	.633	.0	.633	.0	.25,979	.0	.0	.0	.253	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		.09/15/2007	PAID ON PRINCIPAL		.5,424	.5,424	.5,310	.5,308	.0	.116	.0	.116	.0	.5,424	.0	.0	.0	.50	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		.09/15/2007	PAID ON PRINCIPAL		.5,441	.5,441	.5,326	.5,310	.0	.130	.0	.130	.0	.5,441	.0	.0	.0	.35	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		.09/15/2007	PAID ON PRINCIPAL		.1,044	.1,044	.1,022	.1,012	.0	.32	.0	.32	.0	.1,044	.0	.0	.0	.10	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		.09/15/2007	PAID ON PRINCIPAL		.440,452	.440,452	.437,700	.437,769	.0	.2,683	.0	.2,683	.0	.440,452	.0	.0	.0	.3,252	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		.09/15/2007	PAID ON PRINCIPAL		.130,063	.130,063	.129,250	.129,311	.0	.752	.0	.752	.0	.130,063	.0	.0	.0	.1,017	09/15/2033	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		.09/15/2007	PAID ON PRINCIPAL		.39,609	.39,609	.37,511	.37,720	.0	.1,889	.0	.1,889	.0	.39,609	.0	.0	.0	.229	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		.09/15/2007	PAID ON PRINCIPAL		.528,522	.528,522	.500,528	.505,397	.0	.23,125	.0	.23,125	.0	.528,522	.0	.0	.0	.3,271	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		.09/15/2007	PAID ON PRINCIPAL		.464,316	.464,316	.439,723	.443,590	.0	.20,726	.0	.20,726	.0	.464,316	.0	.0	.0	.2,625	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		.09/15/2007	PAID ON PRINCIPAL		.39,191	.39,191	.37,115	.37,541	.0	.1,650	.0	.1,650	.0	.39,191	.0	.0	.0	.308	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		.09/15/2007	PAID ON PRINCIPAL		.442,662	.442,662	.419,215	.423,646	.0	.19,015	.0	.19,015	.0	.442,662	.0	.0	.0	.2,159	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		.09/15/2007	PAID ON PRINCIPAL		.184,116	.184,116	.174,364	.176,364	.0	.7,751	.0	.7,751	.0	.184,116	.0	.0	.0	.1,018	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.2,563	.2,563	.2,697	.2,904	.0	.(341)	.0	.(341)	.0	.2,563	.0	.0	.0	.25	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.6,646	.6,646	.6,991	.7,564	.0	.(919)	.0	.(919)	.0	.6,646	.0	.0	.0	.92	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.2,809	.2,809	.2,956	.3,213	.0	.(403)	.0	.(403)	.0	.2,809	.0	.0	.0	.33	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU 7.000		.09/15/2007	PAID ON PRINCIPAL		.110	.110	.116	.130	.0	.(20)	.0	.(20)	.0	.110	.0	.0	.0	.1	08/15/2030	1
31292H M2 7	FHLMC GOLD PASSTHRU 7.000		.09/15/2007	PAID ON PRINCIPAL		.7,171	.7,171	.7,547	.8,174	.0	.(1,004)	.0	.(1,004)	.0	.7,171	.0	.0	.0	.74	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU 5.500		.09/15/2007	PAID ON PRINCIPAL		.2,398	.2,398	.2,348	.2,334	.0	.65	.0	.65	.0	.2,398	.0	.0	.0	.20	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU 5.500		.09/15/2007	PAID ON PRINCIPAL		.2,000	.2,000	.1,958	.1,947	.0	.54	.0	.54	.0	.2,000	.0	.0	.0	.23	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		.09/15/2007	PAID ON PRINCIPAL		.99,250	.99,250	.97,167	.96,946	.0	.2,304	.0	.2,304	.0	.99,250	.0	.0	.0	.909	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		.09/15/2007	PAID ON PRINCIPAL		.14,499	.14,499	.13,663	.13,345	.0	.1,153	.0	.1,153	.0	.14,499	.0	.0	.0	.200	12/15/2028	1
31293F WM 5	FHLMC GOLD PASSTHRU 5.500		.09/15/2007	PAID ON PRINCIPAL		.34	.34	.33	.32	.0	.1	.0	.1	.0	.34	.0	.0	.0	.0	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU 5.500		.09/15/2007	PAID ON PRINCIPAL		.155	.155	.152	.150	.0	.6	.0	.6	.0	.155	.0	.0	.0	.1	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU 7.000		.09/15/2007	PAID ON PRINCIPAL		.312	.312	.328	.349	.0	.(37)	.0	.(37)	.0	.312	.0	.0	.0	.4	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.200	.200	.211	.231	.0	.(31)	.0	.(31)	.0	.200	.0	.0	.0	.1	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.26	.26	.27	.31	.0	.(5)	.0	.(5)	.0	.26	.0	.0	.0	.0	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.8,246	.8,246	.8,675	.8,970	.0	.(724)	.0	.(724)	.0	.8,246	.0	.0	.0	.53	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.85	.85	.90	.93	.0	.(8)	.0	.(8)	.0	.85	.0	.0	.0	.1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.605	.605	.637	.681	.0	.(76)	.0	.(76)	.0	.605	.0	.0	.0	.7	10/15/2029	1
31293X W5 3	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.370	.370	.389	.427	.0	.(57)	.0	.(57)	.0	.370	.0	.0	.0	.7	11/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.75	.75	.78	.89	.0	.(14)	.0	.(14)	.0	.75	.0	.0	.0	.1	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.3,609	.3,609	.3,797	.4,269	.0	.(659)	.0	.(659)	.0	.3,609	.0	.0	.0	.45	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.2,769	.2,769	.2,913	.3,184	.0	.(415)	.0	.(415)	.0	.2,769	.0	.0	.0	.50	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.101	.101	.106	.119	.0	.(19)	.0	.(19)	.0	.101	.0	.0	.0	.1	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.2,794	.2,794	.2,939	.3,151	.0	.(357)	.0	.(357)	.0	.2,794	.0	.0	.0	.50	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.6	.6	.7	.8	.0	.(2)	.0	.(2)	.0	.6	.0	.0	.0	.0	12/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.143	.143	.150	.165	.0	.(22)	.0	.(22)	.0	.143	.0	.0	.0	.2	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.298	.298	.313	.351	.0	.(53)	.0	.(53)	.0	.298	.0	.0	.0	.4	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.163	.163	.171	.184	.0	.(21)	.0	.(21)	.0	.163	.0	.0	.0	.2	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.72	.72	.76	.82	.0	.(9)	.0	.(9)	.0	.72	.0	.0	.0	.1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU 7.500		.09/15/2007	PAID ON PRINCIPAL		.48	.48	.51	.58	.0	.(10)	.0	.(10)	.0	.48	.0	.0	.0	.1	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU 7.000		.09/15/2007	PAID ON PRINCIPAL		.3,647	.3,647	.3,838	.4,268	.0	.(621)	.0	.(621)	.0	.3,647	.0	.0	.0	.24	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU 7.000		.09/15/2007	PAID ON PRINCIPAL		.135	.135	.142	.158	.0	.(23)	.0	.(23)	.0	.135	.0	.0	.0	.1	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU 7.000		.09/15/2007	PAID ON PRINCIPAL		.315	.315	.331	.347	.0	.(32)	.0	.(32)	.0	.315	.0	.0	.0	.4	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU 7.000		.09/15/2007	PAID ON PRINCIPAL		.196	.196	.206	.243	.0	.(47)	.0	.(47)	.0	.196	.0	.0	.0	.3	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU 7.000		.09/15/2007	PAID ON PRINCIPAL		.2,277	.2,277	.2,397	.2,713	.0	.(435)	.0	.(435)	.0	.2,277	.0	.0	.0	.26	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU 7.000		.09/15/2007	PAID ON PRINCIPAL		.48	.48	.51	.56	.0	.(8)	.0	.(8)	.0	.48	.0	.0	.0	.1	08/15/2031	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)
31298V ZF 7	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		119	119	125	144	0	(25)	0	(25)	0	119	0	0	0	1	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		69	69	73	77	0	(8)	0	(8)	0	69	0	0	0	1	10/15/2031	1
31298W N7 6	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		47	47	49	57	0	(10)	0	(10)	0	47	0	0	0	1	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		166	166	162	159	0	7	0	7	0	166	0	0	0	1	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		142	142	149	166	0	(25)	0	(25)	0	142	0	0	0	2	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		2,343	2,343	2,294	2,265	0	79	0	79	0	2,343	0	0	0	32	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		5,276	5,276	5,553	6,159	0	(882)	0	(882)	0	5,276	0	0	0	61	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		899	899	880	877	0	22	0	22	0	899	0	0	0	8	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		3,992	3,992	4,201	4,617	0	(626)	0	(626)	0	3,992	0	0	0	69	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		15,926	15,926	16,762	17,674	0	(1,749)	0	(1,749)	0	15,926	0	0	0	275	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		183	183	179	178	0	5	0	5	0	183	0	0	0	2	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		96	96	101	105	0	(9)	0	(9)	0	96	0	0	0	1	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		2,068	2,068	2,181	2,362	0	(294)	0	(294)	0	2,068	0	0	0	24	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		419	419	440	476	0	(58)	0	(58)	0	419	0	0	0	4	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		1,374	1,374	1,446	1,634	0	(260)	0	(260)	0	1,374	0	0	0	16	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		106	106	111	123	0	(17)	0	(17)	0	106	0	0	0	1	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		11	11	11	12	0	(1)	0	(1)	0	11	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		339	339	357	416	0	(78)	0	(78)	0	339	0	0	0	4	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		951	951	1,001	1,030	0	(80)	0	(80)	0	951	0	0	0	11	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		21,740	21,740	22,881	25,076	0	(3,336)	0	(3,336)	0	21,740	0	0	0	127	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		996	996	1,051	1,204	0	(207)	0	(207)	0	996	0	0	0	12	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		252	252	266	316	0	(64)	0	(64)	0	252	0	0	0	3	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		11,976	11,976	11,724	11,646	0	330	0	330	0	11,976	0	0	0	105	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		688	688	673	670	0	18	0	18	0	688	0	0	0	8	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		1,978	1,978	1,936	1,913	0	65	0	65	0	1,978	0	0	0	22	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		81	81	79	79	0	2	0	2	0	81	0	0	0	1	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		1,549	1,549	1,630	1,634	0	(85)	0	(85)	0	1,549	0	0	0	18	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU 5.500		09/15/2007	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		09/15/2007	PAID ON PRINCIPAL		4,159	4,159	4,072	4,065	0	94	0	94	0	4,159	0	0	0	44	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		2,443	2,443	2,391	2,384	0	59	0	59	0	2,443	0	0	0	17	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		190	190	186	181	0	8	0	8	0	190	0	0	0	2	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		6,834	6,834	6,690	6,677	0	157	0	157	0	6,834	0	0	0	55	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		6,471	6,471	6,335	6,311	0	160	0	160	0	6,471	0	0	0	53	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		5,397	5,397	5,284	5,270	0	127	0	127	0	5,397	0	0	0	70	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		353	353	345	346	0	6	0	6	0	353	0	0	0	4	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		171,280	171,280	174,920	174,831	0	(3,551)	0	(3,551)	0	171,280	0	0	0	1,627	12/15/2023	1
31280E 3W 3	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		1,646	1,646	1,720	1,686	0	(39)	0	(39)	0	1,646	0	0	0	16	05/15/2009	1
3128G8 YT 2	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		1,978	1,978	2,066	2,077	0	(100)	0	(100)	0	1,978	0	0	0	18	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		5,250	5,250	5,486	5,452	0	(202)	0	(202)	0	5,250	0	0	0	48	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		4,355	4,355	4,551	4,599	0	(245)	0	(245)	0	4,355	0	0	0	40	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		3,854	3,854	4,056	4,439	0	(585)	0	(585)	0	3,854	0	0	0	45	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		1,589	1,589	1,556	1,544	0	45	0	45	0	1,589	0	0	0	15	01/15/2030	1
