QUARTERLY STATEMENT

AS OF JUNE 30, 2007

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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
26th day of July, 2007

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

SANDRA M. BACHMAN NOTARY PUBLIC CONNECTICUT

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	11,622,800,901	0	11,622,800,901	11,488,083,475
2. Stocks:				
2.1 Preferred stocks	162,219,640	0	162,219,640	176,798,912
2.2 Common stocks	3,936,506,189	3,886,583	3,932,619,607	3,628,818,456
3. Mortgage loans on real estate:				
3.1 First liens	41,261,337	0	41,261,337	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)	157,997,893	0	157,997,893	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 $.....0 encumbrances)	0	0	0	0
5. Cash ($.....(455,727,445)), cash equivalents ($.....0) and short-term investments ($.....251,480,773)	(204,246,671)	0	(204,246,671)	(214,875,053)
6. Contract loans (including $.....0 premium notes)	546,150	546,150	0	0
7. Other invested assets	896,607,576	16,750,107	879,857,469	838,371,174
8. Receivables for securities	4,187,647	0	4,187,647	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)	16,617,880,661	21,182,839	16,596,697,822	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	141,431,606	0	141,431,606	141,402,371
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	248,487,871	27,476,470	221,011,402	219,051,736
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....17,480,105 earned but unbilled premiums)	893,489,935	6,162,946	887,326,989	850,531,346
13.3 Accrued retrospective premiums	25,150,701	1,014,769	24,135,933	28,439,035
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	1,081,672,379	0	1,081,672,379	1,202,757,408
14.2 Funds held by or deposited with reinsured companies	12,991,055	0	12,991,055	13,042,929
14.3 Other amounts receivable under reinsurance contracts	0	0	0	0
15. Amounts receivable relating to uninsured plans	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon	52,647,514	0	52,647,514	0
16.2 Net deferred tax asset	606,552,756	358,463,615	248,089,141	246,322,366
17. Guaranty funds receivable or on deposit	9,742,538	0	9,742,538	11,313,704
18. Electronic data processing equipment and software	51,034,943	494,461	50,540,483	57,762,096
19. Furniture and equipment, including health care delivery assets ($.....0)	111,899,996	111,899,996	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	0	0	0	306,322,361
22. Health care ($.....0) and other amounts receivable	0	0	0	0
23. Aggregate write-ins for other than invested assets	797,422,957	529,614,647	267,808,310	233,210,699
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23)	20,650,404,913	1,056,309,742	19,594,095,170	19,419,086,591
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
26. TOTALS (Lines 24 and 25)	20,650,404,913	1,056,309,742	19,594,095,170	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	113,952,671	0	113,952,671	111,758,390
2302. Suspense, undistributed payments	75,666,524	0	75,666,524	37,383,851
2303. Equities and deposits in pools and associations	43,460,899	0	43,460,899	51,704,000
2398. Summary of remaining write-ins for Line 23 from overflow page	564,342,863	529,614,647	34,728,216	32,364,458
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	797,422,957	529,614,647	267,808,310	233,210,699

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....665,136,707)	6,645,656,246	6,656,789,915
2.	Reinsurance payable on paid losses and loss adjustment expenses	4,486,281	4,909,693
3.	Loss adjustment expenses	1,526,260,158	1,479,025,259
4.	Commissions payable, contingent commissions and other similar charges	90,412,546	128,442,909
5.	Other expenses (excluding taxes, licenses and fees)	75,004,677	105,084,055
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	93,127,119	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 $.....7,103,076,122 and including warranty reserves of $.....0)	1,739,940,733	1,706,491,064
10.	Advance premium	70,087,417	51,243,948
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	6,214,011	4,819,599
12.	Ceded reinsurance premiums payable (net of ceding commissions)	97,352,554	78,517,691
13.	Funds held by company under reinsurance treaties	211,986,855	222,340,459
14.	Amounts withheld or retained by company for account of others	768,102,611	757,053,578
15.	Remittances and items not allocated	179,745,180	229,414,695
16.	Provision for reinsurance	484,058,782	484,058,782
17.	Net adjustments in assets and liabilities due to foreign exchange rates	(333,537)	(333,537)
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	150,243,149	0
20.	Payable for securities	84,552,623	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	(68,925,128)	(76,241,692)
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	12,157,972,278	12,017,570,231
25.	Protected cell liabilities	0	0
26.	Total liabilities (Lines 24 and 25)	12,157,972,278	12,017,570,231
27.	Aggregate write-ins for special surplus funds	27,683,190	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)	3,683,408,437	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)	7,436,122,892	7,401,516,361
36.	TOTALS	19,594,095,170	19,419,086,591

DETAILS OF WRITE-INS

2301.	Escheat liability	2,145,051	514,497
2302.	Other statutory provisions	1,090,533	1,090,533
2303.	Retroactive reinsurance reserve assumed	573,439	576,658
2398.	Summary of remaining write-ins for Line 23 from overflow page	(72,734,150)	(78,423,380)
2399.	Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	(68,925,128)	(76,241,692)
2701.	Special surplus from retroactive reinsurance	27,683,190	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)	27,683,190	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 $.....947,550,833)	931,827,616	962,360,347	1,937,486,927
1.2 Assumed (written $.....8,906,022,093)	8,729,186,635	8,430,838,941	17,186,735,762
1.3 Ceded (written $.....7,936,296,764)	7,779,684,310	7,599,439,874	15,454,044,412
1.4 Net (written $.....1,917,276,162)	1,881,329,940	1,793,759,415	3,670,178,277
DEDUCTIONS:			
2. Losses incurred (current accident year $.....921,148,386):			
2.1 Direct	456,896,083	511,674,637	1,177,976,044
2.2 Assumed	4,402,984,169	4,611,593,818	8,247,793,271
2.3 Ceded	3,999,031,430	4,237,600,727	7,733,938,027
2.4 Net	860,848,822	885,667,728	1,691,831,288
3. Loss expenses incurred	276,793,964	194,420,185	451,127,195
4. Other underwriting expenses incurred	584,109,488	508,761,229	1,061,117,507
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,721,752,274	1,588,849,142	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)	159,577,667	204,910,273	466,102,287
INVESTMENT INCOME			
9. Net investment income earned	377,820,066	347,200,974	1,069,918,188
10. Net realized capital gains (losses) less capital gains tax of $.....5,686,231	9,620,398	18,311,407	28,994,417
11. Net investment gain (loss) (Lines 9 + 10)	387,440,464	365,512,380	1,098,912,605
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....6,871,279 amount charged off $.....10,384,969)	(3,513,690)	(3,173,546)	(6,485,160)
13. Finance and service charges not included in premiums	9,942,059	9,499,494	19,188,338
14. Aggregate write-ins for miscellaneous income	10,304,577	6,032,900	(1,441,795)
15. Total other income (Lines 12 through 14)	16,732,946	12,358,847	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)	563,751,077	582,781,500	1,576,276,275
17. Dividends to policyholders	1,890,944	2,024,327	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)	561,860,133	580,757,173	1,572,869,039
19. Federal and foreign income taxes incurred	68,152,267	139,951,531	236,517,384
20. Net income (Line 18 minus Line 19) (to Line 22)	493,707,866	440,805,642	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)	493,707,866	440,805,642	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 $.....9,619,615	322,112,697	366,619,141	401,361,552
25. Change in net unrealized foreign exchange capital gain (loss)	(1,032,860)	1,520,584	20,442,408
26. Change in net deferred income tax	17,162,203	20,256,863	(8,392,891)
27. Change in nonadmitted assets	(257,343,373)	(102,633,133)	(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	(540,000,000)	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)	34,606,531	726,569,098	1,461,206,476
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	7,436,122,892	6,666,878,983	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. Retroactive reinsurance gain/loss	5,674,019	1,910,465	3,015,542
1402. Change in COLI cash values	2,664,871	(749,614)	5,176,897
1403. Profit and loss, miscellaneous	2,150,499	4,883,067	6,552,780
1498. Summary of remaining write-ins for Line 14 from overflow page	(184,811)	(11,018)	(16,187,013)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	10,304,577	6,032,900	(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	1,917,983,677	3,707,592,924
2.	Net investment income	401,928,930	1,089,971,209
3.	Miscellaneous income	16,732,946	11,261,383
4.	Total (Lines 1 through 3)	2,336,645,553	4,808,825,517
5.	Benefit and loss related payments	751,269,001	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	885,686,364	1,540,015,903
8.	Dividends paid to policyholders	496,532	4,199,561
9.	Federal and foreign income taxes paid (recovered) net of $....4,324,633 tax on capital gains (losses)	157,966,259	372,002,257
10.	Total (Lines 5 through 9)	1,795,418,156	3,809,236,603
11.	Net cash from operations (Line 4 minus Line 10)	541,227,397	999,588,914
	CASH FROM INVESTMENTS		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,159,450,164	2,328,971,154
	12.2 Stocks	50,171,011	81,880,186
	12.3 Mortgage loans	682,899	47,802,730
	12.4 Real estate	4,720,499	2,615,436
	12.5 Other invested assets	46,877,803	185,673,431
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(1,986)
	12.7 Miscellaneous proceeds	29,296,543	115,393,204
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,291,198,919	2,762,334,155
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,310,764,802	3,539,550,763
	13.2 Stocks	48,736,751	107,965,216
	13.3 Mortgage loans	0	0
	13.4 Real estate	17,184,419	2,285,568
	13.5 Other invested assets	41,816,488	111,053,127
	13.6 Miscellaneous applications	1,666,744	20,410,590
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,420,169,204	3,781,265,265
14.	Net increase (decrease) in contract loans and premium notes	1,547,167	(815,792)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(130,517,452)	(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	540,000,000	120,000,000
	16.6 Other cash provided (applied)	139,918,438	(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)	(400,081,562)	(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)	10,628,382	(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)	(204,246,671)	(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 Company's ultimate parent, The St. Paul Travelers Companies, Inc. changed its name to The Travelers Companies, Inc. (TRV). For an in-depth organization chart see Schedule Y.