31283H J4 8	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		2,527	2,527	2,660	2,961	0	(434)	0	(434)	0	2,527	0	0	0	31	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		964	964	1,015	1,108	0	(144)	0	(144)	0	964	0	0	0	10	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		5,682	5,682	5,980	6,519	0	(837)	0	(837)	0	5,682	0	0	0	97	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		10,282	10,282	10,822	11,779	0	(1,497)	0	(1,497)	0	10,282	0	0	0	116	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		16,795	16,795	17,714	19,661	0	(2,866)	0	(2,866)	0	16,795	0	0	0	196	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		807	807	849	930	0	(123)	0	(123)	0	807	0	0	0	10	09/15/2031	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)
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		09/15/2007	PAID ON PRINCIPAL		389	389	409	448	0	(59)	0	(59)	0	389	0	0	0	5	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		84,555	84,555	82,784	82,570	0	1,986	0	1,986	0	84,555	0	0	0	739	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		09/15/2007	PAID ON PRINCIPAL		405,014	405,014	359,703	361,041	0	43,973	0	43,973	0	405,014	0	0	0	2,747	05/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU 4.500		09/15/2007	PAID ON PRINCIPAL		563,061	563,061	571,155	573,901	0	(10,840)	0	(10,840)	0	563,061	0	0	0	4,284	11/15/2010	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		09/15/2007	PAID ON PRINCIPAL		355,272	355,272	350,019	349,988	0	5,284	0	5,284	0	355,272	0	0	0	3,078	12/15/2036	1
31410F V3 6	FNMA PASS TH 5.000		09/25/2007	PAID ON PRINCIPAL		1,256,292	1,256,292	1,212,429	1,212,429	0	43,863	0	43,863	0	1,256,292	0	0	0	10,313	02/25/2037	1
31367B 2P 1	FNMA PASS TH #00164682 7.500		09/25/2007	PAID ON PRINCIPAL		201	201	201	200	0	0	0	0	0	201	0	0	0	3	09/25/2022	1
31367B 2T 3	FNMA PASS TH #00164686 7.500		09/25/2007	PAID ON PRINCIPAL		76	76	76	76	0	0	0	0	0	76	0	0	0	1	09/25/2022	1
31367L 5S 0	FNMA PASS TH #00172857 7.500		09/25/2007	PAID ON PRINCIPAL		317	317	317	316	0	1	0	1	0	317	0	0	0	4	09/25/2022	1
31367M ZB 2	FNMA PASS TH #00173638 7.500		09/25/2007	PAID ON PRINCIPAL		210	210	210	209	0	0	0	0	0	210	0	0	0	2	09/25/2022	1
31367P HS 8	FNMA PASS TH #00174941 7.500		09/25/2007	PAID ON PRINCIPAL		37	37	37	36	0	0	0	0	0	37	0	0	0	0	09/25/2022	1
31367S F6 2	FNMA PASS TH #00177589 7.500		09/25/2007	PAID ON PRINCIPAL		80	80	80	80	0	0	0	0	0	80	0	0	0	1	09/25/2022	1
31367S F7 0	FNMA PASS TH #00177590 7.500		09/25/2007	PAID ON PRINCIPAL		99	99	99	99	0	0	0	0	0	99	0	0	0	1	09/25/2022	1
31367S GQ 7	FNMA PASS TH #00177607 7.500		09/25/2007	PAID ON PRINCIPAL		312	312	312	311	0	1	0	1	0	312	0	0	0	3	09/25/2022	1
31367S R7 7	FNMA PASS TH #00177910 7.500		09/25/2007	PAID ON PRINCIPAL		241	241	241	241	0	0	0	0	0	241	0	0	0	3	09/25/2022	1
31367S R8 5	FNMA PASS TH #00177911 7.500		09/25/2007	PAID ON PRINCIPAL		535	535	535	534	0	1	0	1	0	535	0	0	0	7	09/25/2022	1
31367S 2T 6	FNMA PASS TH #00178186 7.500		09/25/2007	PAID ON PRINCIPAL		66	66	66	66	0	0	0	0	0	66	0	0	0	1	09/25/2022	1
31367T ZH 4	FNMA PASS TH #00179044 7.500		09/25/2007	PAID ON PRINCIPAL		41	41	41	41	0	0	0	0	0	41	0	0	0	1	09/25/2022	1
31367T Z4 3	FNMA PASS TH #00179063 7.500		09/25/2007	PAID ON PRINCIPAL		370	370	370	369	0	1	0	1	0	370	0	0	0	5	09/25/2022	1
31367U KT 1	FNMA PASS TH #00179506 7.500		09/25/2007	PAID ON PRINCIPAL		34	34	34	34	0	0	0	0	0	34	0	0	0	0	09/25/2022	1
31368H KV 4	FNMA PASS TH #00190308 7.500		09/25/2007	PAID ON PRINCIPAL		113	113	118	129	0	(16)	0	(16)	0	113	0	0	0	1	09/25/2030	1
31371H FM 5	FNMA PASS TH #00252272 6.000		09/25/2007	PAID ON PRINCIPAL		80,353	80,353	79,613	79,703	0	650	0	650	0	80,353	0	0	0	910	01/25/2029	1
31371H KR 8	FNMA PASS TH #00252404 6.000		09/25/2007	PAID ON PRINCIPAL		6,260	6,260	6,172	6,186	0	74	0	74	0	6,260	0	0	0	67	03/25/2029	1
31371J PV 0	FNMA PASS TH #00253436 7.500		09/25/2007	PAID ON PRINCIPAL		496	496	516	567	0	(71)	0	(71)	0	496	0	0	0	6	09/25/2030	1
31371K KH 3	FNMA PASS TH #00254196 6.000		09/25/2007	PAID ON PRINCIPAL		13,742	13,742	14,333	14,487	0	(745)	0	(745)	0	13,742	0	0	0	146	02/25/2017	1
31371K LQ 2	FNMA PASS TH #00254235 6.000		09/25/2007	PAID ON PRINCIPAL		14,106	14,106	14,713	14,891	0	(785)	0	(785)	0	14,106	0	0	0	140	03/25/2017	1
31371K NY 3	FNMA PASS TH #00254307 6.000		09/25/2007	PAID ON PRINCIPAL		38,972	38,972	40,646	41,221	0	(2,249)	0	(2,249)	0	38,972	0	0	0	402	05/25/2017	1
31371K P3 9	FNMA PASS TH #00254342 6.000		09/25/2007	PAID ON PRINCIPAL		2,295	2,295	2,393	2,430	0	(135)	0	(135)	0	2,295	0	0	0	23	06/25/2017	1
31371K 3A 7	FNMA PASS TH #00254693 5.500		09/25/2007	PAID ON PRINCIPAL		165,798	165,798	165,487	165,559	0	240	0	240	0	165,798	0	0	0	1,531	04/25/2033	1
31371L DM 8	FNMA PASS TH #00254908 5.000		09/25/2007	PAID ON PRINCIPAL		1,039,413	1,039,413	1,044,773	1,044,208	0	(4,795)	0	(4,795)	0	1,039,413	0	0	0	8,291	09/25/2023	1
31371L DQ 9	FNMA PASS TH #00254911 5.000		09/25/2007	PAID ON PRINCIPAL		95,531	95,531	95,367	95,362	0	170	0	170	0	95,531	0	0	0	813	10/25/2023	1
31371L EZ 8	FNMA PASS TH #00254952 4.500		09/25/2007	PAID ON PRINCIPAL		111,212	111,212	111,455	111,375	0	(163)	0	(163)	0	111,212	0	0	0	865	11/25/2018	1
31371L E3 9	FNMA PASS TH #00254954 4.500		09/25/2007	PAID ON PRINCIPAL		586,718	586,718	569,209	571,447	0	15,272	0	15,272	0	586,718	0	0	0	4,358	10/25/2023	1
31371L FY 0	FNMA PASS TH #00254983 5.500		09/25/2007	PAID ON PRINCIPAL		7,827	7,827	7,812	7,814	0	12	0	12	0	7,827	0	0	0	70	12/25/2033	1
31373U FJ 1	FNMA PASS TH #00303569 6.500		09/25/2007	PAID ON PRINCIPAL		2,370	2,370	2,221	2,228	0	142	0	142	0	2,370	0	0	0	33	10/25/2025	1
31374A PA 2	FNMA PASS TH #00308317 10.500		09/25/2007	PAID ON PRINCIPAL		73,842	73,842	79,957	77,282	0	(3,440)	0	(3,440)	0	73,842	0	0	0	1,924	02/25/2020	1
31374A PC 8	FNMA PASS TH #00308319 11.500		09/25/2007	PAID ON PRINCIPAL		371	371	409	397	0	(26)	0	(26)	0	371	0	0	0	7	04/25/2019	1
31374W Y8 9	FNMA PASS TH #00326635 6.500		09/25/2007	PAID ON PRINCIPAL		620	620	581	581	0	39	0	39	0	620	0	0	0	7	10/25/2025	1
31375D CH 4	FNMA PASS TH #00331372 6.500		09/25/2007	PAID ON PRINCIPAL		617	617	578	582	0	35	0	35	0	617	0	0	0	7	11/25/2025	1
31375E 6U 0	FNMA PASS TH #00333083 6.500		09/25/2007	PAID ON PRINCIPAL		432	432	416	417	0	15	0	15	0	432	0	0	0	3	02/25/2026	1
31375Q XL 3	FNMA PASS TH #00341883 7.000		09/25/2007	PAID ON PRINCIPAL		160	160	156	157	0	3	0	3	0	160	0	0	0	2	04/25/2026	1
31375S J3 5	FNMA PASS TH #00343282 7.000		09/25/2007	PAID ON PRINCIPAL		126	126	123	124	0	3	0	3	0	126	0	0	0	1	04/25/2026	1
31376K B2 1	FNMA PASS TH #00357457 5.500		09/25/2007	PAID ON PRINCIPAL		3,611,650	3,611,650	3,604,889	3,605,420	0	6,230	0	6,230	0	3,611,650	0	0	0	31,959	11/25/2033	1
31378R S5 9	FNMA PASS TH #00406540 6.500		09/25/2007	PAID ON PRINCIPAL		1,278	1,278	1,281	1,281	0	(3)	0	(3)	0	1,278	0	0	0	14	12/25/2027	1
31384V ZT 2	FNMA PASS TH #00535454 6.000		09/25/2007	PAID ON PRINCIPAL		20,488	20,488	21,369	21,469	0	(981)	0	(981)	0	20,488	0	0	0	214	02/25/2015	1
31385H WJ 7	FNMA PASS TH #00545249 5.500		09/25/2007	PAID ON PRINCIPAL		264	264	242	233	0	31	0	31	0	264	0	0	0	2	10/25/2016	1
31385H YA 4	FNMA PASS TH #00545305 6.000		09/25/2007	PAID ON PRINCIPAL		7,749	7,749	8,082	8,248	0	(499)	0	(499)	0	7,749	0	0	0	77	11/25/2016	1
31385J LH 9	FNMA PASS TH #00545828 6.000		09/25/2007	PAID ON PRINCIPAL		10,668	10,668	11,126	11,174	0	(507)	0	(507)	0	10,668	0	0	0	106	12/25/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
31385W 2N 8	FNMA PASS TH #00555281 6.000		09/25/2007	PAID ON PRINCIPAL		52,114	52,114	53,499	54,395	0	(2,280)	0	(2,280)	0	52,114	0	0	0	506	03/25/2033	1
31385X F9 3	FNMA PASS TH #00555592 5.500		09/25/2007	PAID ON PRINCIPAL		111,537	111,537	111,328	111,381	0	156	0	156	0	111,537	0	0	0	986	07/25/2033	1
31385X 6M 4	FNMA PASS TH #00556276 6.000		09/25/2007	PAID ON PRINCIPAL		2,638	2,638	2,751	2,800	0	(162)	0	(162)	0	2,638	0	0	0	30	03/25/2016	1
31386T QH 1	FNMA PASS TH #00572956 6.000		09/25/2007	PAID ON PRINCIPAL		379	379	395	405	0	(26)	0	(26)	0	379	0	0	0	3	04/25/2016	1
31388M JZ 2	FNMA PASS TH #00608780 6.000		09/25/2007	PAID ON PRINCIPAL		5,797	5,797	6,046	6,161	0	(364)	0	(364)	0	5,797	0	0	0	49	10/25/2016	1
31388N KR 6	FNMA PASS TH #00609704 6.000		09/25/2007	PAID ON PRINCIPAL		1,604	1,604	1,673	1,703	0	(99)	0	(99)	0	1,604	0	0	0	16	02/25/2017	1
31388V P3 6	FNMA PASS TH #00616142 6.000		09/25/2007	PAID ON PRINCIPAL		308	308	322	329	0	(20)	0	(20)	0	308	0	0	0	3	12/25/2016	1
31388W WL 6	FNMA PASS TH #00617251 6.000		09/25/2007	PAID ON PRINCIPAL		1,845	1,845	1,924	1,954	0	(109)	0	(109)	0	1,845	0	0	0	15	12/25/2016	1
31388X G9 9	FNMA PASS TH #00617724 6.000		09/25/2007	PAID ON PRINCIPAL		27,267	27,267	28,439	28,473	0	(1,205)	0	(1,205)	0	27,267	0	0	0	325	06/25/2017	1
31389D QT 7	FNMA PASS TH #00622466 5.500		09/25/2007	PAID ON PRINCIPAL		103,778	103,778	102,643	102,564	0	1,215	0	1,215	0	103,778	0	0	0	1,084	12/25/2016	1
31390B ED 6	FNMA PASS TH #00641032 6.000		09/25/2007	PAID ON PRINCIPAL		118	118	123	123	0	(5)	0	(5)	0	118	0	0	0	1	01/25/2018	1
31390C PC 4	FNMA PASS TH #00642219 6.000		09/25/2007	PAID ON PRINCIPAL		2,400	2,400	2,504	2,574	0	(174)	0	(174)	0	2,400	0	0	0	24	05/25/2017	1
31390J SN 2	FNMA PASS TH #00647725 6.000		09/25/2007	PAID ON PRINCIPAL		18,542	18,542	19,339	19,746	0	(1,204)	0	(1,204)	0	18,542	0	0	0	176	05/25/2017	1
31400E Q3 7	FNMA PASS TH #00685474 4.500		09/25/2007	PAID ON PRINCIPAL		173,612	173,612	172,879	172,925	0	687	0	687	0	173,612	0	0	0	1,190	04/25/2018	1
31400S ER 6	FNMA PASS TH #00695944 5.000		09/25/2007	PAID ON PRINCIPAL		962,726	962,726	989,051	987,611	0	(24,884)	0	(24,884)	0	962,726	0	0	0	7,507	05/25/2018	1
31400V 2K 7	FNMA PASS TH #00699278 4.500		09/25/2007	PAID ON PRINCIPAL		185,459	185,459	184,372	184,441	0	1,018	0	1,018	0	185,459	0	0	0	1,313	04/25/2018	1
31401W AP 4	FNMA PASS TH #00720114 5.500		09/25/2007	PAID ON PRINCIPAL		130,407	130,407	130,163	130,224	0	183	0	183	0	130,407	0	0	0	1,042	07/25/2033	1
31401X UH 8	FNMA PASS TH #00721584 5.500		09/25/2007	PAID ON PRINCIPAL		150,171	150,171	149,889	150,065	0	106	0	106	0	150,171	0	0	0	808	07/25/2033	1
31401Y FH 3	FNMA PASS TH #00722068 5.500		09/25/2007	PAID ON PRINCIPAL		201,514	201,514	201,136	201,240	0	275	0	275	0	201,514	0	0	0	1,839	07/25/2033	1
31401Y LS 2	FNMA PASS TH #00722237 5.500		09/25/2007	PAID ON PRINCIPAL		23,784	23,784	23,739	23,747	0	36	0	36	0	23,784	0	0	0	229	07/25/2033	1
31402B FR 0	FNMA PASS TH #00723876 5.500		09/25/2007	PAID ON PRINCIPAL		91,478	91,478	91,307	91,396	0	82	0	82	0	91,478	0	0	0	857	07/25/2033	1
31402D C4 0	FNMA PASS TH #00725591 5.000		09/25/2007	PAID ON PRINCIPAL		195,115	195,115	187,463	187,656	0	7,459	0	7,459	0	195,115	0	0	0	1,566	07/25/2034	1
31402H VV 0	FNMA PASS TH #00729728 5.500		09/25/2007	PAID ON PRINCIPAL		49,797	49,797	49,703	49,722	0	75	0	75	0	49,797	0	0	0	568	07/25/2033	1
31402J 4W 4	FNMA PASS TH #00730837 5.500		09/25/2007	PAID ON PRINCIPAL		94,602	94,602	94,425	94,465	0	138	0	138	0	94,602	0	0	0	978	07/25/2033	1
31402Q GH 8	FNMA PASS TH #00734700 4.000		09/25/2007	PAID ON PRINCIPAL		136,507	136,507	132,070	132,896	0	3,610	0	3,610	0	136,507	0	0	0	876	09/25/2018	1
31402V UR 9	FNMA PASS TH #00739592 5.500		09/25/2007	PAID ON PRINCIPAL		8,766	8,766	8,750	8,756	0	10	0	10	0	8,766	0	0	0	115	09/25/2033	1