(2) 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

Note 11 - Debt

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

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 June 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	5	$ 1,075,654	$ 3,015,973	$ 254,714

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

No significant change.

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

No significant change.

Note 20 - September 11 Events

No significant change.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

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

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

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

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

6.4 By what department or departments?
Connecticut

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount. $.....0

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: $.....26,054,405

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

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

15.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
15.21 Bonds	$.....0	$.....0
15.22 Preferred Stock	$.....0	$.....0
15.23 Common Stock	$.....3,597,870,365	$.....3,876,825,601
15.24 Short-Term Investments	$.....0	$.....0
15.25 Mortgages, Loans or Real Estate	$.....0	$.....0
15.26 All Other	$.....212,554,206	$.....233,107,039
15.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26)	$.....3,810,424,571	$.....4,109,932,640
15.28 Total Investment in Parent included in Lines 15.21 to 15.26 above	$.....0	$.....0

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	3 Chase Metrotech Center, Brooklyn, NY 11245

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Oaktree Capital Management	333 South Grand Ave., Los Angeles, CA 90071
N/A	Shenkman Capital Management	461 Fifth Ave., New York, NY 10017
N/A	Neuberger Berman	605 Third Avenue, 36th Floor, New York, NY 10158

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2
PROPERTY & CASUALTY INTERROGATORIES

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

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [X] No [ ]
   If yes, attach an explanation.
   The company commuted various reinsurance agreements during the period ending June 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	(2,374,040)	(4,338,164)
3.	Cost of acquired	10,922,581	0
4.	Cost of additions to and permanent improvements	6,261,838	2,285,568
5.	Total profit (loss) on sales	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	157,997,893	147,268,439
9.	Total valuation allowance	0	0
10.	Subtotal (Lines 8 plus 9)	157,997,893	147,268,439
11.	Total nonadmitted amounts	0	0
12.	Statement value, current period (Page 2, real estate lines, net admitted assets column)	157,997,893	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	682,899	47,802,730
7.	Amortization of premium	0	0
8.	Increase (decrease) by foreign exchange adjustment	0	0
9.	Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	41,261,337	41,944,236
10.	Total valuation allowance	0	0
11.	Subtotal (Lines 9 plus 10)	41,261,337	41,944,236
12.	Total nonadmitted amounts	0	0
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column)	41,261,337	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	41,816,488	91,048,849
3.	Accrual of discount	(0)	0
4.	Increase (decrease) by adjustment	45,094,138	17,557,321
5.	Total profit (loss) on sale	1,287,263	9,447,386
6.	Amounts paid on account or in full during the period	46,877,803	185,673,431
7.	Amortization of premium	93,023	185,851
8.	Increase (decrease) by foreign exchange adjustment	(1,031,490)	15,804,726
9.	Book adjusted/carrying value of long-term invested assets at end of current period	896,607,576	856,412,005
10.	Total valuation allowance	0	0
11.	Subtotal (Lines 9 plus 10)	896,607,576	856,412,005
12.	Total nonadmitted amounts	16,750,107	18,040,831
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)	879,857,469	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	1,359,501,553	3,647,515,979
3.	Accrual of discount	1,312,053	12,373,889
4.	Increase (decrease) by adjustment	277,909,867	385,512,029
5.	Increase (decrease) by foreign exchange adjustment	103,035	(8,682,262)
6.	Total profit (loss) on disposal	22,036,872	25,413,512
7.	Consideration for bonds and stocks disposed of	1,209,621,175	2,410,851,340
8.	Amortization of premium	23,681,699	48,096,139
9.	Book/adjusted carrying value, current period	15,721,526,730	15,293,966,224
10.	Total valuation allowance	0	0
11.	Subtotal (Lines 9 plus 10)	15,721,526,730	15,293,966,224
12.	Total nonadmitted amounts	3,886,583	265,379
13.	Statement value	15,717,640,148	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	10,257,607,160	32,130,275,458	31,987,000,167	(4,892,777)	10,257,607,160	10,395,989,674	0	10,371,248,317
2. Class 2	672,991,601	32,529,453	38,909,765	3,311,364	672,991,601	669,922,653	0	673,266,774
3. Class 3	228,364,265	43,732,739	15,232,326	3,620,939	228,364,265	260,485,617	0	236,704,524
4. Class 4	458,932,604	66,945,902	50,570,253	(18,089,180)	458,932,604	457,219,073	0	443,254,110
5. Class 5	80,705,395	24,426,278	21,865,716	7,203,424	80,705,395	90,469,380	0	64,322,453
6. Class 6	10,017,739	0	92,191	(9,730,271)	10,017,739	195,277	0	1,701,497
7. Total Bonds	11,708,618,764	32,297,909,830	32,113,670,418	(18,576,501)	11,708,618,764	11,874,281,674	0	11,790,497,676
PREFERRED STOCK								
8. Class 1	59,145,764	997,060	2,526,437	(755,308)	59,145,764	56,861,079	0	62,508,354
9. Class 2	74,842,261	10,409,500	14,834,219	(2,313,463)	74,842,261	68,104,079	0	76,197,592
10. Class 3	12,466,167	527,427	127,059	736,610	12,466,167	13,603,145	0	27,771,727
11. Class 4	24,377,422	354,254	1,767,976	262,705	24,377,422	23,226,405	0	6,505,123
12. Class 5	992,252	60,382	624,540	(3,162)	992,252	424,932	0	3,816,117
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	171,823,866	12,348,623	19,880,231	(2,072,618)	171,823,866	162,219,640	0	176,798,913
15. Total Bonds and Preferred Stock	11,880,442,630	32,310,258,453	32,133,550,649	(20,649,119)	11,880,442,630	12,036,501,314	0	11,967,296,589