31402W NN 4	FNMA PASS TH #00740297 5.500		09/25/2007	PAID ON PRINCIPAL		869,400	869,400	867,764	868,005	0	1,395	0	1,395	0	869,400	0	0	0	8,430	10/25/2033	1
31402W 3P 1	FNMA PASS TH #00740706 4.500		09/25/2007	PAID ON PRINCIPAL		101,195	101,195	100,602	100,674	0	520	0	520	0	101,195	0	0	0	765	09/25/2018	1
31402W 3W 6	FNMA PASS TH #00740713 4.500		09/25/2007	PAID ON PRINCIPAL		35,159	35,159	34,953	34,965	0	194	0	194	0	35,159	0	0	0	231	08/25/2018	1
31402W 4N 5	FNMA PASS TH #00740729 4.500		09/25/2007	PAID ON PRINCIPAL		260,220	260,220	258,695	258,824	0	1,397	0	1,397	0	260,220	0	0	0	1,822	11/25/2018	1
31403A 2X 2	FNMA PASS TH #00743390 4.500		09/25/2007	PAID ON PRINCIPAL		39,489	39,489	39,576	39,572	0	(82)	0	(82)	0	39,489	0	0	0	246	11/25/2018	1
31403B NN 9	FNMA PASS TH #00743897 4.500		09/25/2007	PAID ON PRINCIPAL		268,949	268,949	267,373	267,495	0	1,454	0	1,454	0	268,949	0	0	0	2,153	11/25/2018	1
31403C WE 7	FNMA PASS TH #00745045 4.500		09/25/2007	PAID ON PRINCIPAL		1,140,852	1,140,852	1,068,835	1,072,086	0	68,766	0	68,766	0	1,140,852	0	0	0	8,164	12/25/2034	1
31403L D5 7	FNMA PASS TH #00751724 4.500		09/25/2007	PAID ON PRINCIPAL		111,351	111,351	110,699	110,749	0	602	0	602	0	111,351	0	0	0	836	11/25/2018	1
31403R CK 2	FNMA PASS TH #00755274 4.500		09/25/2007	PAID ON PRINCIPAL		114,995	114,995	115,246	115,181	0	(186)	0	(186)	0	114,995	0	0	0	931	12/25/2018	1
31404J MA 0	FNMA PASS TH #00769953 5.000		09/25/2007	PAID ON PRINCIPAL		12,492	12,492	12,484	12,485	0	7	0	7	0	12,492	0	0	0	88	03/25/2034	1
31404Y YE 6	FNMA PASS TH #00782909 5.000		09/25/2007	PAID ON PRINCIPAL		140,762	140,762	135,153	135,309	0	5,453	0	5,453	0	140,762	0	0	0	1,179	06/25/2034	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		09/25/2007	PAID ON PRINCIPAL		488,529	488,529	484,095	484,095	0	4,434	0	4,434	0	488,529	0	0	0	4,465	06/25/2035	1
658886 CS 3	NORTH DAKOTA HSG FIN A 6.150		07/01/2007	REDEEMED		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	3,690	07/01/2031	1FE
65888M ZD 6	NORTH DAKOTA HSG FIN A 5.150		07/01/2007	REDEEMED		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,833	01/01/2019	1FE
880459 HD 7	TENNESSEE HSG DEV AGCY 5.600		07/01/2007	REDEEMED		70,000	70,000	69,913	69,941	0	1	0	1	0	69,943	0	57	57	1,960	07/01/2018	1FE
3199999.	Total - Bonds - Special Revenue & Assessment					259,161,528	258,823,778	258,423,514	258,506,354	0	464,944	0	464,944	0	258,971,297	0	190,231	190,231	2,993,106	XXX	XXX
Bonds - Public Utilities																					
171871 AE 6	CINCINNATI BELL INC 8.375		08/22/2007	MERRILL LYNCH CAPITAL MA		275,800	280,000	279,625	280,000	0	0	0	0	0	280,000	0	(4,200)	(4,200)	14,461	01/15/2014	4FE
125896 AQ 3	CMS ENERGY CORP 8.500		07/18/2007	MERRILL LYNCH CAPITAL MA		1,162,181	1,100,000	1,190,900	1,162,351	0	(18,045)	0	(18,045)	0	1,144,307	0	17,875	17,875	24,443	04/15/2011	3FE
217203 AB 4	COPANO ENERGY 8.125		07/09/2007	J P MORGAN CHASE SECURI		1,018,750	1,000,000	1,022,500	1,021,431	0	(6,490)	0	(6,490)	0	1,014,941	0	3,809	3,809	29,566	03/01/2016	4FE
26816L AG 7	DYNEGY HOLDINGS INC 8.750		07/13/2007	MERRILL LYNCH CAPITAL MA		476,044	465,000	485,925	484,085	0	(5,223)	0	(5,223)	0	478,862	0	(2,818)	(2,818)	16,928	02/15/2012	4FE
281023 AY 7	EDISON MISSION (144A) 7.625		07/12/2007	VARIOUS		465,313	500,000	511,250	511,250	0	(38,762)	0	(38,762)	0	472,488	0	(7,176)	(7,176)	7,148	05/15/2027	3FE
281023 AN 1	EDISON MISSION ENERGY 7.500		07/16/2007	VARIOUS		554,994	560,000	560,000	560,000	0	(5,582)	0	(5,582)	0	554,418	0	576	576	3,967	06/15/2013	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
491386 AK 4	KENTUCKY POWER 5.500		.07/01/2007	MATURED		1,000,000	1,000,000	1,022,461	1,006,125	0	(6,125)	0	(6,125)	0	1,000,000	0	0	0	27,500	07/01/2007	2FE
000000 00 0	KINDER MORGAN INC .139		.07/31/2007	PAID ON PRINCIPAL		151,515	151,515	151,515	151,515	0	0	0	0	0	151,515	0	0	0	1,579	05/22/2014	3FE
000000 00 0	KINDER MORGAN INC .995		.09/28/2007	PAID ON PRINCIPAL		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	272	05/22/2014	3FE
52729N BA 7	LEVEL 3 COMMUNICATIONS 2.875		.09/10/2007	MERRILL LYNCH CAPITAL MA		487,500	520,000	578,127	545,350	32,777	(15,872)	0	16,905	0	562,255	0	(74,755)	(74,755)	9,884	07/15/2010	5FE
527298 AL 7	LEVEL 3 FINANCING INC 8.750		.07/25/2007	BANC OF AMERICA SECURITI		117,180	124,000	124,000	124,000	0	(1,376)	0	(1,376)	0	122,624	0	(5,444)	(5,444)	5,003	02/15/2017	4FE
527298 AK 9	LEVEL 3 FINANCING INC 8.750		.07/25/2007	BANC OF AMERICA SECURITI		355,320	376,000	378,163	378,163	0	(6,334)	0	(6,334)	0	371,828	0	(16,508)	(16,508)	15,171	02/15/2017	4FE
629377 AU 6	NRG ENERGY 7.375		.07/12/2007	J P MORGAN CHASE SECURI		249,063	250,000	250,000	250,000	0	0	0	0	0	250,000	0	(938)	(938)	8,502	02/01/2016	4FE
713291 AF 9	PEPCO HOLDINGS INC 5.500		.08/15/2007	MATURED		540,000	540,000	539,352	539,878	0	122	0	122	0	540,000	0	0	0	14,850	08/15/2007	2FE
74913G AC 9	QWEST CORP 8.875		.07/25/2007	VARIOUS		1,765,675	1,645,000	1,743,725	1,718,379	0	(9,769)	0	(9,769)	0	1,708,610	0	57,065	57,065	49,678	03/15/2012	2FE
74913G AE 5	QWEST CORP 7.875		.07/30/2007	MERRILL LYNCH CAPITAL MA		806,324	785,000	830,290	818,006	0	(3,938)	0	(3,938)	0	814,068	0	(7,744)	(7,744)	25,621	09/01/2011	2FE
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	552	04/01/2026	5FE
97381W AD 6	WINDSTREAM CORP 8.625		.08/23/2007	MERRILL LYNCH CAPITAL MA		796,288	765,000	746,235	746,734	0	784	0	784	0	747,518	0	48,770	48,770	35,059	08/01/2016	3FE
3899999.	Total - Bonds - Public Utilities					10,234,445	10,074,015	10,426,567	10,309,766	32,777	(116,610)	0	(83,834)	0	10,225,933	0	8,512	8,512	290,183	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00771* AA 5	ADVANTAGE CAPITAL PRTN ---		.09/30/2007	WELLS FARGO & CO		19,516	19,516	10,662	19,516	0	0	0	0	0	19,516	0	0	0	2,414	09/30/2007	1FE
00772# AA 0	ADVANTAGE CAPITAL PTNR ---		.09/30/2007	WELLS FARGO & CO		60,189	60,189	34,127	60,189	0	0	0	0	0	60,189	0	0	0	2,436	09/30/2007	1FE
014477 AB 9	ALERIS INTL 9.000		.06/28/2007	PRIOR QTR ADJUSTMENT		(151,500)	(150,000)	(151,875)	(150,750)	0	46	0	46	0	(150,704)	0	(796)	(796)	0	12/01/2014	4FE
016275 AF 6	ALION SCIENCE & TECHNO 10.250		.08/22/2007	CREDIT SUISSE FIRST BOST		237,500	250,000	254,854	254,854	0	(368)	0	(368)	0	254,486	0	(16,986)	(16,986)	14,165	02/01/2015	5FE
018804 AH 7	ALLIANT TECHSYSTEMS IN 2.750		.06/29/2007	GOLDMAN SACHS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	10,342	02/15/2024	4FE
019589 AD 2	ALLIED WASTE 4.250		.07/27/2007	CIBC WORLD MARKETS		195,506	205,000	181,754	181,754	0	90	0	90	0	181,843	0	13,663	13,663	2,565	04/15/2034	4FE
023135 AF 3	AMAZON.COM INC 4.750		.08/07/2007	VARIOUS		71,856	65,000	62,175	62,825	0	597	0	597	0	63,422	0	8,433	8,433	1,591	02/01/2009	4FE
02744M AA 6	AMERICAN MEDICAL SYSTE 3.250		.08/27/2007	UBS AG		16,913	15,000	17,822	17,494	328	(1,126)	0	(798)	0	16,696	0	216	216	324	07/01/2036	4FE
034425 AB 4	ANDREW CORP 3.250		.07/13/2007	CITIGROUP GLOBAL MARKET		1,238,167	1,150,000	1,196,293	1,155,086	40,890	(8,956)	0	31,934	0	1,187,020	0	51,148	51,148	15,884	08/15/2013	4FE
037933 AB 4	APRIA HEALTHCARE 3.375		.07/18/2007	JEFFERIES & CO INC		2,131,313	2,025,000	2,073,918	2,022,452	51,481	(7,412)	0	44,069	0	2,066,521	0	64,792	64,792	26,958	09/01/2033	3FE
000000 00 0	ARAMARK CORP .958		.07/06/2007	PAID ON PRINCIPAL		6,584	6,584	6,584	6,584	0	0	0	0	0	6,584	0	0	0	6	01/26/2014	3FE
000000 00 0	ARAMARK CORP 7.391		.09/28/2007	PAID ON PRINCIPAL		42,275	42,275	41,765	41,765	0	510	0	510	0	42,275	0	0	0	529	01/26/2014	3FE
007036 QM 1	ARMT 2005-8 4A21 5.436		.09/25/2007	PAID ON PRINCIPAL		115,840	115,840	116,776	116,667	0	(827)	0	(827)	0	115,840	0	0	0	1,352	07/25/2035	1FE
007036 QM 1	ARMT 2005-8 4A21 5.436		.07/25/2007	PAID ON PRINCIPAL		125,229	125,229	126,240	126,123	0	(894)	0	(894)	0	125,229	0	0	0	568	07/25/2035	1FE
045054 AA 1	ASHTEAD CAPITAL INC (1 9.000		.09/06/2007	CITIGROUP GLOBAL MARKET		723,750	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(26,250)	(26,250)	38,625	08/15/2016	4FE
06421@ AG 1	BANC ONE EQUITY INVSTR 9.443		.07/15/2007	MATURED		23,374	23,374	23,374	23,374	0	0	0	0	0	23,374	0	0	0	4,126	07/15/2007	1FE
093679 AC 2	BLOCKBUSTER INC 9.000		.07/25/2007	VARIOUS		1,252,165	1,500,000	1,510,813	1,510,813	0	(122,083)	0	(122,083)	0	1,388,729	0	(136,564)	(136,564)	53,650	09/01/2012	5FE
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.237		.09/25/2007	PAID ON PRINCIPAL		365,947	365,947	367,046	367,581	0	(1,634)	0	(1,634)	0	365,947	0	0	0	3,925	07/25/2035	1FE
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.239		.07/25/2007	PAID ON PRINCIPAL		414,259	414,259	415,504	416,109	0	(1,850)	0	(1,850)	0	414,259	0	0	0	1,810	07/25/2035	1FE
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.089		.09/25/2007	PAID ON PRINCIPAL		1,240,296	1,240,296	1,237,043	1,236,794	0	3,501	0	3,501	0	1,240,296	0	0	0	14,173	11/25/2035	1FE
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.090		.07/25/2007	PAID ON PRINCIPAL		339,487	339,487	338,597	338,529	0	958	0	958	0	339,487	0	0	0	1,439	11/25/2035	1FE
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		.09/25/2007	PAID ON PRINCIPAL		749,666	749,666	746,445	746,659	0	3,007	0	3,007	0	749,666	0	0	0	6,579	11/25/2020	1FE
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500		.09/25/2007	PAID ON PRINCIPAL		624,197	624,197	631,029	629,234	0	(5,037)	0	(5,037)	0	624,197	0	0	0	5,792	06/25/2035	1FE
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		.09/25/2007	PAID ON PRINCIPAL		786,836	786,836	787,695	787,480	0	(644)	0	(644)	0	786,836	0	0	0	8,520	07/25/2020	1FE
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		.09/25/2007	PAID ON PRINCIPAL		645,994	645,994	641,519	641,914	0	4,080	0	4,080	0	645,994	0	0	0	6,469	10/25/2020	1FE
121579 AB 2	BURLINGTON COAT FACTOR 11.125		.07/25/2007	MORGAN STANLEY DEAN WI		227,813	250,000	245,175	243,750	0	46	0	46	0	243,796	0	(15,984)	(15,984)	8,112	04/15/2014	5FE
05566S AA 1	BURLINGTON NORTHERN SA 4.830		.07/16/2007	PAID ON PRINCIPAL		2,933	2,933	2,933	2,933	0	0	0	0	0	2,933	0	0	0	71	01/15/2023	1FE
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	4,080	04/15/2024	2FE
12802R AA 3	CAL DIVE INT 4.930		.08/01/2007	PAID ON PRINCIPAL		28,678	28,678	28,678	28,678	0	0	0	0	0	28,678	0	0	0	707	02/01/2027	1FE
14055X AE 2	CAPITALSOURCE 4.000		.09/17/2007	CITIGROUP GLOBAL MARKET		1,294,025	1,355,000	1,553,169	1,553,169	0	(2,190)	0	(2,190)	0	1,550,978	0	(256,953)	(256,953)	35,399	07/15/2034	2FE
147446 AB 4	CASE NEW HOLLAND INC 9.250		.08/01/2007	REDEEMED		680,063	650,000	641,476	644,340	0	681	0	681	0	645,021	0	35,042	35,042	30,063	08/01/2011	3FE
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.471		.09/25/2007	PAID ON PRINCIPAL		1,361,215	1,361,215	1,352,875	1,352,909	0	8,306	0	8,306	0	1,361,215	0	0	0	13,619	01/25/2036	1FE
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500		.09/25/2007	PAID ON PRINCIPAL		1,175,674	1,175,674	1,183,573	1,180,806	0	(5,132)	0	(5,132)	0	1,175,674	0	0	0	10,930	10/25/2035	1FE
16162W NF 2	CHASE 2005-S3 AC CMO 5.500		.09/25/2007	PAID ON PRINCIPAL		1,758,077	1,758,077	1,763,846	1,762,098	0	(4,020)	0	(4,020)	0	1,758,077	0	0	0	15,781	11/25/2035	1FE

SCHEDULE D - PART 4

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

1 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.						