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
8299999. Totals	251,480,773	XXX	251,462,154	141,555	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	58,492,842,143	142,439,320,531
3. Increase (decrease) by adjustment	34,431	(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	58,535,832,301	142,453,896,439
7. Book/adjusted carrying value, current period	251,480,773	294,436,501
8. Total valuation allowance	0	0
9. Subtotal (Lines 7 plus 8)	251,480,773	294,436,501
10. Total nonadmitted amounts	0	0
11. Statement value (Lines 9 minus 10)	251,480,773	294,436,501
12. Income collected during period	11,654,971	28,175,787
13. Income earned during period	11,618,750	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	ENGLAND	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	14,057,592	11,708,374	3,910,745	13,419,826	37,838,193	41,517,960
2. Alaska AK	YES	266,704	240,777	347,043	488,553	3,782,177	6,548,282
3. Arizona AZ	YES	15,605,677	15,703,017	2,607,497	4,117,202	52,844,186	46,823,806
4. Arkansas AR	YES	14,865,715	11,711,632	10,064,181	3,772,939	64,915,618	36,971,540
5. California CA	YES	1,135,622	(378,199)	14,846,502	7,404,654	152,003,372	193,227,394
6. Colorado CO	YES	26,182,672	27,770,098	9,026,469	7,104,337	93,050,871	85,585,023
7. Connecticut CT	YES	20,106,970	22,395,257	12,749,029	23,285,550	169,726,137	202,804,520
8. Delaware DE	YES	7,551,254	10,186,283	3,120,613	3,143,346	35,795,900	36,405,243
9. District of Columbia DC	YES	12,972,516	11,300,301	2,130,721	2,758,806	40,575,674	37,275,420
10. Florida FL	YES	31,208,298	34,397,256	17,517,642	35,994,123	278,764,551	340,908,775
11. Georgia GA	YES	23,477,390	24,140,297	9,007,706	14,300,952	76,485,488	87,116,987
12. Hawaii HI	YES	3,950,691	2,164,932	539,666	931,179	11,511,408	11,115,652
13. Idaho ID	YES	3,890,866	3,257,144	1,016,104	2,288,107	10,295,684	7,984,819
14. Illinois IL	YES	57,831,894	53,923,561	35,759,407	33,195,632	335,015,446	324,896,415
15. Indiana IN	YES	22,232,020	20,693,246	7,934,445	9,657,841	52,000,060	50,746,345
16. Iowa IA	YES	8,306,560	9,477,191	4,015,278	6,968,577	48,780,154	50,565,932
17. Kansas KS	YES	26,572,588	26,509,553	12,872,958	6,925,703	61,915,597	44,711,082
18. Kentucky KY	YES	9,578,299	6,851,352	3,808,802	2,013,889	27,379,591	28,429,857
19. Louisiana LA	YES	7,534,015	7,081,109	30,712,434	79,790,107	59,683,946	176,880,495
20. Maine ME	YES	2,027,719	1,958,479	710,665	497,144	7,173,852	6,967,960
21. Maryland MD	YES	27,499,975	27,133,784	11,953,293	15,691,980	73,615,863	70,117,348
22. Massachusetts MA	YES	60,832,793	81,243,413	33,362,429	39,243,556	285,567,668	288,353,163
23. Michigan MI	YES	16,631,096	14,799,188	10,101,240	9,219,284	114,416,999	112,260,118
24. Minnesota MN	YES	10,032,067	9,225,731	2,261,600	4,042,125	56,497,011	74,512,438
25. Mississippi MS	YES	13,476,307	10,447,108	8,211,212	18,159,147	54,146,261	83,114,020
26. Missouri MO	YES	15,915,731	16,390,425	13,921,668	11,825,389	85,914,597	83,953,884
27. Montana MT	YES	4,879,136	3,795,559	1,904,262	2,229,167	13,728,978	11,706,716
28. Nebraska NE	YES	13,112,718	17,244,970	5,927,230	5,336,697	61,633,321	56,326,274
29. Nevada NV	YES	17,451,169	16,872,380	6,690,137	6,490,962	42,974,973	53,279,847
30. New Hampshire NH	YES	12,370,056	22,098,599	2,908,118	3,931,451	56,010,569	56,808,192
31. New Jersey NJ	YES	57,569,760	77,074,597	35,983,213	38,861,055	370,916,323	319,758,496
32. New Mexico NM	YES	4,318,602	3,574,357	1,831,564	1,313,189	23,178,067	21,646,358
33. New York NY	YES	78,513,754	103,704,148	357,155,742	193,187,261	841,619,273	1,071,953,416
34. North Carolina NC	YES	56,018,979	58,242,059	22,505,346	22,318,756	149,904,801	146,056,654
35. North Dakota ND	YES	950,163	895,246	139,095	557,990	1,881,868	2,371,539
36. Ohio OH	YES	16,659,117	15,529,207	12,701,494	46,421,612	101,690,415	101,176,940
37. Oklahoma OK	YES	7,378,317	7,787,917	5,805,432	2,643,527	25,511,160	16,971,409
38. Oregon OR	YES	5,979,412	4,345,334	2,516,857	982,247	22,097,463	26,240,985
39. Pennsylvania PA	YES	49,790,590	49,579,355	25,054,428	24,589,553	326,766,633	314,467,230
40. Rhode Island RI	YES	4,497,577	5,785,230	1,831,163	2,373,169	27,379,232	32,351,987
41. South Carolina SC	YES	15,773,291	9,980,385	2,602,921	2,809,769	38,096,666	38,575,587
42. South Dakota SD	YES	1,218,383	1,009,783	2,904,237	3,656,404	10,564,149	18,901,091
43. Tennessee TN	YES	28,354,142	26,785,617	7,899,615	6,423,605	88,770,438	76,195,300
44. Texas TX	YES	45,257,408	33,896,305	18,186,193	24,129,144	328,176,154	290,916,060
45. Utah UT	YES	5,912,433	5,874,032	1,317,685	1,756,651	15,246,218	16,389,888
46. Vermont VT	YES	3,888,360	5,504,361	2,098,380	2,567,643	22,885,627	19,872,742
47. Virginia VA	YES	35,970,263	49,459,046	12,964,001	13,282,355	123,257,173	112,859,603
48. Washington WA	YES	12,394,394	14,294,184	7,344,892	13,162,830	48,569,876	65,571,568
49. West Virginia WV	YES	3,783,950	3,873,612	1,838,553	1,624,625	54,372,054	57,501,354
50. Wisconsin WI	YES	9,612,048	8,579,899	7,465,908	1,103,641	30,202,672	22,211,920
51. Wyoming WY	YES	1,633,698	1,337,364	329,282	641,793	5,887,456	5,968,429
52. American Samoa AS	NO	0	0	0	0	0	0
53. Guam GU	YES	119	17,144	2,972	(2,267)	17,647	0
54. Puerto Rico PR	YES	531,768	549,514	74,374	51,395	442,647	510,987
55. US Virgin Islands VI	YES	35,746	2,500	0	0	19,351	2
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	(47,550)	8,292	(134,119)	1,937,558	5,589,523	5,943,242
59. Totals	(a) 54	947,550,833	1,008,032,307	810,358,326	780,607,736	5,127,087,030	5,492,328,296
DETAILS OF WRITE-INS							
5801. Other Alien Combined	XXX	(47,550)	8,292	(134,119)	1,937,558	5,589,523	5,943,242
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	(47,550)	8,292	(134,119)	1,937,558	5,589,523	5,943,242