171779 AB 7	CIENA CORP .250		.09/24/2007	VARIOUS		523,538	485,000	447,520	440,744	6,776	(473)	0	6,303	0	447,047	0	76,491	76,491	490	05/01/2013	4FE
17453B AS 0	CITIZENS COMMUNICATION 7.875		.07/09/2007	DEUTSCHE BANC		483,750	500,000	505,625	505,000	0	(18,706)	0	(18,706)	0	486,294	0	(2,544)	(2,544)	21,875	01/15/2027	3FE
126001 AB 2	CMP SUSQUEHANNA 9.875		.09/17/2007	VARIOUS		1,332,875	1,450,000	1,453,875	1,441,248	8,125	(6,420)	0	1,705	0	1,442,953	0	(110,078)	(110,078)	49,128	05/15/2014	5FE
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		.09/25/2007	PAID ON PRINCIPAL		1,171,707	1,171,707	1,165,879	1,166,208	0	5,499	0	5,499	0	1,171,707	0	0	0	12,062	08/25/2035	1FE
192479 AA 1	COHERENT INC (144A) 2.750		.08/23/2007	REDEEMED		1,085,000	1,085,000	1,096,625	1,094,826	0	(1,455)	0	(1,455)	0	1,093,370	0	(8,370)	(8,370)	16,189	03/01/2011	3
194589 AA 5	COLLEGIATE PACIFIC INC 5.750		.08/06/2007	JEFFERIES & CO INC		53,563	55,000	51,113	51,987	0	(379)	0	(379)	0	51,608	0	1,954	1,954	588	12/01/2009	4
203668 AD 0	COMMUNITY HEALTH SYSTE 6.500		.07/25/2007	TENDERED		1,646,580	1,625,000	1,622,175	1,600,074	0	1,857	0	1,857	0	1,601,931	0	44,649	44,649	60,486	12/15/2012	4FE
12543D AD 2	COMMUNITY HEALTH SYSTE 8.875		.07/30/2007	VARIOUS		1,488,750	1,500,000	1,489,410	1,489,410	0	(3)	0	(3)	0	1,489,407	0	(657)	(657)	863	07/15/2015	4FE
000000 00 0	CONSTELLATION BRANDS T .125		.08/31/2007	PAID ON PRINCIPAL		66,667	66,667	66,667	66,667	0	0	0	0	0	66,667	0	0	0	1,120	06/01/2013	3FE
210805 DT 1	CONTINENTAL AIR PASS C 9.798		.09/01/2007	PAID ON PRINCIPAL		5,825	5,825	5,801	5,801	0	23	0	23	0	5,825	0	0	0	95	04/01/2021	3FE
210805 BU 0	CONTINENTAL AIR PASS C 6.900		.07/01/2007	PAID ON PRINCIPAL		3,490	3,490	3,530	3,528	0	(39)	0	(39)	0	3,490	0	0	0	0	01/02/2018	2FE
210805 BV 8	CONTINENTAL AIRPASS CR 6.900		.07/01/2007	PAID ON PRINCIPAL		2,175	2,175	1,908	1,925	0	250	0	250	0	2,175	0	0	0	0	01/02/2017	3FE
13342B AB 1	COOPER CAMERON 2.500		.09/10/2007	VARIOUS		1,253,944	940,000	1,004,660	1,004,660	0	(7,574)	0	(7,574)	0	997,086	0	256,858	256,858	3,911	06/15/2026	2FE
222372 AM 6	COUNTRYWIDE FINANCIAL 3.307		.08/29/2007	VARIOUS		203,550	230,000	209,300	209,300	0	2	0	2	0	209,302	0	(5,752)	(5,752)	370	05/15/2037	1
222814 AR 6	COVAD COMMUNICATIONS 3.000		.08/10/2007	VARIOUS		26,738	30,000	22,800	0	23,018	163	0	23,181	0	23,181	0	3,556	3,556	465	03/15/2024	6*
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		.09/25/2007	PAID ON PRINCIPAL		254,686	254,686	255,083	255,031	0	(345)	0	(345)	0	254,686	0	0	0	2,128	02/25/2020	1FE
225458 G3 6	CSFB 2005-7 4A1 5.000		.09/25/2007	PAID ON PRINCIPAL		610,700	610,700	611,272	610,977	0	(277)	0	(277)	0	610,700	0	0	0	5,199	08/25/2020	1FE
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		.09/25/2007	PAID ON PRINCIPAL		878,710	878,710	882,651	882,651	0	(3,942)	0	(3,942)	0	878,710	0	0	0	9,227	02/25/2037	1FE
23126R AE 1	CURAGEN CORP 4.000		.08/27/2007	MILLER TABAK ROBERTS		12,700	20,000	18,725	0	16,875	(1,399)	0	15,476	0	15,476	0	(2,776)	(2,776)	433	02/15/2011	6*
126650 BF 6	CVS LEASE PASS THRU CE 6.036		.09/10/2007	PAID ON PRINCIPAL		11,445	11,445	11,445	11,445	0	0	0	0	0	11,445	0	0	0	115	12/10/2028	2FE
02149D AD 1	CWALT 2006-HY13 2A1 5.975		.09/25/2007	PAID ON PRINCIPAL		468,720	468,720	470,063	470,063	0	(1,343)	0	(1,343)	0	468,720	0	0	0	4,720	01/25/2037	1FE
02149D AD 1	CWALT 2006-HY13 2A1 5.977		.07/25/2007	PAID ON PRINCIPAL		293,649	293,649	294,490	294,490	0	(841)	0	(841)	0	293,649	0	0	0	1,464	01/25/2037	1FE
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		.09/25/2007	PAID ON PRINCIPAL		778,691	778,691	789,722	786,511	0	(7,820)	0	(7,820)	0	778,691	0	0	0	6,147	07/25/2035	1FE
126694 RJ 9	CWHL 2005-J4 A1 CMO 5.500		.09/25/2007	PAID ON PRINCIPAL		1,972,141	1,972,141	1,975,992	1,973,950	0	(1,809)	0	(1,809)	0	1,972,141	0	0	0	13,904	12/25/2035	1FE
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		.09/25/2007	PAID ON PRINCIPAL		637,177	637,177	640,961	639,774	0	(2,596)	0	(2,596)	0	637,177	0	0	0	5,432	09/25/2035	1FE
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		.09/25/2007	PAID ON PRINCIPAL		771,854	771,854	778,457	777,165	0	(5,312)	0	(5,312)	0	771,854	0	0	0	7,425	03/25/2036	1FE
232946 AB 9	CYTYC CORP 2.250		.09/10/2007	VARIOUS		2,248,133	1,525,000	1,599,263	1,576,057	0	(1,570)	0	(1,570)	0	1,574,486	0	673,647	673,647	15,274	03/15/2024	3
23918K AH 1	DAVITA INC 7.250		.09/24/2007	LEHMAN BROTHERS		291,300	290,000	290,000	290,000	0	(3,500)	0	(3,500)	0	286,500	0	4,800	4,800	11,195	03/15/2015	4FE
000000 00 0	DEAN FOODS CO 6.968		.09/28/2007	PAID ON PRINCIPAL		12,500	12,500	12,525	12,525	0	(25)	0	(25)	0	12,500	0	0	0	217	04/02/2014	3FE
247907 AD 0	DELTA PETROLEUM 3.750		.09/10/2007	VARIOUS		772,850	950,000	975,125	975,125	0	(31,056)	0	(31,056)	0	944,069	0	(171,219)	(171,219)	12,888	05/01/2037	5FE
25459H AB 1	DIRECTV HOLDINGS/FINAN 8.375		.07/10/2007	LEHMAN BROTHERS		467,115	447,000	495,208	464,880	0	(1,975)	0	(1,975)	0	462,905	0	4,210	4,210	12,231	03/15/2013	3FE
268648 AK 8	EMC CORP 1.750		.06/28/2007	CITIGROUP GLOBAL MARKET		0	0	0	0	0	0	0	0	0	0	0	0	0	350	12/01/2011	2FE
268648 AJ 1	EMC CORP (144A) 1.750		.08/06/2007	VARIOUS		3,232,315	2,445,000	2,519,335	2,500,834	0	(6,285)	0	(6,285)	0	2,494,549	0	737,766	737,766	6,333	12/01/2011	2FE
292052 AB 3	EMPIRE RESORTS INC 8.000		.07/30/2007	JEFFERIES & CO INC		63,938	75,000	58,225	0	59,476	753	0	60,229	0	60,229	0	3,709	3,709	3,033	07/31/2014	6*
26881Q AB 7	EPIX MEDICAL INC 3.000		.08/28/2007	COWEN & CO		15,000	20,000	12,200	12,428	0	156	0	156	0	12,585	0	2,415	2,415	127	06/15/2024	5
3133TL BU 1	FHR 2162 TG CMO 6.000		.07/15/2007	PAID ON PRINCIPAL		22,975	22,975	22,592	22,842	0	133	0	133	0	22,975	0	0	0	115	10/15/2027	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		.09/15/2007	PAID ON PRINCIPAL		184,539	184,539	184,143	184,141	0	398	0	398	0	184,539	0	0	0	1,764	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		.09/15/2007	PAID ON PRINCIPAL		643,649	643,649	634,799	637,543	0	6,106	0	6,106	0	643,649	0	0	0	6,364	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		.09/15/2007	PAID ON PRINCIPAL		1,511,078	1,511,078	1,490,300	1,495,769	0	15,309	0	15,309	0	1,511,078	0	0	0	14,261	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		.09/15/2007	PAID ON PRINCIPAL		13,065	13,065	13,505	13,310	0	(245)	0	(245)	0	13,065	0	0	0	180	11/15/2017	1
319963 AG 9	FIRST DATA CORP 3.375		.09/20/2007	TENDERED		3,958,320	4,000,000	3,987,400	3,995,763	0	1,851	0	1,851	0	3,997,614	0	(39,294)	(39,294)	87,375	08/01/2008	1FE
319963 AH 7	FIRST DATA CORP 4.700		.09/20/2007	TENDERED		976,160	1,000,000	984,700	987,439	0	1,181	0	1,181	0	988,620	0	(12,460)	(12,460)	30,419	08/01/2013	1FE
338032 AX 3	FISHER SCIENTIFIC INTL 3.250		.09/20/2007	VARIOUS		673,000	430,000	451,041	449,661	0	(3,360)	0	(3,360)	0	446,301	0	226,699	226,699	7,898	03/01/2024	2FE
339099 AD 5	FLEETWOOD ENTERPRISES 5.000		.07/10/2007	MILLER TABAK ROBERTS		124,957	120,000	115,712	115,759	0	82	0	82	0	115,840	0	9,117	9,117	467	12/15/2023	5FE
31359H WH 3	FNR 1994-79 Z CMO 7.000		.09/25/2007	PAID ON PRINCIPAL		93,731	93,731	96,245	97,324	0	(3,594)	0	(3,594)	0	93,731	0	0	0	1,103	04/25/2024	1
34460X AA 7	FONTAINEBLEAU LAS VEGA 10.250		.07/11/2007	VARIOUS		287,775	300,000	310,125	310,125	0	(14,633)	0	(14,633)	0	295,492	0	(7,717)	(7,717)	3,417	06/15/2015	5FE
345397 VF 7	FORD MOTOR CREDIT (FRN 10.944		.09/21/2007	BANC OF AMERICA SECURIT		1,242,300	1,230,000	1,230,000	1,230,000	0	0	0	0	0	1,230,000	0	12,300	12,300	37,441	06/15/2011	4FE
35687M AL 1	FREESCALE SEMICONDUCTO 8.875		.07/26/2007	VARIOUS		583,000	650,000	650,813	647,563	0	(26,666)	0	(26,666)	0	620,897	0	(37,897)	(37,897)	7,026	12/15/2014	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
31393R GG 9	FSPC T-56 A5 CMO 5.231		.09/25/2007	PAID ON PRINCIPAL		761,480	761,480	740,301	741,725	0	19,755	0	19,755	0	761,480	0	0	0	7,779	05/25/2043	1
364760 AA 6	GAP INC 6.900		.09/15/2007	MATURED		1,500,000	1,500,000	1,570,215	1,524,253	0	(24,253)	0	(24,253)	0	1,500,000	0	0	0	51,750	09/15/2007	3FE
367626 AB 4	GATEWAY INC 1.500		.09/25/2007	MILLER TABAK ROBERTS		53,750	55,000	42,453	45,382	0	1,917	0	1,917	0	47,299	0	6,451	6,451	607	12/31/2009	5
37184D AC 5	GENESIS HEALTH 8.000		.07/13/2007	TENDERED		1,046,260	1,000,000	1,073,750	1,042,500	0	(4,109)	0	(4,109)	0	1,038,391	0	7,869	7,869	39,555	10/15/2013	4FE
000000 00 0	GEORGIA GULF CORP 7.540		.09/28/2007	PAID ON PRINCIPAL		7,813	7,813	7,834	7,828	6	(21)	0	(16)	0	7,813	0	0	0	156	10/03/2013	3FE
370425 SL 5	GMAC 6.750		.09/07/2007	VARIOUS		854,375	1,000,000	900,000	900,000	0	1,009	0	1,009	0	901,009	0	(46,634)	(46,634)	18,703	12/01/2014	1
38374G 2B 7	GNR 2004-41 ED CMO 3.750		.09/20/2007	PAID ON PRINCIPAL		375,699	375,699	370,004	370,007	0	5,691	0	5,691	0	375,699	0	0	0	2,344	10/20/2026	1
382550 AU 5	GOODYEAR TIRE 9.000		.09/05/2007	REDEEMED		109,000	100,000	100,750	100,754	0	(83)	0	(83)	0	100,671	0	8,329	8,329	8,950	07/01/2015	4FE
384313 AB 8	GRAFTECH INTERNATIONAL 1.625		.08/02/2007	VARIOUS		67,860	60,000	59,139	46,725	12,414	13	0	12,427	0	59,152	0	8,709	8,709	528	01/15/2024	4FE
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	469	05/15/2026	4FE
000000 00 0	HANESBRANDS INC 3.992		.09/28/2007	PAID ON PRINCIPAL		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	2,131	09/05/2013	3FE
410768 AG 0	HANOVER COMPRESSOR CO 9.000		.08/20/2007	TENDERED		754,082	700,000	763,000	703,500	50,373	(14,626)	0	35,747	0	739,247	0	14,835	14,835	34,825	06/01/2014	4FE
420122 AA 1	HAWKER BEECHCRAFT ACQ 8.500		.08/24/2007	VARIOUS		221,388	220,000	224,400	224,400	0	(260)	0	(260)	0	224,140	0	(2,752)	(2,752)	7,583	04/01/2015	4FE
806407 AB 8	HENRY SCHEIN INC 3.000		.07/24/2007	VARIOUS		1,212,131	925,000	1,062,259	1,035,120	0	(1,599)	0	(1,599)	0	1,033,520	0	178,611	178,611	12,287	08/15/2034	1
428040 CA 5	HERTZ CORP 10.500		.09/14/2007	DEUTSCHE BANC		893,625	850,000	850,000	850,000	0	0	0	0	0	850,000	0	43,625	43,625	44,625	01/01/2016	4FE
428303 AH 4	HEXION US FIN/NOVA SCO 9.750		.07/11/2007	VARIOUS		486,813	450,000	450,000	450,000	0	0	0	0	0	450,000	0	36,813	36,813	7,028	11/15/2014	4FE
451663 AC 2	IDEARC INC 8.000		.07/12/2007	MERRILL LYNCH CAPITAL MA		420,681	420,000	431,688	426,300	5,388	(7,507)	0	(2,120)	0	424,180	0	(3,499)	(3,499)	5,648	11/15/2016	4FE
457030 AC 8	INGLES MARKETS INC 8.875		.07/20/2007	FTN FINANCIAL		517,500	500,000	518,125	511,020	0	(1,990)	0	(1,990)	0	509,030	0	8,470	8,470	6,656	12/01/2011	4FE
460690 AT 7	INTERPUBLIC GROUP (144 4.500		.07/12/2007	VARIOUS		457,325	413,000	437,387	434,815	0	(4,277)	0	(4,277)	0	430,538	0	26,787	26,787	15,126	03/15/2023	3FE