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

NOTE - CALIFORNIA: ADMITTED REINSURER

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

PART 1 – ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860
… St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690
… … St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659
… … St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301
… … St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276
… … Seaboard Surety Company (22535)*	New York	13-5379820
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819
… … Athena Assurance Company (41769) *	Minnesota	41-1435765
… … St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766
… … Northbrook Holdings, Inc.	Delaware	51-0375653
… … … Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370
… … … St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404
… … Discover Specialty Insurance Company (10213) *	Illinois	52-1925132
… … Unionamerica Holdings, Ltd.	United Kingdom	
… … … Unionamerica Acquisition Company, Ltd.	United Kingdom	
… … … … Unionamerica Insurance Company, Ltd. *	United Kingdom	
… … … … Unionamerica Combined Investment Co., Ltd.	United Kingdom	
… … … … … Jago Dedicated, Ltd. (88.9%)	United Kingdom	
… … … … … … Jago Capital Limited	United Kingdom	
… … … … … … … Lloyds Syndicate 205 *	United Kingdom	
… … MMedica Insurance Company, Ltd. *	Ireland	
… … Captiva, Ltd. (81.1%) *	Bermuda	98-0170615
… … United States Fidelity and Guaranty Company (25887) *	Maryland	52-0515280
… … … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768
… … … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525
… … … Discover Re Managers, Inc.	Delaware	06-1288492
… … … … Discover Reinsurance Company (44440) *	Indiana	06-1313745
… … … … Discovery Managers, Ltd.	Connecticut	06-1273933
… … Chandler AZ Properties, LLC	Delaware	41-0406690
… USF&G Financial Services Corporation	Maryland	52-1386957
… Mountain Ridge Insurance Company (10950) *	Vermont	52-1957776
… St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264
… … St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036
… … St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704
… St. Paul Reinsurance Company Limited *	United Kingdom	
… St. Paul Travelers Insurance Company Limited *	United Kingdom	
… F&G U.K. Underwriters Limited	United Kingdom	
… … Lloyds Syndicate 5000 (40%) *	United Kingdom	
… Aprilgrange Limited	United Kingdom	
… … Lloyds Syndicate 5000 (60%) *	United Kingdom	
… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … TPC Investments Inc.	Connecticut	06-1534005
… … … … TPC UK Investments LLC	United Kingdom	
… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … … Travelers (Bermuda) Limited *	Bermuda	98-0190863
… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … … Travelers Guarantee Company of Canada*	Canada	
… … … … … Coronation Insurance Company, Ltd. *	Canada	
… … … … TCS European Investments Inc.	Connecticut	06-1549972
… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … Travelers PC Fund Investments, Inc.	Connecticut	06-1514468
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … First Trenton Indemnity Company (29930) *	New Jersey	22-3129711
… … … … … Travelers Auto Insurance Co. of New Jersey (10785) *	New Jersey	22-3499393
… … … … Atlantic Insurance Company (22209) *	Texas	75-6013587
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
… … … … … Gulf Underwriting Holdings Limited	United Kingdom	
… … … … … … Gulf Underwriting Limited *	United Kingdom	
… … … … … Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
… … … … The Northland Company	Minnesota	41-0588627
… … … … … Commercial Guaranty Casualty Insurance Company (21296) *	Indiana	35-0293730
… … … … … … Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
… … … … … Jupiter Holdings, Inc.	Minnesota	41-1769846
… … … … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … … … American Equity Specialty Insurance Company (10819) *	California	86-0868106
… … … … … … Northland Insurance Company (24015) *	Minnesota	41-6009967
… … … … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … … … Northland Casualty Company (24031) *	Minnesota	94-6051964
… … … … Travelers Indemnity UK Investments, LLC	Connecticut	06-1591454
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … Constitution State Services, LLC	Connecticut	06-1501229
… … … … The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
… … … … TINDY RE Investments, Inc.	Connecticut	06-1575463
… … … … TINDY Foreign, Inc.	Connecticut	20-4403403
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … The Travelers Marine Corporation	California	94-0338230

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

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	80,335,805	37,385,247	46.5	44.8
2. Allied lines	57,809,806	22,417,343	38.8	102.0
3. Farmowners multiple peril	7,575,897	2,671,988	35.3	24.6
4. Homeowners multiple peril	34,415,693	3,618,531	10.5	38.8
5. Commercial multiple peril	138,104,521	32,502,896	23.5	45.0
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	(2,222)	434,217	(19,538.1)	(22,858.7)
9. Inland marine	22,109,339	7,497,082	33.9	13.4
10. Financial guaranty	269,031	0	0.0	0.0
11.1. Medical malpractice-occurrence	0	(94,313)	0.0	0.0
11.2. Medical malpractice-claims made	1,778	(659,470)	(37,090.5)	(213.5)
12. Earthquake	13,958,828	4,318,758	30.9	(53.0)
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	22,564.1
16. Workers' compensation	281,368,908	215,930,152	76.7	71.9
17.1 Other liability-occurrence	138,231,802	76,198,232	55.1	72.7
17.2 Other liability-claims made	106,699	886,554	830.9	(1,687.4)
18.1 Products liability-occurrence	2,347,691	(9,507,169)	(405.0)	(448.4)
18.2 Products liability-claims made	(2,036)	1,017	(50.0)	(528.5)
19.1, 19.2 Private passenger auto liability	46,963,900	26,255,342	55.9	67.1
19.3, 19.4 Commercial auto liability	61,243,077	19,984,078	32.6	43.1
21. Auto physical damage	38,128,450	16,510,835	43.3	41.8
22. Aircraft (all perils)	0	135,023	0.0	(38,904.2)
23. Fidelity	356,512	(76,517)	(21.5)	100.5
24. Surety	2,632,858	2,536,073	96.3	85.8
26. Burglary and theft	7,578	13,267	175.1	(31.0)
27. Boiler and machinery	5,863,702	(2,063,083)	(35.2)	24.1
28. Credit	0	0	0.0	0.0
29. International	0	0	0.0	0.0
30. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business	0	0	0.0	0.0
34. Totals	931,827,616	456,896,083	49.0	53.2
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	47,712,049	81,799,206	83,204,258
2. Allied lines	36,267,214	60,123,377	59,845,361
3. Farmowners multiple peril	4,877,875	8,724,575	7,587,423
4. Homeowners multiple peril	18,760,988	32,991,197	32,763,099
5. Commercial multiple peril	68,394,356	137,547,637	145,493,101
6. Mortgage guaranty	0	0	0
8. Ocean marine	3,835	(2,491)	4,656
9. Inland marine	10,995,379	19,042,617	16,975,102
10. Financial guaranty	74,903	215,920	70,650
11.1. Medical malpractice-occurrence	0	0	0
11.2. Medical malpractice-claims made	1,778	1,778	275,961
12. Earthquake	8,815,714	14,258,344	14,690,817
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	128,612,645	283,733,641	311,700,403
17.1. Other liability-occurrence	75,609,259	154,401,324	136,915,840
17.2. Other liability-claims made	(34,313)	20,602	575,147
18.1. Products liability-occurrence	2,367,378	3,808,438	1,565,512
18.2. Products liability-claims made	(5)	(2,048)	1,767
19.1, 19.2 Private passenger auto liability	21,410,371	42,877,722	55,855,932
19.3, 19.4 Commercial auto liability	30,913,653	64,437,128	84,851,616
21. Auto physical damage	18,051,603	36,037,155	46,922,487
22. Aircraft (all perils)	0	0	1,973
23. Fidelity	9,627	2,031	(119,262)
24. Surety	1,286,577	2,177,140	3,197,160
26. Burglary and theft	450	4,458	(6,102)
27. Boiler and machinery	3,042,785	5,351,081	5,658,258
28. Credit	0	0	0
29. International	0	0	0
30. Reinsurance-nonproportional assumed property	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business	0	0	0
34. Totals	477,174,121	947,550,833	1,008,032,307
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	373,941	50,084	424,024	2,286,754	37,988	2,945,872	5,270,614	122,643	(57,170)	65,473
2. 2005	351,381	725,468	1,076,850	99,568	12,978	112,546	269,497	22,412	640,157	932,066	17,684	(49,921)	(32,238)
3. Subtotals 2005 + Prior	2,889,433	3,816,582	6,706,016	473,509	63,062	536,570	2,556,251	60,400	3,586,029	6,202,680	140,326	(107,092)	33,235
4. 2006	412,936	1,016,864	1,429,800	210,977	43,304	254,282	323,419	36,249	796,899	1,156,567	121,460	(140,411)	(18,951)
5. Subtotals 2006 + Prior	3,302,370	4,833,446	8,135,815	684,486	106,366	790,852	2,879,670	96,650	4,382,927	7,359,247	261,786	(247,503)	14,284
6. 2007	XXX	XXX	XXX	XXX	310,690	310,690	XXX	231,366	581,304	812,670	XXX	XXX	XXX
7. Totals	3,302,370	4,833,446	8,135,815	684,486	417,056	1,101,542	2,879,670	328,016	4,964,231	8,171,917	261,786	(247,503)	14,284
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. 7.9 %	2. (5.1)%	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	31,033,246	0	31,033,246	22,844,926
2305. State surcharges receivable	4,898,516	0	4,898,516	4,495,047
2306. Ceded deposit asset	1,759,266	0	1,759,266	1,986,140
2307. Due from unaffiliated companies	1,568,840	0	1,568,840	0
2308. Other assets nonadmitted	515,858,789	515,858,789	0	0
2309. Other assets	(150,000)	0	(150,000)	(150,000)
2310. Assumed reinsurance receivable and payable	(532,748)	0	(532,748)	(387,614)
2311. Performance guarantees receivable	(627,757)	0	(627,757)	(1,450,055)
2312. Amounts receivable under high deductible policies	10,534,711	13,755,858	(3,221,147)	5,026,013
2397. Summary of remaining write-ins for Line 23	564,342,863	529,614,647	34,728,216	32,364,458