46185R AJ 9	INVITROGEN INC 2.000		.08/16/2007	UBS AG		240,500	200,000	216,442	199,500	0	10	0	10	0	199,510	0	40,990	40,990	2,222	08/01/2023	2
000000 00 0	ISLE OF CAPRI CASINOS 1.971		.09/28/2007	VARIOUS		2,941	2,941	2,941	2,941	0	0	0	0	0	2,941	0	0	0	33	11/25/2013	3FE
464592 AG 9	ISLE OF CAPRI CASINOS 7.000		.08/08/2007	VARIOUS		302,000	350,000	334,688	336,255	0	(4,788)	0	(4,788)	0	331,467	0	(29,467)	(29,467)	10,879	03/01/2014	4FE
465741 AJ 5	ITRON INC 2.500		.09/05/2007	VARIOUS		3,025,419	2,145,000	2,387,462	2,284,425	0	(18,006)	0	(18,006)	0	2,266,420	0	758,999	758,999	27,919	08/01/2026	4FE
471109 AB 4	JARDEN CORP 7.500		.07/16/2007	LEHMAN BROTHERS		970,000	1,000,000	1,000,000	1,000,000	0	(12,466)	0	(12,466)	0	987,534	0	(17,534)	(17,534)	16,250	05/01/2017	4FE
477143 AB 7	JETBLUE AIRWAYS CORP 3.500		.07/27/2007	JEFFERIES & CO INC		178,693	185,000	167,025	167,302	0	219	0	219	0	167,520	0	11,172	11,172	3,525	07/15/2033	5FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.405		.07/25/2007	PAID ON PRINCIPAL		189,476	189,476	189,869	189,793	0	(317)	0	(317)	0	189,476	0	0	0	854	11/25/2035	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.405		.09/25/2007	PAID ON PRINCIPAL		118,010	118,010	118,254	118,207	0	(197)	0	(197)	0	118,010	0	0	0	1,335	11/25/2035	1FE
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.951		.09/25/2007	PAID ON PRINCIPAL		736,561	736,561	738,028	737,852	0	(1,291)	0	(1,291)	0	736,561	0	0	0	9,167	08/25/2036	1FE
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.953		.07/25/2007	PAID ON PRINCIPAL		861,433	861,433	863,149	862,943	0	(1,510)	0	(1,510)	0	861,433	0	0	0	4,274	08/25/2036	1FE
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.828		.09/25/2007	PAID ON PRINCIPAL		938,143	938,143	938,876	938,876	0	(733)	0	(733)	0	938,143	0	0	0	10,788	11/25/2036	1FE
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.830		.07/25/2007	PAID ON PRINCIPAL		549,082	549,082	549,511	549,511	0	(429)	0	(429)	0	549,082	0	0	0	2,668	11/25/2036	1FE
46630P AZ 8	JPMMT 2007-A2 4A1M 3.237		.09/25/2007	PAID ON PRINCIPAL		251,174	251,174	251,645	251,645	0	(471)	0	(471)	0	251,174	0	0	0	3,468	04/25/2037	1FE
46630P AZ 8	JPMMT 2007-A2 4A1M 5.806		.07/25/2007	PAID ON PRINCIPAL		238,376	238,376	238,823	238,823	0	(447)	0	(447)	0	238,376	0	0	0	1,154	04/25/2037	1FE
49460W AE 9	KINETIC CONCEPTS INC 7.375		.08/31/2007	REDEEMED		817,555	776,000	824,500	787,640	0	(1,599)	0	(1,599)	0	786,041	0	31,513	31,513	16,855	05/15/2013	4FE
501242 AL 5	KULICKE & SOFFA .500		.08/23/2007	PIPER JAFFRAY & HOPWOOD		200,588	215,000	184,784	188,248	0	8,218	0	8,218	0	196,465	0	4,122	4,122	220	11/30/2008	4FE
502413 AJ 6	L-3 COMMUNICATIONS COR 7.625		.07/19/2007	VARIOUS		575,163	565,000	591,838	580,246	0	(2,249)	0	(2,249)	0	577,998	0	(2,835)	(2,835)	4,256	06/15/2012	3FE
512815 AG 6	LAMAR ADVERTISING CO 2.875		.07/05/2007	EXCHANGE		1,500,000	1,500,000	1,556,250	1,544,545	0	(5,532)	0	(5,532)	0	1,539,012	0	(39,012)	(39,012)	25,313	12/31/2010	4FE
52736R AQ 5	LEVI STRAUSS 9.750		.08/27/2007	MORGAN STANLEY DEAN WI		36,225	35,000	37,144	37,105	0	(188)	0	(188)	0	36,918	0	(693)	(693)	2,133	01/15/2015	4FE
53219L AH 2	LIFEPOINT HOSPITALS IN 3.500		.09/05/2007	VARIOUS		2,158,574	2,475,000	2,549,375	2,549,375	0	(37,963)	0	(37,963)	0	2,511,412	0	(352,838)	(352,838)	20,729	05/15/2014	4FE
502161 AJ 1	LSI LOGIC CORP 4.000		.09/20/2007	MERRILL LYNCH CAPITAL MA		627,900	644,000	696,112	660,905	0	(35,489)	0	(35,489)	0	625,416	0	2,484	2,484	9,302	05/15/2010	4FE
549463 AG 2	LUCENT TECHNOLOGIES 2.875		.09/14/2007	VARIOUS		1,801,182	1,925,000	2,014,234	2,014,234	0	(10,028)	0	(10,028)	0	2,004,206	0	(203,024)	(203,024)	14,328	06/15/2023	3FE
000000 00 0	LYONDELL CHEMICAL CO 3.484		.08/02/2007	PAID ON PRINCIPAL		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	44	08/16/2013	3FE
58984Y AJ 2	MERISTAR HOSPITALITY C 9.500		.09/10/2007	BNY CAPITAL MARKETS INC		30,788	30,000	30,900	30,795	0	(150)	0	(150)	0	30,645	0	143	143	1,283	04/01/2010	6*
552953 AG 6	MGM MIRAGE 5.875		.08/24/2007	BARCLAYS CAPITAL INC		1,875,000	2,000,000	1,870,000	1,850,000	20,000	8,016	0	28,016	0	1,878,016	0	(3,016)	(3,016)	59,403	02/27/2014	3FE
552953 BB 6	MGM MIRAGE 7.625		.09/20/2007	VARIOUS		297,575	300,000	300,000	300,000	0	(14,441)	0	(14,441)	0	285,559	0	12,016	12,016	16,853	01/15/2017	3FE
60741H AA 8	MOBILE SERVICES GRP (1 9.750		.08/20/2007	LEHMAN BROTHERS		201,500	200,000	200,000	200,000	0	0	0	0	0	200,000	0	1,500	1,500	10,942	08/01/2014	4FE
000000 00 0	MOSAIC CO 1.045		.09/28/2007	PAID ON PRINCIPAL		887,956	887,956	884,705	884,690	0	3,266	0	3,266	0	887,956	0	0	0	6,263	12/01/2013	2FE
631158 AD 4	NASH FINCH CO 1.631		.08/16/2007	VARIOUS		136,688	295,000	141,100	123,900	17,200	675	0	17,875	0	141,775	0	(5,087)	(5,087)	1,966	03/15/2035	5FE
629360 AB 4	NATIONAL PIZZA 9.500		.08/15/2007	J P MORGAN CHASE SECURI		345,000	375,000	375,000	375,000	0	(11,096)	0	(11,096)	0	363,904	0	(18,904)	(18,904)	10,786	05/01/2014	5FE

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)
640094 AF 5	NEFF CORP 10.000	...	.08/06/2007	MERRILL LYNCH CAPITAL MA		92,750	100,000	102,875	102,875	0	(3,133)	0	(3,133)	0	99,742	0	(6,992)	(6,992)	1,917	06/01/2015	5FE
640094 AG 3	NEFF CORP (144A) 10.000	...	.08/06/2007	MERRILL LYNCH CAPITAL MA		417,375	450,000	450,000	450,000	0	(1,160)	0	(1,160)	0	448,840	0	(31,465)	(31,465)	8,625	06/01/2015	5FE
640204 AG 8	NEIMAN MARCUS 9.000	...	.07/25/2007	CREDIT SUISSE FIRST BOST		832,350	785,000	863,838	856,631	7,206	(24,365)	0	(17,158)	0	839,473	0	(7,123)	(7,123)	19,629	10/15/2015	4FE
651639 AF 3	NEWMONT MINING CORP (1 1.250	...	.07/20/2007	J P MORGAN CHASE SECURI		340,363	320,000	320,000	320,000	0	0	0	0	0	320,000	0	20,363	20,363	63	07/15/2014	1
651639 AG 1	NEWMONT MINING CORP (1 1.625	...	.07/12/2007	MERRILL LYNCH CAPITAL MA		329,800	320,000	320,000	320,000	0	0	0	0	0	320,000	0	9,800	9,800	0	07/15/2017	1
67020Y AA 8	NUANCE COMMUNICATIONS 2.750	...	.08/21/2007	CITIGROUP GLOBAL MARKET		1,072,894	945,000	945,000	945,000	0	0	0	0	0	945,000	0	127,894	127,894	316	08/15/2027	1
62947Q AG 3	NXP BV 9.500	...	.09/21/2007	DEUTSCHE BANC		1,380,000	1,500,000	1,507,500	1,506,250	0	(31,911)	0	(31,911)	0	1,474,339	0	(94,339)	(94,339)	57,277	10/15/2015	4FE
68210* AA 1	OMEGA LEASING LLC SR N 8.800	...	.09/12/2007	PAID ON PRINCIPAL		42,469	42,469	42,469	42,469	0	0	0	0	0	42,469	0	0	0	625	05/12/2010	1
681904 AL 2	OMNICARE INC 3.250	...	.08/02/2007	JEFFERIES & CO INC		148,000	185,000	168,813	168,813	0	(14,058)	0	(14,058)	0	154,754	0	(6,754)	(6,754)	868	12/15/2035	4FE
68812R AC 9	OSCIENT PHARMACEUTICAL 3.500	...	.08/24/2007	MCMAHAN SECURITIES		10,256	15,000	11,250	11,250	0	(161)	0	(161)	0	11,089	0	(833)	(833)	172	04/15/2011	5
67105E AA 0	OUTBACK STEAKHOUSE (14 10.000	...	.08/29/2007	VARIOUS		745,000	850,000	850,000	850,000	0	(37,995)	0	(37,995)	0	812,005	0	(67,005)	(67,005)	15,347	06/15/2015	5FE
69073T AH 6	OWENS-BROCKWAY 7.750	...	.08/01/2007	CITIGROUP GLOBAL MARKET		1,099,425	1,070,000	1,166,300	1,099,425	0	(4,793)	0	(4,793)	0	1,094,632	0	4,793	4,793	18,658	05/15/2011	3FE
704549 AC 8	PEABODY ENERGY CORP 6.875	...	.09/04/2007	VARIOUS		1,387,256	1,400,000	1,430,288	1,420,079	0	(26,898)	0	(26,898)	0	1,393,182	0	(5,926)	(5,926)	39,833	03/15/2013	3FE
704549 AG 9	PEABODY ENERGY CORP 4.750	...	.08/17/2007	VARIOUS		690,575	705,000	761,625	672,394	89,231	(17,037)	0	72,194	0	744,588	0	(54,013)	(54,013)	4,667	12/15/2066	3FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.516	...	.09/18/2007	PAID ON PRINCIPAL		570,170	570,170	577,453	576,998	0	(6,829)	0	(6,829)	0	570,170	0	0	0	5,709	05/26/2035	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.516	...	.07/18/2007	PAID ON PRINCIPAL		573,463	573,463	580,789	580,331	0	(6,868)	0	(6,868)	0	573,463	0	0	0	2,637	05/26/2035	1FE
69335Y AA 4	PHHMC 2006-4 A1 6.251	...	.09/18/2007	PAID ON PRINCIPAL		517,729	517,729	522,733	522,719	0	(4,990)	0	(4,990)	0	517,729	0	0	0	5,680	12/18/2036	1FE
69335Y AA 4	PHHMC 2006-4 A1 6.254	...	.07/18/2007	PAID ON PRINCIPAL		173,110	173,110	174,783	174,778	0	(1,669)	0	(1,669)	0	173,110	0	0	0	903	12/18/2036	1FE
718592 AG 3	PHILLIPS VAN-HEUSEN 8.125	...	.07/05/2007	MORGAN STANLEY DEAN WI		1,045,000	1,000,000	1,027,500	1,026,041	0	(2,764)	0	(2,764)	0	1,023,278	0	21,722	21,722	15,573	05/01/2013	3FE
720279 AH 1	PIER 1 IMPORTS 6.375	...	.09/25/2007	VARIOUS		135,536	160,000	157,094	146,000	11,094	(66)	0	11,028	0	157,028	0	(21,493)	(21,493)	5,732	02/15/2036	5
721467 AC 2	PILGRIM'S PRIDE CORP 9.625	...	.09/21/2007	REDEEMED		1,341,704	1,300,000	1,449,500	1,356,693	0	(15,344)	0	(15,344)	0	1,341,349	0	355	355	64,648	09/15/2011	4FE
72581M AB 3	PIXELWORKS INC 1.750	...	.08/07/2007	VARIOUS		18,375	25,000	18,000	17,750	0	177	0	177	0	17,927	0	448	448	103	05/15/2024	5
730448 AP 2	POGO PRODUCING CO 8.250	...	.09/20/2007	REDEEMED		1,618,313	1,575,000	1,557,880	1,565,848	0	1,435	0	1,435	0	1,567,283	0	51,029	51,029	55,945	04/15/2011	4FE
693522 AC 8	PQ CORP 7.500	...	.07/30/2007	TENDERED		1,707,453	1,650,000	1,571,625	1,574,136	0	5,777	0	5,777	0	1,579,913	0	127,540	127,540	106,219	02/15/2013	4FE
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000	...	.09/25/2007	PAID ON PRINCIPAL		399,351	399,351	398,228	398,240	0	1,111	0	1,111	0	399,351	0	0	0	2,890	10/25/2020	1FE
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250	...	.09/25/2007	PAID ON PRINCIPAL		359,746	359,746	360,112	359,942	0	(195)	0	(195)	0	359,746	0	0	0	3,624	10/25/2020	1FE
747906 AE 5	QUANTUM CORP 4.375	...	.09/12/2007	MERRILL LYNCH CAPITAL MA		9,686	10,000	9,725	8,963	763	31	0	794	0	9,756	0	(71)	(71)	275	08/01/2010	5FE
75040P AJ 7	RADIO ONE INC 6.375	...	.08/03/2007	BANC OF AMERICA SECURITI		890,000	1,000,000	970,000	935,000	0	5,233	0	5,233	0	940,233	0	(50,233)	(50,233)	30,635	02/15/2013	5FE
75605E AD 2	REALOGY CORP (144A) 7.400	...	.08/23/2007	CITIGROUP GLOBAL MARKET		1,726,188	1,775,000	1,790,531	1,790,531	0	(11,150)	0	(11,150)	0	1,779,381	0	(53,194)	(53,194)	48,527	10/15/2011	3FE
000000 00 0	RENT-A-CENTER TL B 2.815	...	.09/28/2007	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
000000 00 0	RENT-A-CENTER TL B 3.320	...	.08/20/2007	PAID ON PRINCIPAL		20,690	20,690	20,690	20,690	0	0	0	0	0	20,690	0	0	0	384	06/30/2012	3FE
761713 AE 6	REYNOLDS AMERICAN 7.625	...	.08/08/2007	VARIOUS		1,037,156	1,000,000	994,333	994,454	0	177	0	177	0	994,632	0	42,525	42,525	15,250	06/01/2016	2FE