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Other liabilities	514,923	124,638
2305. Federal excise tax-reins contracts	105,774	103,112
2306. Unpaid electronic data processing equipment	77,256	100,742
2307. Retrospective premium reserve	0	1,168,771
2308. Undistributed salaries	(3,610,137)	(187,952)
2309. Retroactive reinsurance reserve ceded	(69,821,966)	(79,732,692)
2397. Summary of remaining write-ins for Line 23	(72,734,150)	(78,423,380)

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	(184,811)	(11,018)	(16,187,013)
1497. Summary of remaining write-ins for Line 14	(184,811)	(11,018)	(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

NONE

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	9	10	11	12	13	14	15	16	17
	2	3														
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Amounts Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Sold																
Ridgeview Plaza 4600 Fuler Street-office...	Irving	TX	06/28/2007	TR Atrium LP	8,467,942	3,762,974	(125,670)	0	0	3,637,304	4,276,879	0	639,574	639,574	0	306,662
0199999. Totals					8,467,942	3,762,974	(125,670)	0	0	3,637,304	4,276,879	0	639,574	639,574	0	306,662
9999999. Totals					8,467,942	3,762,974	(125,670)	0	0	3,637,304	4,276,879	0	639,574	639,574	0	306,662

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 Common Stocks - Unaffiliated															
	Abry Partners IV, L.P.	Boston	MA	Direct		01/02/2001	3	20,920	0	20,920	20,920	0	0	0	0.3
	Advanced Technology Ventures VII, L.P.	Waltham	MA	Direct		07/11/2001	1	90,450	0	90,450	90,450	0	0	0	0.2
	American Securities Partners III, L.P.	New York	NY	Direct		08/22/2001	3	23,321	0	23,321	23,321	0	0	0	1.0
	Apax France VI	Paris	FR	Direct		08/23/2000	3	94,544	0	94,544	94,544	0	0	0	0.2
	Blackstone Capital Partners III Merchant Banking	New York	NY	Direct		11/03/1997	3	2,106	0	2,106	2,106	0	0	0	0.3
	Blackstone Communication Partners I, L.P.	New York	NY	Direct		08/29/2000	3	10,197	0	10,197	10,197	0	0	0	0.1
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Direct		01/16/2002	3	23,243	0	23,243	23,243	0	0	0	1.6
	Carmel Global Software Fund L.P.	New York	NY	Direct		05/05/2000	1	600,000	0	600,000	600,000	0	0	0	8.8
	Charles River Partnership XI, LP	Waltham	MA	Direct		02/12/2001	1	26,283	0	26,283	26,283	0	0	0	0.3
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Direct		07/05/2000	1	56,924	0	56,924	56,924	0	0	0	1.4
	ComVentures V, L.P., a Delaware limited partners	Palo Alto	CA	Direct		10/16/2000	1	60,000	0	60,000	60,000	0	0	0	0.4
	Cortec Group Fund IV, L.P.	New York	NY	Direct		04/20/2006	3	3,418,673	0	3,418,673	3,418,673	0	0	0	1.0
	Cypress Merchant Banking Partners L.P.	New York	NY	Direct		02/28/1996	3	163	0	163	163	0	0	0	0.9
	Essex Woodlands Health Ventures Fund V, L.P.	The Woodlands	TX	Direct		04/20/2001	1	63,530	0	63,530	63,530	0	0	0	1.1
	GMT Communications Partners II	London	GB	Direct		02/28/2000	3	132,743	0	132,743	132,743	0	0	0	0.4
	GP Capital Partners II, LP	Sao Paulo	BR	Direct		05/08/1997	3	29,865	0	29,865	29,865	0	0	0	1.7
	Ignition Venture Partners II, L.P.	Bellevue	WA	Direct		08/09/2001	1	300,015	0	300,015	300,015	0	0	0	1.2
	KKR 1996 Fund L.P.	New York	NY	Direct		02/23/1997	3	3,587	0	3,587	3,587	0	0	0	0.2
	Menlo Ventures IX, L.P.	Menlo Park	CA	Direct		01/03/2001	1	266,667	0	266,667	266,667	0	0	0	0.3
	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
	Pacven Walden Ventures V, L.P., a Cayman Islar	San Francisco	CA	Direct		06/27/2001	1	60,225	0	60,225	60,225	0	0	0	0.4
	Prospect Venture Partners II, L.P.	Palo Alto	CA	Direct		07/10/2001	1	50,000	0	50,000	50,000	0	0	0	0.5
	Redpoint Ventures II, L.P.	Menlo Park	CA	Direct		11/07/2000	1	50,000	0	50,000	50,000	0	0	0	0.3
	RRE Ventures III-A, L.P.	New York	NY	Direct		07/06/2001	1	58,574	0	58,574	58,574	0	0	0	3.4
	SKM Equity Fund III, L.P.	Stamford	CT	Direct		02/01/2000	3	7,589	0	7,589	7,589	0	0	0	0.8
	SPC Partners II, L.P.	San Francisco	CA	Direct		08/07/2000	3	37,693	0	37,693	37,693	0	0	0	4.0
	The 2000 Riverside Capital Appreciation Fund, L.	New York	NY	Direct		02/28/2001	3	41,591	0	41,591	41,591	0	0	0	0.8
	Thomas H. Lee Equity Fund V, L.P.	Boston	MA	Direct		08/15/2000	3	39,488	0	39,488	39,488	0	0	0	0.3
	Three Cities Fund III, L.P.	New York	NY	Direct		12/14/1999	3	9,021	0	9,021	9,021	0	0	0	1.6
	Trivest Fund III, L.P.	Miami	FL	Direct		06/28/2000	3	896,092	0	896,092	896,092	0	0	0	3.8
	TVG Asian Communications Fund II, L.P.	George Town	KY	Direct		06/09/2000	1	45,825	0	45,825	45,825	0	0	0	0.3
	US Venture Partners VIII, L.P.	Menlo Park	CA	Direct		05/07/2001	1	142,942	0	142,942	142,942	0	0	0	0.6
	Vestar Capital Partners IV, L.P.	New York	NY	Direct		12/15/1999	3	79,453	0	79,453	79,453	0	0	0	0.2
	Voyager Capital Fund II-A, L.P., a Delaware limite	Menlo Park	CA	Direct		03/03/2000	1	95,295	0	95,295	95,295	0	0	0	1.9
	Wayzata Opportunities Fund, LLC	Wayzata	MN	Direct		02/22/2006	0	1,380,000	0	1,380,000	1,380,000	0	0	0	0.9
	Wicks Communications & Media Partners, L.P.	New York	NY	Direct		12/16/1999	3	26,802	0	26,802	26,802	0	0	0	0.5
	Willis Stein & Partners III, L.P.	Chicago	IL	Direct		11/21/2000	3	108,475	0	108,475	108,475	0	0	0	0.8
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								8,418,963	0	8,418,963	8,418,963	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	540,728	0	540,728	540,728	0	0	0	1.2
	Blackstone Real Estate Partnership III LP	New York	NY	Direct		09/30/1999	0	3,089	0	3,089	3,089	0	0	0	0.5
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								543,817	0	543,817	543,817	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated															

SCHEDULE BA - PART 1

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4							Book/Adjusted Carrying Value Less			Increase (Decrease) by	Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Amount of Encumbrances	Encumbrances	Fair Value	Increase (Decrease) by Adjustment	Foreign Exchange Adjustment	Additional Investment	Percentage of Ownership
	Avenue Asia Special Situations Fund IV, L.P.	New York	NY	Direct		06/21/2006	0	1,200,000	0	1,200,000	1,200,000	0	0	0	0.1
	Cerberus Institutional Partners, L.P.	New York	NY	Direct		10/05/2001	0	1,650,000	0	1,650,000	1,650,000	0	0	0	1.5
	Cerberus Institutional Partners,L.P. (Series Four)	New York	NY	Direct		11/09/2006	0	3,300,000	0	3,300,000	3,300,000	0	0	0	0.0
	Encap Energy Capital Fund V, L.P.	Houston	TX	Direct		08/23/2004	0	311,521	0	311,521	311,521	0	0	0	1.1
	Natural Gas Partners VI, L.P.	Greenwich	CT	Direct		05/10/2000	0	12,262	0	12,262	12,262	0	0	0	2.2
	Natural Gas Partners VIII, L.P.	Irving	TX	Direct		11/30/2005	0	2,582,673	0	2,582,673	2,582,673	0	0	0	0.7
	Newport Global Opportunities Fund LP	Woodlands	TX	Direct		04/12/2006	0	3,040,872	0	3,040,872	3,040,872	0	0	0	5.1
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								12,097,328	0	12,097,328	12,097,328	0	0	0	XXX
3999999. Subtotal - Unaffiliated								21,060,108	0	21,060,108	21,060,108	0	0	0	XXX
4199999. Totals								21,060,108	0	21,060,108	21,060,108	0	0	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4			Book/Adjusted Carrying Value Less		Increase (Decrease) by	Book/Adjusted Carrying Value Less		Foreign Exchange			
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Foreign Exchange Adjustment	Encumbrances on Disposal	Consideration Received	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														
	GSC European Mezzanine Fund, L.P.	Florham Park	NJ	Distribution	11/21/2000	8,177,028	0	0	8,177,028	8,177,028	0	0	0	0
	GSC European Mezzanine Parallel Investors, L.P	Florham Park	NJ	Distribution	03/30/2001	0	0	0	0	30,061	30,061	0	30,061	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated						8,177,028	0	0	8,177,028	8,207,089	30,061	0	30,061	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	28,044	0	0	28,044	28,044	0	0	0	0
	Apax France VI	Paris	FR	Distribution	08/23/2000	0	0	0	0	114,555	114,555	0	114,555	0
	Alta Communications VIII, L.P.	Boston	MA	Distribution	03/02/2000	411,990	0	0	411,990	411,990	0	0	0	0
	American Securities Partners III, L.P.	New York	NY	Distribution	08/22/2001	937	0	0	937	937	0	0	0	0
	Apax Globis Japan Fund, L.P.	New York	NY	Distribution	04/14/2000	136,863	0	0	136,863	126,977	(9,885)	0	(9,885)	0
	Blum Strategic Partners II, L.P.	San Francisco	CA	Distribution	07/18/2001	254,762	0	0	254,762	254,762	0	0	0	0
	Citi-Europe Co-Invest, L.P.	New York	NY	Distribution	08/31/2001	3,885,680	0	0	3,885,680	3,885,680	0	0	0	0
	Constellation Venture Capital II, L.P.	New York	NY	Distribution	05/15/2000	39,696	0	0	39,696	39,696	0	0	0	0
	Cortec Group Fund IV, L.P.	New York	NY	Distribution	04/20/2006	970,369	0	0	970,369	970,369	0	0	0	0
	Cypress Merchant Banking Partners L.P.	New York	NY	Distribution	02/28/1996	46,513	0	0	46,513	46,513	0	0	0	0
	Delphi Ventures III, L.P.	Menlo Park	CA	Distribution	05/16/1995	3,627	0	0	3,627	3,627	0	0	0	0
	EQT Northern Europe US no. 1 L.P.	Stockholm	SE	Distribution	07/06/2001	156,496	0	0	156,496	248,168	91,672	0	91,672	0
	Euclid Partners IV, L.P.	New York	NY	Distribution	12/22/1994	306,435	0	0	306,435	306,435	0	0	0	0
	Exxel Capital Partners VI, L.P.	George Town	KY	Distribution	09/25/2000	25,874	0	0	25,874	25,874	0	0	0	0
	Focus Ventures II, L.P., a Delaware Limited Partn	Palo Alto	CA	Distribution	05/25/2000	39,714	0	0	39,714	39,714	0	0	0	0
	GMT Communications Partners II	London	GB	Distribution	02/28/2000	82,495	0	0	82,495	91,355	8,861	0	8,861	0
	GP Capital Partners II, LP	Sao Paulo	BR	Distribution	05/08/1997	3,077,425	0	0	3,077,425	3,077,425	0	0	0	0
	Hellman & Friedman Capital Partners IV, L.P.	San Francisco	CA	Distribution	04/28/2000	2,283,916	0	0	2,283,916	2,283,916	0	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4			Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired									