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000	...	.09/25/2007	PAID ON PRINCIPAL		255,004	255,004	256,678	256,678	0	(1,673)	0	(1,673)	0	255,004	0	0	0	2,550	07/25/2036	1FE
785905 AB 6	SABRE HOLDINGS 8.350	...	.07/24/2007	J P MORGAN CHASE SECURI		166,000	200,000	190,750	190,750	0	(10,632)	0	(10,632)	0	180,118	0	(14,118)	(14,118)	6,123	03/15/2016	5FE
786514 AR 0	SAFEWAY INC 7.000	...	.09/15/2007	MATURED		2,000,000	2,000,000	2,145,780	2,041,167	0	(41,167)	0	(41,167)	0	2,000,000	0	0	0	70,000	09/15/2007	2FE
786514 BE 8	SAFEWAY INC 4.800	...	.07/16/2007	MATURED		2,000,000	2,000,000	2,063,980	2,012,557	0	(12,557)	0	(12,557)	0	2,000,000	0	0	0	48,000	07/16/2007	2FE
79546V AD 8	SALLY HOLDINGS LLC (14 10.500	...	.08/21/2007	BANC OF AMERICA SECURITI		470,000	500,000	503,919	503,824	0	(2,744)	0	(2,744)	0	501,080	0	(31,080)	(31,080)	0	11/15/2016	5FE
784121 AB 1	SFBC INTERNATIONAL INC 2.250	...	.09/13/2007	CIBC WORLD MARKETS		28,949	30,000	30,938	27,675	3,263	(416)	0	2,846	0	30,521	0	(1,572)	(1,572)	396	08/15/2024	4FE
828709 AK 1	SIMMONS CO ---	...	.08/20/2007	DEUTSCHE BANC		766,250	1,000,000	770,000	771,897	0	16,360	0	16,360	0	788,257	0	(22,007)	(22,007)	0	12/15/2014	5FE
829226 AV 1	SINCLAIR BROADCAST GRO 6.000	...	.06/27/2007	CANTOR FITZGERALD		0	0	0	0	0	0	0	0	0	0	0	0	0	57	09/15/2012	4
832248 AH 1	SMITHFIELD FOODS INC 7.750	...	.07/11/2007	MORGAN STANLEY DEAN WI		1,265,063	1,250,000	1,333,813	1,292,616	0	(23,979)	0	(23,979)	0	1,268,637	0	(3,574)	(3,574)	16,243	05/15/2013	3FE
83408W AC 7	SOHU.COM INC ---	...	.07/14/2007	REDEEMED		180,000	180,000	157,500	0	159,330	631	0	159,962	0	159,962	0	20,038	20,038	0	07/14/2023	6*
834182 AT 4	SOLECTRON CORP .500	...	.07/26/2007	MILLER TABAK ROBERTS		67,113	70,000	54,219	54,582	0	271	0	271	0	54,852	0	12,260	12,260	161	02/15/2034	3FE
853666 AB 1	STANDARD MTR PRODS 6.750	...	.07/24/2007	VARIOUS		49,350	50,000	46,788	46,900	0	635	0	635	0	47,535	0	1,815	1,815	1,798	07/15/2009	5FE
857689 AT 0	STATION CASINOS 6.875	...	.09/05/2007	J P MORGAN CHASE SECURI		293,125	350,000	328,975	314,125	0	(4,580)	0	(4,580)	0	309,545	0	(16,420)	(16,420)	12,633	03/01/2016	4FE
857689 AV 5	STATION CASINOS 6.000	...	.08/22/2007	MERRILL LYNCH CAPITAL MA		231,250	250,000	247,813	237,188	0	(1,753)	0	(1,753)	0	235,435	0	(4,185)	(4,185)	6,083	04/01/2012	4FE
860370 AG 0	STEWART ENTERPRISES IN 3.125	...	.09/10/2007	BANC OF AMERICA SECURITI		122,305	140,000	140,000	140,000	0	(4,577)	0	(4,577)	0	135,423	0	(13,119)	(13,119)	647	07/15/2014	3FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905	...	.07/31/2007	MATURED		7,794	7,794	7,794	7,794	0	0	0	0	0	7,794	0	0	0	5,118	07/31/2007	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)
864486 AB 1	SUBURBAN PROPANE PARTN 6.875		.07/16/2007	J P MORGAN CHASE SECURI		95,875	100,000	99,181	98,000	0	(1,482)	0	(1,482)	0	96,518	0	(643)	(643)	649	12/15/2013	4FE
86623W AB 1	SUMMIT PPTYS PARTNERSH 7.200		.08/15/2007	MATURED		2,400,000	2,400,000	2,591,448	2,431,714	0	(31,714)	0	(31,714)	0	2,400,000	0	0	0	86,400	08/15/2007	2FE
868536 AS 2	SUPERVALU INC 7.500		.09/06/2007	GOLDMAN SACHS & CO		1,007,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	7,500	7,500	24,167	11/15/2014	4FE
88033G BA 7	TENET HEALTHCARE 9.875		.07/24/2007	J P MORGAN CHASE SECURI		684,375	750,000	769,688	769,688	0	(27,225)	0	(27,225)	0	742,462	0	(58,087)	(58,087)	42,380	07/01/2014	5FE
88164R AA 5	TEVA PHARMACEUT FIN BV .500		.08/17/2007	UBS AG		211,363	185,000	197,256	197,256	0	(317)	0	(317)	0	196,940	0	14,423	14,423	516	02/01/2024	2FE
887315 AX 7	TIME WARNER INC 8.180		.08/15/2007	MATURED		1,100,000	1,100,000	1,255,412	1,132,082	0	(32,082)	0	(32,082)	0	1,100,000	0	0	0	44,990	08/15/2007	2FE
892335 AK 6	TOYS R US 7.875		.08/22/2007	BARCLAYS CAPITAL INC		630,000	750,000	701,625	701,625	0	(25,056)	0	(25,056)	0	676,569	0	(46,569)	(46,569)	21,656	04/15/2013	5FE
89579K AF 6	TRIAD HOSPITALS INC 7.000		.07/25/2007	TENDERED		2,338,768	2,305,000	2,321,800	2,317,589	0	(1,998)	0	(1,998)	0	2,315,591	0	23,177	23,177	100,523	05/15/2012	3FE
90347X AB 6	UCAR FINANCE INC 10.250		.08/16/2007	VARIOUS		1,306,900	1,248,000	1,303,402	1,282,800	0	(6,090)	0	(6,090)	0	1,276,710	0	30,190	30,190	65,331	02/15/2012	4FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		.07/01/2007	PAID ON PRINCIPAL		4,527	4,527	4,527	4,527	0	0	0	0	0	4,527	0	0	0	0	01/02/2029	1
911365 AN 4	UNITED RENTALS 6.500		.08/08/2007	VARIOUS		701,500	700,000	673,750	672,801	0	1,558	0	1,558	0	674,359	0	27,141	27,141	21,199	02/15/2012	4FE
913275 AA 1	UNITRIN INC 5.750		.07/01/2007	MATURED		1,700,000	1,700,000	1,753,006	1,706,220	0	(6,220)	0	(6,220)	0	1,700,000	0	0	0	48,875	07/01/2007	2FE
91359P AD 2	UNIVERSAL HOSPITAL (14 8.500		.08/06/2007	MERRILL LYNCH CAPITAL MA		504,250	550,000	556,714	556,714	0	(12,210)	0	(12,210)	0	544,504	0	(40,254)	(40,254)	8,960	06/01/2015	4FE
91159H GD 6	US BANCORP 3.950		.08/23/2007	MATURED		800,000	800,000	821,408	803,568	0	(3,568)	0	(3,568)	0	800,000	0	0	0	15,800	08/23/2007	1FE
90333L AB 8	US CONCRETE INC 8.375		.09/07/2007	VARIOUS		922,625	1,000,000	1,028,500	977,500	0	1,977	0	1,977	0	979,477	0	(56,852)	(56,852)	34,058	04/01/2014	4FE
918076 AB 6	UTSTARCOM INC 10.875		.07/25/2007	THOMAS WEISEL		14,756	15,000	12,563	13,663	0	647	0	647	0	14,310	0	446	446	473	03/01/2008	5*
918866 AR 5	VALASSIS COMMUNICATION 8.250		.08/20/2007	LEHMAN BROTHERS		679,250	800,000	791,344	791,344	0	(10,964)	0	(10,964)	0	780,380	0	(101,130)	(101,130)	30,995	03/01/2015	4FE
918866 AP 9	VALASSIS COMMUNICATION 8.250		.08/08/2007	LEHMAN BROTHERS		377,340	450,000	443,063	443,063	0	(4,145)	0	(4,145)	0	438,917	0	(61,577)	(61,577)	16,431	03/01/2015	4FE
000000 00 0	VALASSIS COMMUNICATION 1.807		.07/31/2007	PAID ON PRINCIPAL		34,553	34,553	34,331	34,331	0	222	0	222	0	34,553	0	0	0	4	03/02/2014	3FE
000000 00 0	VALASSIS COMMUNICATION 3.634		.09/28/2007	PAID ON PRINCIPAL		2,039	2,039	2,026	2,026	0	13	0	13	0	2,039	0	0	0	30	03/02/2014	3FE
918866 AK 0	VALASSIS COMMUNICATION 1.084		.07/26/2007	MILLER TABAK ROBERTS		54,506	85,000	53,291	53,291	0	374	0	374	0	53,665	0	841	841	177	05/22/2033	3FE
92336G AE 6	VERASUN ENERGY (144A) 9.375		.09/25/2007	VARIOUS		1,524,140	1,750,000	1,752,083	1,752,083	0	(123,222)	0	(123,222)	0	1,628,861	0	(104,721)	(104,721)	54,687	06/01/2017	4FE
92907T AB 3	VOUGHT AIRCRAFT INDS I 8.000		.07/17/2007	STERNE AGEE & LEACH INC		119,850	120,000	121,800	115,500	0	702	0	702	0	116,202	0	3,648	3,648	4,933	07/15/2011	5FE
94860* AV 4	WEGMANS FOOD MARKETS I 6.750		.07/01/2007	PAID ON PRINCIPAL		1,818,182	1,818,182	1,818,182	1,818,182	0	0	0	0	0	1,818,182	0	0	0	30,682	06/30/2008	1
95082P AF 2	WESCO INTERNATIONAL IN 1.750		.07/23/2007	VARIOUS		1,767,244	1,870,000	1,891,209	1,804,550	17,675	(52,538)	0	(34,863)	0	1,769,687	0	(2,443)	(2,443)	6,338	11/15/2026	4FE
94981Q AN 8	WFMBS 2005-AR16 4A6 CM 4.991		.07/25/2007	PAID ON PRINCIPAL		1,144,093	1,144,093	1,143,289	1,142,064	0	2,029	0	2,029	0	1,144,093	0	0	0	4,759	10/25/2035	1FE
94981Q AN 8	WFMBS 2005-AR16 4A6 CM 4.991		.09/25/2007	PAID ON PRINCIPAL		1,832,679	1,832,679	1,831,390	1,829,428	0	3,251	0	3,251	0	1,832,679	0	0	0	18,391	10/25/2035	1FE
94982Y AH 3	WFMBS 2005-15 A2 CMO 5.000		.09/25/2007	PAID ON PRINCIPAL		990,619	990,619	967,570	969,541	0	21,077	0	21,077	0	990,619	0	0	0	7,703	12/25/2020	1FE
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		.09/25/2007	PAID ON PRINCIPAL		381,476	381,476	373,787	374,133	0	7,343	0	7,343	0	381,476	0	0	0	2,749	09/25/2020	1FE
94984J AD 3	WFMBS 2006-13 A4 CMO 5.750		.09/25/2007	PAID ON PRINCIPAL		908,570	908,570	909,090	908,065	0	504	0	504	0	908,570	0	0	0	8,707	10/25/2036	1FE
97262W AA 6	WIMAR OPCO/FIN (TROPIC 9.625		.08/08/2007	VARIOUS		1,090,313	1,250,000	1,250,000	1,237,500	0	(34,146)	0	(34,146)	0	1,203,355	0	(113,042)	(113,042)	16,109	12/15/2014	5FE
92930M AF 0	WMG HOLDINGS ---		.09/21/2007	VARIOUS		281,500	400,000	311,000	311,000	0	(4,511)	0	(4,511)	0	306,489	0	(24,989)	(24,989)	0	12/15/2014	4FE
983024 AD 2	WYETH 4.886		.09/27/2007	VARIOUS		1,879,053	1,785,000	1,915,591	1,909,473	0	(36,317)	0	(36,317)	0	1,873,156	0	5,898	5,898	57,874	01/15/2024	1FE
983759 AC 5	XM SATELLITE RADIO HLD 1.750		.08/14/2007	VARIOUS		4,188	5,000	4,219	4,244	0	73	0	73	0	4,316	0	(129)	(129)	25	12/01/2009	5FE
984756 AD 8	YANKEE ACQUISITION 9.750		.09/13/2007	MORGAN STANLEY DEAN WI		450,000	500,000	503,125	503,125	0	(19,130)	0	(19,130)	0	483,995	0	(33,995)	(33,995)	25,594	02/15/2017	5FE
15101Q AC 2	CELESTICA INC 7.625		.08/02/2007	VARIOUS		539,625	600,000	600,750	585,000	0	(23,595)	0	(23,595)	0	561,405	0	(21,780)	(21,780)	27,132	07/01/2013	4FE
166760 AA 6	CHEVRON TEXACO CORP 3.500		.09/17/2007	MATURED		1,000,000	1,000,000	997,900	999,377	0	623	0	623	0	1,000,000	0	0	0	17,500	09/17/2007	1FE
000000 00 0	DOMTAR CORP 1.512		.09/28/2007	PAID ON PRINCIPAL		468,750	468,750	469,219	469,219	0	(469)	0	(469)	0	468,750	0	0	0	11,725	03/05/2014	3FE
303901 AL 6	FAIRFAX FINANCIAL 5.000		.08/06/2007	VARIOUS		226,754	220,000	213,400	213,444	0	150	0	150	0	213,594	0	13,159	13,159	6,188	07/15/2023	3FE
389914 AD 4	GREAT CANADIAN GAMING 7.250		.08/16/2007	DEUTSCHE BANC		947,500	1,000,000	1,000,000	1,000,000	0	(4,850)	0	(4,850)	0	995,150	0	(47,650)	(47,650)	37,660	02/15/2015	4FE
462622 AD 3	IPSCO INC 8.750		.07/16/2007	TENDERED		1,736,459	1,625,000	1,630,313	1,628,484	0	(445)	0	(445)	0	1,628,038	0	108,420	108,420	18,563	06/01/2013	2FE
65653R AG 8	NORSKE SKOG CANADA 7.375		.09/06/2007	UBS AG		1,214,298	1,500,000	1,391,250	1,396,538	0	(44,977)	0	(44,977)	0	1,351,561	0	(137,264)	(137,264)	57,894	03/01/2014	4FE
656568 AB 8	NORTEL NETWORKS CORP 4.250		.09/28/2007	REDEEMED		94,000	94,000	87,478	90,717	0	1,417	0	1,417	0	92,134	0	1,866	1,866	2,297	09/01/2008	4FE
45661Y AA 8	INEOS GROUP HOLDINGS (8.500	F	.07/17/2007	LEHMAN BROTHERS		1,200,000	1,250,000	1,189,938	1,191,018	0	2,412	0	2,412	0	1,193,430	0	6,570	6,570	45,747	02/15/2016	4FE
706448 BK 2	PEMEX FINANCE LTD 9.030	F	.08/15/2007	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
780097 AL 5	ROYAL BANK OF SCOTLAND 5.000	F	.07/18/2007	FTN FINANCIAL		959,160	1,000,000	952,180	955,222	0	2,626	0	2,626	0	957,848	0	1,312	1,312	15,556	10/01/2014	1FE
81941Q AB 0	SHANDA INTERACTIVE ENT ---	F	.09/28/2007	VARIOUS		66,456	65,000	56,796	0	57,661	664	0	58,326	0	58,326	0	8,131	8,131	0	10/15/2014	6*
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000		.09/25/2007	PAID ON PRINCIPAL		125,335	125,335	126,765	127,349	0	(2,014)	0	(2,014)	0	125,335	0	0	0	1,154	01/25/2018	1FE

SCHEDULE D - PART 4

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

1 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.						