	Kelso Investment Associates V, L.P.	New York	NY	Distribution	01/26/1994	320,896	0	0	320,896	320,896	0	0	0	0
	KKR 1996 Fund L.P.	New York	NY	Distribution	02/23/1997	706,939	0	0	706,939	706,939	0	0	0	0
	KRG Capital Fund II, L.P.	Denver	CO	Distribution	11/13/2001	25,281	0	0	25,281	25,281	0	0	0	0
	Landmark Equity Partners II, L.P.	Simsbury	CT	Distribution	01/27/1992	10,784	0	0	10,784	10,784	0	0	0	0
	Mobius Technology Ventures VI, L.P.	Palo Alto	CA	Distribution	05/09/2000	23,204	0	0	23,204	23,204	0	0	0	0
	New Enterprise Associates 10, Limited Partnershi	Baltimore	MD	Distribution	02/06/2001	78,303	0	0	78,303	78,303	0	0	0	0
	Oak Investment Partners X, Limited Partnership.	Westport	CT	Distribution	01/18/2001	25,795	0	0	25,795	25,795	0	0	0	0
	OCM/GFI Power Opportunities Fund, L.P.	Los Angeles	CA	Distribution	05/02/2000	320,641	0	0	320,641	320,641	0	0	0	0
	Providence Equity Partners IV L.P.	Providence	RI	Distribution	11/27/2000	581,242	0	0	581,242	581,242	0	0	0	0
	Sentinel Capital Partners, L.P.	New York	NY	Distribution	12/21/1995	57,883	0	0	57,883	57,883	0	0	0	0
	SPC Partners II, L.P.	San Francisco	CA	Distribution	08/07/2000	24,370	0	0	24,370	24,370	0	0	0	0
	Spectrum Equity Investors IV, L.P.	Menlo Park	CA	Distribution	06/30/2000	1,015	0	0	1,015	1,015	0	0	0	0
	Summit Ventures VI-A, L.P.	Boston	MA	Distribution	03/23/2001	395,370	0	0	395,370	395,370	0	0	0	0
	The 2000 Riverside Capital Appreciation Fund, L.	New York	NY	Distribution	02/28/2001	74,714	0	0	74,714	74,714	0	0	0	0
	Thomas H. Lee Equity Fund V, L.P.	Boston	MA	Distribution	08/15/2000	252,935	0	0	252,935	252,935	0	0	0	0
	TVG Asian Communications Fund II, L.P.	George Town	KY	Distribution	06/09/2000	214,738	0	0	214,738	214,738	0	0	0	0
	US Venture Partners VII, L.P.	Menlo Park	CA	Distribution	02/07/2000	11,804	0	0	11,804	11,804	0	0	0	0
	Venturion Financial Services Fund, L.P.	New York	NY	Distribution	06/16/2000	98,200	0	0	98,200	98,200	0	0	0	0
	Vestar Capital Partners IV, L.P.	New York	NY	Distribution	12/15/1999	388,019	0	0	388,019	388,019	0	0	0	0
	WaterView Partners, L.P.	New York	NY	Distribution	12/31/1999	48,312	0	0	48,312	48,312	0	0	0	0
	Weston Presidio Capital IV, L.P.	Boston	MA	Distribution	06/21/2000	176,448	0	0	176,448	176,448	0	0	0	0
	Wiig Communications Partners, L.P., a Delaware	San Francisco	CA	Distribution	06/28/2000	9,978	0	0	9,978	9,978	0	0	0	0
	ABACUS Fund Partners, L.P.	Boston	MA	Liquidation	02/02/2000	66,956	0	0	66,956	66,956	0	0	0	0
	Delphi Ventures II, L.P.	Menlo Park	CA	Liquidation	01/25/1993	3,061	359	0	3,420	3,420	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						15,667,721	359	0	15,668,080	15,873,282	205,203	0	205,203	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
	Blackstone Real Estate Partners V LP	New York	NY	Distribution	04/24/2006	512,752	0	0	512,752	512,752	0	0	0	0
	Blackstone Real Estate Parnership III LP	New York	NY	Distribution	09/30/1999	3,089	0	0	3,089	3,089	0	0	0	0
	Boutique Hotel Co - Westward Look, LLC	Greenville	SC	Distribution	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						549,528	0	0	549,528	549,528	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated														
	Avenue Special Situations Fund II, L.P.	New York	NY	Distribution	12/13/2000	40,009	0	0	40,009	40,009	0	0	0	0
	Energy Spectrum Partners III LP	New York	NY	Distribution	04/28/2000	41,776	0	0	41,776	41,776	0	0	0	0
	Enervest Energy Institutional Fund IX, L.P.	Houston	TX	Distribution	10/15/2002	59,536	0	0	59,536	59,536	0	0	0	0
	Natural Gas Partners VIII, L.P.	Irving	TX	Distribution	11/30/2005	(15,470)	0	0	(15,470)	(15,470)	0	0	0	0
	Newport Global Opportunities Fund LP	Woodlands	TX	Distribution	04/12/2006	1,208,742	0	0	1,208,742	1,208,742	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated						1,334,593	0	0	1,334,593	1,334,593	0	0	0	0
3999999. Subtotal - Unaffiliated						25,728,870	359	0	25,729,229	25,964,492	235,264	0	235,264	0
4199999. Totals						25,728,870	359	0	25,729,229	25,964,492	235,264	0	235,264	0