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.413		.09/25/2007	PAID ON PRINCIPAL		32,440	32,440	32,764	32,507	0	(67)	0	(67)	0	32,440	0	0	0	227	03/25/2033	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.341		.09/25/2007	PAID ON PRINCIPAL		93,668	93,668	94,837	94,300	0	(632)	0	(632)	0	93,668	0	0	0	706	05/25/2033	1FE
07384M F8 0	BSARM 2004-1 11A1 (CMO 6.106		.07/25/2007	PAID ON PRINCIPAL		849,964	849,964	851,027	854,108	0	(4,144)	0	(4,144)	0	849,964	0	0	0	4,298	04/25/2034	1FE
07384M F8 0	BSARM 2004-1 11A1 (CMO 6.108		.09/25/2007	PAID ON PRINCIPAL		648,618	648,618	649,429	651,780	0	(3,162)	0	(3,162)	0	648,618	0	0	0	7,425	04/25/2034	1FE
15132E AR 9	CDMC 2002-4 A1 CMO 6.500		.09/25/2007	PAID ON PRINCIPAL		7,221	7,221	7,335	7,198	0	23	0	23	0	7,221	0	0	0	87	07/25/2032	1FE
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		.09/25/2007	PAID ON PRINCIPAL		138,858	138,858	137,925	137,946	0	912	0	912	0	138,858	0	0	0	933	11/25/2033	1FE
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		.09/25/2007	PAID ON PRINCIPAL		284,863	284,863	278,009	278,686	0	6,177	0	6,177	0	284,863	0	0	0	2,104	11/25/2018	1FE
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		.09/25/2007	PAID ON PRINCIPAL		74,727	74,727	77,482	78,779	0	(4,052)	0	(4,052)	0	74,727	0	0	0	720	12/25/2033	1FE
12669E W3 6	CWHL 2003-J8 1A1 CMO 5.250		.09/25/2007	PAID ON PRINCIPAL		43,763	43,763	43,941	43,884	0	(121)	0	(121)	0	43,763	0	0	0	391	09/25/2023	1FE
12669D XY 9	CWHL 2003-1 1A14 CMO 6.000		.09/25/2007	PAID ON PRINCIPAL		16,553	16,553	16,691	16,594	0	(41)	0	(41)	0	16,553	0	0	0	431	03/25/2033	1FE
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		.09/25/2007	PAID ON PRINCIPAL		1,218,864	1,218,864	1,222,552	1,221,636	0	(2,771)	0	(2,771)	0	1,218,864	0	0	0	8,987	06/25/2018	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.679		.09/25/2007	PAID ON PRINCIPAL		46,419	46,419	46,883	46,582	0	(164)	0	(164)	0	46,419	0	0	0	339	06/25/2033	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.681		.07/25/2007	PAID ON PRINCIPAL		17,002	17,002	17,172	17,062	0	(60)	0	(60)	0	17,002	0	0	0	52	06/25/2033	1FE
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		.09/25/2007	PAID ON PRINCIPAL		93,360	93,360	93,360	93,360	0	0	0	0	0	93,360	0	0	0	680	07/25/2033	1FE
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		.09/25/2007	PAID ON PRINCIPAL		515,131	515,131	504,184	505,274	0	9,857	0	9,857	0	515,131	0	0	0	4,056	09/25/2018	1FE
743946 AJ 4	PHMS 1993-H 1B1 CMO 6.979		.09/28/2007	PAID ON PRINCIPAL		12,250	12,250	12,347	12,192	0	58	0	58	0	12,250	0	0	0	144	09/28/2008	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		.09/25/2007	PAID ON PRINCIPAL		170,442	170,442	172,652	173,275	0	(2,833)	0	(2,833)	0	170,442	0	0	0	1,226	03/25/2018	1FE
939336 AW 3	WAMU 2002-AR10 A6 CMO 4.816		.07/25/2007	PAID ON PRINCIPAL		925,778	925,778	935,035	923,545	0	2,233	0	2,233	0	925,778	0	0	0	3,715	10/25/2032	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.107		.07/25/2007	PAID ON PRINCIPAL		12,046	12,046	12,046	12,046	0	0	0	0	0	12,046	0	0	0	41	01/25/2033	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.117		.09/25/2007	PAID ON PRINCIPAL		33,409	33,409	33,409	33,409	0	0	0	0	0	33,409	0	0	0	302	01/25/2033	1FE
929227 YG 5	WAMU 2002-S7 3A1 CMO 6.000		.09/25/2007	PAID ON PRINCIPAL		196	196	200	203	0	(7)	0	(7)	0	196	0	0	0	2	11/25/2032	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.473		.09/25/2007	PAID ON PRINCIPAL		18,212	18,212	18,393	18,605	0	(393)	0	(393)	0	18,212	0	0	0	169	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.474		.07/25/2007	PAID ON PRINCIPAL		4,230	4,230	4,273	4,322	0	(91)	0	(91)	0	4,230	0	0	0	16	03/25/2033	1FE
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		.09/25/2007	PAID ON PRINCIPAL		294,822	294,822	287,728	288,529	0	6,293	0	6,293	0	294,822	0	0	0	2,118	11/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		.09/25/2007	PAID ON PRINCIPAL		82,836	82,836	83,095	83,052	0	(216)	0	(216)	0	82,836	0	0	0	623	07/25/2018	1FE
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		.09/25/2007	PAID ON PRINCIPAL		130,242	130,242	127,882	128,084	0	2,158	0	2,158	0	130,242	0	0	0	930	08/25/2018	1FE
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		.09/25/2007	PAID ON PRINCIPAL		191,265	191,265	192,460	192,240	0	(975)	0	(975)	0	191,265	0	0	0	1,638	09/25/2018	1FE
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		.09/25/2007	PAID ON PRINCIPAL		41,574	41,574	41,327	41,356	0	218	0	218	0	41,574	0	0	0	309	12/25/2018	1FE
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		.09/25/2007	PAID ON PRINCIPAL		24,489	24,489	23,990	23,998	0	492	0	492	0	24,489	0	0	0	213	12/25/2033	1FE
161546 FW 1	CFAB 2003-4 1A6 4.429		.09/25/2007	PAID ON PRINCIPAL		96,246	96,246	95,118	95,503	0	743	0	743	0	96,246	0	0	0	698	10/25/2014	1FE
126671 RX 6	CWL 2002-S3 M1 4.800		.09/25/2007	PAID ON PRINCIPAL		38,138	38,138	39,014	38,087	0	51	0	51	0	38,138	0	0	0	304	05/25/2032	1FE
23383W AB 4	DCAT 2006-B A2 5.300		.09/08/2007	PAID ON PRINCIPAL		1,029,254	1,029,254	1,028,771	1,028,771	0	482	0	482	0	1,029,254	0	0	0	8,361	10/08/2008	1FE
33736L AR 6	FULB 1997-C2 A3 6.650		.09/18/2007	PAID ON PRINCIPAL		962,809	962,809	1,068,756	977,781	0	(14,972)	0	(14,972)	0	962,809	0	0	0	11,009	11/18/2029	1FE
361849 DY 5	GMACC 1998-C2 A2 6.420		.09/15/2007	PAID ON PRINCIPAL		28,991	28,991	30,882	29,448	0	(458)	0	(458)	0	28,991	0	0	0	319	05/15/2035	1FE
38373M BR 0	GNR 2002-26 C (PROJECT 5.990		.07/15/2007	PAID ON PRINCIPAL		298,587	298,587	308,944	304,854	0	(6,266)	0	(6,266)	0	298,587	0	0	0	1,491	02/15/2024	1
38373M BR 0	GNR 2002-26 C (PROJECT 5.991		.09/15/2007	PAID ON PRINCIPAL		939,173	939,173	971,751	958,883	0	(19,710)	0	(19,710)	0	939,173	0	0	0	14,215	02/15/2024	1
38373M BJ 8	GNR 2002-37 C (PROJECT 5.878		.09/16/2007	PAID ON PRINCIPAL		4,166,135	4,166,135	4,288,515	4,250,594	0	(84,459)	0	(84,459)	0	4,166,135	0	0	0	29,404	06/16/2024	1
38373M SH 4	GNR 2006-3 A (PROJECT 4.212		.09/16/2007	PAID ON PRINCIPAL		66,111	66,111	64,789	65,111	0	1,000	0	1,000	0	66,111	0	0	0	465	01/16/2028	1
40052K AB 4	GSALT 2006-1 A2 5.470		.09/15/2007	PAID ON PRINCIPAL		1,637,487	1,637,487	1,637,588	1,637,588	0	(102)	0	(102)	0	1,637,487	0	0	0	14,913	02/15/2009	1FE
41283A BF 5	HDMOT 2003-4 B 2.190		.09/15/2007	PAID ON PRINCIPAL		139,560	139,560	139,540	139,553	0	7	0	7	0	139,560	0	0	0	505	04/15/2011	1FE
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		.09/25/2007	PAID ON PRINCIPAL		7,151	7,151	7,001	7,059	0	92	0	92	0	7,151	0	0	0	89	02/01/2021	1
59020M AA 1	MERRILL LYNCH FHA PROJ 7.430		.09/05/2007	PAID ON PRINCIPAL		1,127	1,127	1,097	1,106	0	21	0	21	0	1,127	0	0	0	5	08/01/2024	1
65474W AC 3	NAROT 2004-B A3 3.350		.08/15/2007	PAID ON PRINCIPAL		808,919	808,919	803,323	806,725	0	2,193	0	2,193	0	808,919	0	0	0	3,163	05/15/2008	1FE
63859C BS 1	NLFC 1999-1 A2 6.316		.09/20/2007	PAID ON PRINCIPAL		114,441	114,441	105,125	111,768	0	2,672	0	2,672	0	114,441	0	0	0	1,046	01/20/2031	1FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		.09/15/2007	PAID ON PRINCIPAL		667,501	667,501	765,306	711,513	0	(44,012)	0	(44,012)	0	667,501	0	0	0	6,533	02/15/2010	1FE
760985 WR 8	RAMP 2003-RZ3 M1 4.120		.09/25/2007	PAID ON PRINCIPAL		129,222	129,222	129,167	129,015	0	207	0	207	0	129,222	0	0	0	879	06/25/2033	1FE
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		.09/25/2007	PAID ON PRINCIPAL		603	603	601	601	0	2	0	2	0	603	0	0	0	7	07/01/2022	1
4599999.	Total - Bonds - Industrial & Miscellaneous					165,785,034	165,567,773	167,490,173	165,281,803	658,573	(1,349,317)	0	(690,744)	0	164,591,059	0	1,193,974	1,193,974	3,280,890	XXX	XXX
6099997.	Total - Bonds - Part 4					475,199,357	474,480,766	477,033,011	473,925,173	691,350	(812,141)	0	(120,790)	0	473,804,381	0	1,394,975	1,394,975	7,108,266	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)
6099999.	Total - Bonds					475,199,357	474,480,766	477,033,011	473,925,173	691,350	(812,141)	0	(120,790)	0	473,804,381	0	1,394,975	1,394,975	7,108,266	XXX	XXX
Preferred Stocks - Public Utilities																					
171871 40 3	CINCINNATI BELL INC PFD STK		09/18/2007	VARIOUS	100.000	4,495	0	4,055	4,055	0	0	0	0	0	4,055	0	440	440	422	XXX	P5LFE.
6199999.	Total - Preferred Stocks - Public Utilities					4,495	XXX	4,055	4,055	0	0	0	0	0	4,055	0	440	440	422	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
110394 40 0	BRISTOW GROUP CONV PFD 5.50%		08/08/2007	VARIOUS	5,400.000	356,665	0	262,906	262,906	0	0	0	0	0	262,906	0	93,759	93,759	7,425	XXX	P4LFE.
291525 20 2	EMMIS COMMS CORP SER A		07/16/2007	PRIOR YEAR INCOME	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0	625	XXX	P5LFE.
339072 40 7	FLEETWOOD ENTERPRISES 6% CONVR		09/14/2007	JGIORDANO	400.000	11,800	0	11,820	11,700	120	0	0	120	0	11,820	0	(20)	(20)	900	XXX	P5UFE.
370442 69 1	GENERAL MOTORS 1.5% CONVRDM		08/06/2007	VARIOUS	10,000.000	264,438	0	250,000	0	0	0	0	0	0	250,000	0	14,438	14,438	0	XXX	RP4LFE
370442 73 3	GENERAL MOTORS CORP SER B 5.25%		09/04/2007	VARIOUS	4,600.000	85,438	0	94,024	94,024	0	0	0	0	0	94,024	0	(8,586)	(8,586)	9,002	XXX	P4LFE.
455434 87 8	INDIANAPOLIS P&L PFD		07/09/2007	JANNEY MONTGOMERY SCO	20,000.000	1,802,472	0	1,680,000	1,680,000	0	0	0	0	0	1,680,000	0	122,472	122,472	84,750	XXX	P4UFE.
759664 70 9	RENAISSANCE COSMETICS INC PFD 14		09/06/2007	DIRECT	0.510	0	0	358	0	0	0	0	0	0	0	0	0	0	0	XXX	P6*A
83001P 50 5	SIX FLAGS INC PFD 7.25%		08/15/2007	VARIOUS	6,700.000	131,998	0	152,145	130,634	2,751	0	0	2,751	0	152,145	0	(20,147)	(20,147)	7,631	XXX	P5LFE.
832727 20 0	SMURFIT STONE 2/15/12 SER A CONV 7		09/21/2007	VARIOUS	2,600.000	57,849	0	59,055	59,055	0	0	0	0	0	59,055	0	(1,206)	(1,206)	2,275	XXX	P5LFE.
893526 72 3	TRANSCANADA PIPELINES LTD 8.25%.		07/05/2007	ISSUE CALLED at 25.000	352,948.000	8,823,700	0	8,971,938	9,176,648	(204,710)	0	0	(204,710)	0	8,971,938	0	(148,238)	(148,238)	374,090	XXX	P2LFE.
002920 80 9	ABBEY NATL PLC PFD 7.375%	F	09/18/2007	ISSUE CALLED at 25.000	32,000.000	800,000	0	851,200	814,720	36,480	0	0	36,480	0	851,200	0	(51,200)	(51,200)	44,251	XXX	P1LFE.
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					12,334,360	XXX	12,333,446	12,229,687	(165,359)	0	0	(165,359)	0	12,333,088	0	1,272	1,272	530,949	XXX	XXX
6599997.	Total - Preferred Stocks - Part 4					12,338,855	XXX	12,337,501	12,233,742	(165,359)	0	0	(165,359)	0	12,337,143	0	1,712	1,712	531,371	XXX	XXX
6599999.	Total - Preferred Stocks					12,338,855	XXX	12,337,501	12,233,742	(165,359)	0	0	(165,359)	0	12,337,143	0	1,712	1,712	531,371	XXX	XXX
Common Stocks - Banks, Trust and Insurance Companies																					
046265 10 4	ASTORIA FINANCIAL CORP		09/27/2007	NEUBERGER BERMAN	9,000.000	240,110	XXX	225,360	0	0	0	0	0	0	225,360	0	14,750	14,750	4,680	XXX	L
G0450A 10 5	ARCH CAPITAL GROUP LTD		05/21/2007	SMITH BARNEY/SALOMON BR	0.000	0	XXX	16,762	0	0	0	0	0	0	16,762	0	(16,762)	(16,762)	0	XXX	L
6799999.	Total - Common Stocks - Banks, Trust & Insurance Companies					240,110	XXX	242,122	0	0	0	0	0	0	242,122	0	(2,012)	(2,012)	4,680	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
004764 10 6	ACME PACKET INC		08/30/2007	SMITH BARNEY/SALOMON BR	3,686.000	50,411	XXX	50,487	0	0	0	0	0	0	50,487	0	(76)	(76)	0	XXX	L
15133V 20 8	CENTENNIAL COMMUNICATIONS CP		09/19/2007	SMITH BARNEY/SALOMON BR	35,910.000	365,678	XXX	363,584	0	0	0	0	0	0	356,199	0	9,480	9,480	0	XXX	L
17275R 10 2	CISCO SYSTEMS INC		07/13/2007	SMITH BARNEY/SALOMON BR	21,685.000	647,070	XXX	646,213	0	0	0	0	0	0	646,213	0	857	857	0	XXX	L
313400 30 1	FREDDIE MAC		08/16/2007	NEUBERGER BERMAN	10,000.000	606,688	XXX	595,429	0	0	0	0	0	0	595,429	0	11,259	11,259	5,000	XXX	L
49455U 10 0	KINDER MORGAN MANAGMENT LLC		08/20/2007	DIRECT	0.270	12	XXX	14	0	0	0	0	0	0	14	0	(1)	(1)	0	XXX	L
707884 10 2	PENN VIRGINIA RESOURCE PARTNERS		09/27/2007	NEUBERGER BERMAN	2,000.000	53,751	XXX	55,800	0	0	0	0	0	0	55,800	0	(2,049)	(2,049)	1,660	XXX	L
80589M 10 2	SCANA CORP		09/27/2007	NEUBERGER BERMAN	6,000.000	232,145	XXX	229,740	0	0	0	0	0	0	229,740	0	2,405	2,405	2,640	XXX	L
N8501W 10 1	TELE ATLAS NV		09/21/2007	SMITH BARNEY/SALOMON BR	1,108.000	31,888	XXX	31,888	0	0	0	0	0	0	31,888	0	0	0	0	XXX	U
6899999.	Total - Common Stocks - Industrial & Miscellaneous					1,987,644	XXX	1,973,155	0	0	0	0	0	0	1,965,770	0	21,875	21,875	9,300	XXX	XXX
7299997.	Total - Common Stocks - Part 4					2,227,754	XXX	2,215,277	0	0	0	0	0	0	2,207,892	0	19,863	19,863	13,980	XXX	XXX
7299999.	Total - Common Stocks					2,227,754	XXX	2,215,277	0	0	0	0	0	0	2,207,892	0	19,863	19,863	13,980	XXX	XXX
7399999.	Total - Preferred and Common Stocks					14,566,609	XXX	14,552,778	12,233,742	(165,359)	0	0	(165,359)	0	14,545,035	0	21,575	21,575	545,351	XXX	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					489,765,966	XXX	491,585,789	486,158,915	525,991	(812,141)	0	(286,149)	0	488,349,416	0	1,416,550	1,416,550	7,653,617	XXX	XXX

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

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		2.500	272	0	23,759,974	23,262,181	(5,159,170)	XXX
BANK OF AMERICA ILLINOIS	CHICAGO,IL		0.000	0	0	18,913,394	18,054,566	17,208,890	XXX
BANK OF AMERICA, CA	CONCORD,CA		0.000	0	0	(1,646,810)	(1,797,569)	(1,901,547)	XXX
BANK OF AMERICA, TEXAS	DALLAS,TX		0.000	0	0	(1,882,385)	(1,220,168)	95,737	XXX
BANK OF NEW YORK	NEW YORK,NY		0.000	0	0	560,744	521,214	554,266	XXX
BANK ONE	CHICAGO,IL		0.000	0	0	(400)	(500)	408	XXX
BANK ONE	SPRINGFIELD,IL		0.000	0	0	(45,366,492)	(44,700,266)	(56,345,923)	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	(624,523,480)	(540,333,724)	(547,284,701)	XXX
CITIBANK, N.A.	NEW YORK,NY		0.000	0	0	103,580	1,622,408	26,532,664	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	17,657	8,828	17,350	XXX
JP MORGAN, NY	BROOKLYN,NY		0.000	0	0	95,217,205	87,861,608	24,341,380	XXX
KEY BANK OF NEW YORK	ALBANY,NY		0.000	0	0	48,713	75,610	119,134	XXX
MELLON BANK	PITTSBURGH,PA		0.000	0	0	817,891	1,079,664	1,115,280	XXX
NORTHERN TRUST COMPANY	CHICAGO,IL		0.000	0	0	77,184	157,716	234,791	XXX
ROYAL BANK OF CANADA	TORONTO,ON		0.000	0	0	2,877	2,877	0	XXX
ROYAL TRUST	TORONTO,ON		0.000	0	0	15,220	15,220	15,220	XXX
SUNTRUST, FL	ORLANDO,FL		0.000	0	0	610,293	178,210	201,049	XXX
US BANK CORP	LEWINGSTON,MO		0.000	0	0	(4,013)	5,435	(5,045)	XXX
WACHOVIA BANK OF FLORIDA	ORLANDO,FL		0.000	0	0	1,699,697	2,322,647	2,446,885	XXX
WACHOVIA, VA	WASHINGTON,DC		0.000	0	0	5,200	(84,850)	1,100,899	XXX
WELLS FARGO	SAN FRANSIS,CA		0.000	0	0	0	0	0	XXX
0199999. Total Open Depositories		XXX	XXX	272	0	(530,552,079)	(451,947,021)	(535,690,561)	XXX
0399999. Total Cash on Deposit		XXX	XXX	272	0	(530,552,079)	(451,947,021)	(535,690,561)	XXX
0599999. Total Cash		XXX	XXX	272	0	(530,552,079)	(451,947,021)	(535,690,561)	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 "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	(16,952)	0	0	1,106,870
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	(2,639)	0	0	280,477
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	(66,246)	35,000	1	5,869,942
11. Georgia GA	0	0	0	0	(14,991)	0	0	666,445
12. Hawaii HI	0	0	0	0	1,000	0	0	77,142
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	(73,204)	0	0	281,873
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(7,570)	0	0	7,427
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	(413)	0	0	14,564
21. Maryland MD	0	0	0	0	(3,991)	0	0	176,740
22. Massachusetts MA	0	0	0	0	(16,934)	0	0	626,648
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	(37,123)	0	0	797,841
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	(24,471)	0	0	603,382
30. New Hampshire NH	0	0	0	0	(4,175)	0	0	100,600
31. New Jersey NJ	0	0	5,000	1	(45,392)	0	0	14,855
32. New Mexico NM	0	0	0	0	(32,166)	0	0	562,951
33. New York NY	0	0	30,500	14	(110,657)	746,065	23	18,042,267
34. North Carolina NC	0	0	0	0	(482)	0	0	16,336
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	(32,520)	0	0	782,237
37. Oklahoma OK	0	0	0	0	(59)	0	0	1,926
38. Oregon OR	0	0	0	0	(21,325)	0	0	568,888
39. Pennsylvania PA	0	0	188,750	23	(270,951)	2,690,391	113	4,524
40. Rhode Island RI	0	0	0	0	24	0	0	8,474
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	(127)	0	0	4,313
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	(18,433)	0	0	464,851
46. Vermont VT	0	0	0	0	(377)	0	0	12,739
47. Virginia VA	0	0	0	0	(25,492)	0	0	1,002,442
48. Washington WA	0	0	0	0	(4,737)	0	0	111,355
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	(11,006)	0	0	289,948
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	224,250	38	(841,408)	3,471,457	137	32,498,058

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	(135,721)	0	0	2,115,792
4. Arkansas AR	0	0	0	1	(100)	100	1	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	1	(329)	18,000	1	24,389
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	1	(10)	0	0	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	(77,872)	0	0	299,850
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(257,127)	0	0	252,269
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	(5,578)	0	0	137,536
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	5	(201,634)	1,000,750	18	233,305
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	(245)	0	0	5,882
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	7	(500,132)	10	1	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	2	(200)	100	1	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	(642)	0	0	25,233
48. Washington WA	0	0	0	0	(618)	0	0	14,525
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	17	(1,180,207)	1,019,260	25	3,108,781

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	583,158	0	0	120,259
2. Alaska AK	0	0	0	0	(10,610)	0	0	119,067
3. Arizona AZ	0	0	411	1	(44,279)	76,256	3	144,670
4. Arkansas AR	0	0	0	1	28,162	75,000	1	627,468
5. California CA	0	0	219,890	4	(3,357)	210,000	2	3,087,532
6. Colorado CO	0	0	2,877	0	(73,223)	960	1	2,001,195
7. Connecticut CT	0	0	0	3	(76,280)	100,000	1	1,727,577
8. Delaware DE	0	0	0	0	(2,864)	0	0	203,663
9. District of Columbia DC	0	0	0	0	(3,462)	0	0	181,424
10. Florida FL	0	0	0	1	(16,124)	2,025	2	747,805
11. Georgia GA	0	0	0	5	(546,926)	150,100	3	4,307,026
12. Hawaii HI	0	0	0	0	222	0	0	17,111
13. Idaho ID	0	0	0	0	(13,563)	55,000	1	400,998
14. Illinois IL	0	0	0	3	(168,301)	1,820,050	10	3,779,199
15. Indiana IN	0	0	110,000	2	124,334	817,610	10	137,341
16. Iowa IA	0	0	8,096	1	(127,277)	13,198	2	573,152
17. Kansas KS	0	0	0	0	(4,326)	0	0	4,244
18. Kentucky KY	0	0	0	0	(17,546)	0	0	1,118,669
19. Louisiana LA	0	0	0	1	(62,551)	741,025	13	1,592,057
20. Maine ME	0	0	0	0	(2,916)	0	0	102,887
21. Maryland MD	0	0	0	0	(13,064)	0	0	578,561
22. Massachusetts MA	0	0	0	1	(81,719)	25,000	1	2,095,184
23. Michigan MI	0	0	990,201	12	35,438	235,050	5	5,170,445
24. Minnesota MN	0	0	0	0	(26,662)	0	0	573,020
25. Mississippi MS	0	0	0	0	(16,740)	75,000	1	436,134
26. Missouri MO	0	0	150,000	2	(42,676)	500,025	4	1,558,298
27. Montana MT	0	0	271,000	2	(111,232)	100,000	1	274,971
28. Nebraska NE	0	0	0	0	(10,732)	0	0	244,913
29. Nevada NV	0	0	0	2	(115,937)	0	0	146,409
30. New Hampshire NH	0	0	0	2	(28,973)	0	0	420,641
31. New Jersey NJ	0	0	144	1	(57,900)	473,916	6	2,953,189
32. New Mexico NM	0	0	0	1	(47,620)	150,000	2	483,427
33. New York NY	0	0	694,900	15	(145,909)	3,255,352	32	20,608,624
34. North Carolina NC	0	0	160,000	1	36,033	0	0	1,150,492
35. North Dakota ND	0	0	0	0	(1,292)	0	0	69,500
36. Ohio OH	0	0	0	2	(281,258)	0	0	5,081,599
37. Oklahoma OK	0	0	45	1	27,815	34,999	1	212,066
38. Oregon OR	0	0	0	0	(22,106)	0	0	589,743
39. Pennsylvania PA	0	0	175,000	6	(182,282)	1,055,073	16	4,519,440
40. Rhode Island RI	0	0	0	0	1,315	0	0	462,278
41. South Carolina SC	0	0	0	0	(21,270)	75,000	1	554,171
42. South Dakota SD	0	0	0	0	(4,891)	0	0	65,559
43. Tennessee TN	0	0	4,958	3	(101,070)	138,220	3	2,152,422
44. Texas TX	0	0	282,102	4	(400,281)	75,025	2	7,478,888
45. Utah UT	0	0	0	0	39,755	150,000	2	636,692
46. Vermont VT	0	0	48,000	1	36,228	0	0	398,207
47. Virginia VA	0	0	0	0	122,025	325,000	2	116,990
48. Washington WA	0	0	313,226	4	(405,623)	147,822	8	4,715,645
49. West Virginia WV	0	0	0	1	(209,047)	70,000	1	3,972,117
50. Wisconsin WI	0	0	973	3	(63,380)	2,554	1	1,104,033
51. Wyoming WY	0	0	0	0	(12,131)	45,000	1	172,024
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	4,016,822	87	(2,542,915)	10,994,259	139	89,989,025

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	1,778	1,778	0	0	0	0	0	0
12. Hawaii HI	0	0	0	0	4	0	0	284
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	(1,352)	0	0	1,326
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	(74)	0	0	2,725
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	1	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	(78)	0	0	2,971
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	(489)	(3,324)	0	11,763
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	(58)	0	0	2,294
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	1,778	1,778	0	1	(2,048)	(5,829)	1	21,362

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