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 - All Other Government									
135087 YD 0	CANADA TREASURY BOP-2.0M 3.750 2008 06	C	05/30/2007	ROYAL BANK OF CANADA		1,846,818	1,860,980	0	1FE
1099999.	Total - Bonds - All Other Government					1,846,818	1,860,980	0	XXX
Bonds - States, Territories and Possessions									
13063A BX 1	CALIFORNIA GENERAL OBLIG 5.000 2020 06		06/20/2007	CITIGROUP GLOBAL MARKETS		10,502,600	10,000,000	37,500	1FE
452151 P7 2	ILLINOIS GENERAL OBLIGAT 5.000 2016 06		06/12/2007	POPULAR SECURITIES		2,108,920	2,000,000	0	1FE
452151 P8 0	ILLINOIS GENERAL OBLIGAT 5.000 2017 06		06/12/2007	POPULAR SECURITIES		2,110,460	2,000,000	0	1FE
452151 Q8 9	ILLINOIS GENERAL OBLIGAT 5.000 2025 06		06/12/2007	POPULAR SECURITIES		6,184,560	6,000,000	0	1FE
677520 WF 1	OHIO GENERAL OBLIGATION 5.000 2020 09		06/12/2007	NATCITY CAPITAL MARKETS		4,256,175	4,075,000	0	1FE
1799999.	Total - Bonds - States, Territories & Possessions					25,162,715	24,075,000	37,500	XXX
Bonds - Political Subdivisions of States									
165573 SY 3	CHESTER CO GENERAL OBLIG 5.000 2024 07		06/19/2007	MERRILL LYNCH CAPITAL MARKETS		8,201,498	7,875,000	0	1FE
165573 SZ 0	CHESTER CO GENERAL OBLIG 5.000 2025 07		06/19/2007	MERRILL LYNCH CAPITAL MARKETS		9,254,398	8,900,000	0	1FE
165573 TA 4	CHESTER CO GENERAL OBLIG 5.000 2026 07		06/19/2007	MERRILL LYNCH CAPITAL MARKETS		1,039,010	1,000,000	0	1FE
165573 TB 2	CHESTER CO GENERAL OBLIG 5.000 2027 07		06/19/2007	MERRILL LYNCH CAPITAL MARKETS		3,945,122	3,800,000	0	1FE
259030 PM 0	DOUGLAS CO SD GO S2007 (5.000 2027 04		05/16/2007	CITIGROUP GLOBAL MARKETS		8,097,268	7,600,000	0	1FE
262651 RN 4	DUPAGE CO GO(FOREST PRES 3.800 2024 11		06/26/2007	MERRILL LYNCH CAPITAL MARKETS		11,541,537	11,545,000	69,694	1FE
580818 FN 7	MC HENRY CO GO CONSV S20 5.000 2025 02		06/20/2007	RAYMOND JAMES & ASSOC		12,414,240	12,000,000	0	1FE
899525 NT 2	TULSA CO ISD #001 GO S20 4.250 2010 08		06/18/2007	PIPER JAFFRAY & HOPWOOD		5,532,285	5,500,000	0	1FE
937785 QD 8	WASHINGTON CO GENERAL OB 5.000 2019 02		06/12/2007	PIPER JAFFRAY & HOPWOOD		1,606,653	1,530,000	5,525	1FE
2499999.	Total - Bonds - Political Subdivision					61,632,010	59,750,000	75,219	XXX
Bonds - Special Revenue and Special Assessment									
186432 F6 2	CLEVELAND WTRWKS REV S07 5.000 2021 01		06/12/2007	BEAR STEARNS & CO		4,193,940	4,030,000	0	1FE
186432 F7 0	CLEVELAND WTRWKS REV S07 5.000 2022 01		06/12/2007	BEAR STEARNS & CO		4,241,537	4,085,000	0	1FE
303891 VD 4	FAIRFAX CO WATER AUTH RE 5.000 2019 04		06/13/2007	RBC DAIN RAUSCHER INC		9,212,466	8,725,000	133,299	1FE
3128JM N7 8	FH (3/1 ARM) 4.537 2035 08		06/27/2007	CREDIT SUISSE FIRST BOSTON		276,555	276,555	0	1
29333C AE 0	MASSACHUSETTS WTR AUTH E 3.810 2046 08		06/28/2007	MERRILL LYNCH CAPITAL MARKETS		53,896,130	53,915,000	555,354	1FE
592041 NX 1	MET GOV NASHVILLE H&E VA 3.670 2044 10		06/22/2007	MERRILL LYNCH CAPITAL MARKETS		30,178,963	30,185,000	81,392	1FE
649903 SA 0	NEW YORK DORM AUTH (COLU 5.000 2027 07		06/20/2007	LEHMAN BROTHERS		7,428,599	7,110,000	0	1FE
684517 LS 2	ORANGE CO SCH BRD COP S2 5.000 2026 08		06/19/2007	CITIGROUP GLOBAL MARKETS		3,081,210	3,000,000	0	1FE
684517 LT 0	ORANGE CO SCH BRD COP S2 5.000 2027 08		06/19/2007	CITIGROUP GLOBAL MARKETS		2,052,520	2,000,000	0	1FE
68607V QQ 1	OREGON DEPT ADMIN LOTTER 5.000 2021 04		06/13/2007	LEHMAN BROTHERS		9,150,192	8,785,000	158,618	1FE
68607D LL 7	OREGON DEPT TRANS HWY US 4.500 2026 11		05/16/2007	MORGAN STANLEY DEAN WITTER		9,579,209	9,540,000	0	1FE
762242 3Q 6	RHODE ISLAND H&E BROWNS 3.680 2032 09		06/22/2007	MERRILL LYNCH CAPITAL MARKETS		25,139,971	25,145,000	68,029	1FE
915137 C8 4	UNIV OF TEXAS FING SYS R 5.000 2020 08		06/13/2007	CITIGROUP GLOBAL MARKETS		29,061,898	27,935,000	636,297	1FE
01170P BX 3	ALASKA HSG FIN CORP HOME 3.690 2041 12		06/22/2007	MERRILL LYNCH CAPITAL MARKETS		29,994,000	30,000,000	84,978	1FE
13033E 8Y 2	CALIFORNIA HSG FIN AGY S 3.710 2031 08		06/22/2007	MERRILL LYNCH CAPITAL MARKETS		24,685,062	24,690,000	369,801	1FE
13033K N9 6	CALIFORNIA HSG FIN AGY S 3.750 2033 08		06/22/2007	MERRILL LYNCH CAPITAL MARKETS		38,387,321	38,395,000	572,654	1FE
000000 00 0	FNMA PASS THRU 5.000 2037 02		04/05/2007	BEAR STEARNS & CO		55,076,250	57,000,000	102,917	1
000000 00 0	FNMA PASS THRU 5.000 2037 02		04/09/2007	BEAR STEARNS & CO		28,114,125	29,200,000	52,722	1
31410F V3 6	FNMA PASS THRU 5.000 2037 02		04/09/2007	BEAR STEARNS & CO		83,190,375	86,200,000	155,639	1
3199999.	Total - Bonds - Special Revenue & Special Assessments					446,940,323	450,216,555	2,971,700	XXX
Bonds - Public Utilities									
22282E AA 0	COVANTA HOLDING CORP 1.000 2027 02		06/01/2007	MERRILL LYNCH CAPITAL MARKETS		148,875	145,000	468	4FE
26816L AY 8	DYNEGY HOLDINGS (144A) 7.500 2015 06		06/19/2007	VARIOUS		1,453,700	1,460,000	923	4FE
281023 AS 0	EDISON MISSION (144A) 7.000 2017 05		05/11/2007	VARIOUS		2,339,375	2,335,000	875	3FE
281023 AV 3	EDISON MISSION (144A) 7.200 2019 05		05/01/2007	CITIGROUP GLOBAL MARKETS		965,000	965,000	0	3FE
281023 AY 7	EDISON MISSION (144A) 7.625 2027 05		05/10/2007	LEHMAN BROTHERS		511,250	500,000	847	3FE
28336L BM 0	EL PASO CORP 6.875 2014 06		06/13/2007	DEUTSCHE BANC		577,947	580,000	0	3FE
28336L BQ 1	EL PASO CORP 7.000 2017 06		06/13/2007	DEUTSCHE BANC		1,121,231	1,130,000	0	3FE
29078E AB 1	EMBARQ CORP 7.082 2016 06		06/12/2007	MERRILL LYNCH CAPITAL MARKETS		158,400	160,000	441	2FE
373334 GE 5	GEORGIA POWER 5.700 2017 06		06/04/2007	LEHMAN BROTHERS		2,993,520	3,000,000	0	1FE
000000 00 0	KINDER MORGAN INC .757 2014 05		05/22/2007	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0	3FE

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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)
52729N BA 7	LEVEL 3 COMMUNICATIONS 2.875 2010 07		06/22/2007	GOLDMAN SACHS & CO		189,689	175,000	2,264	5FE
595620 AG 0	MIDAMERICAN ENERGY CO 5.950 2017 07		06/26/2007	LEHMAN BROTHERS		1,995,740	2,000,000	0	1FE
667748 AN 7	NORTHWEST PIPELINE CORP 5.950 2017 04		04/02/2007	GREENWICH CAPITAL		996,550	1,000,000	0	3FE
695459 AA 5	PAETEC HOLDING (144A) 9.500 2015 07		06/27/2007	MERRILL LYNCH CAPITAL MARKETS		1,000,000	1,000,000	0	5FE
74913G AR 6	QWEST CORP (144A) 6.500 2017 06		06/25/2007	VARIOUS		1,833,106	1,885,000	11,375	2FE
78387G AP 8	SBC COMMUNICATIONS INC 5.100 2014 09		06/13/2007	BANC OF AMERICA SECURITIES LLC		947,500	1,000,000	13,175	1FE
97381W AF 1	WINDSTREAM CORP 7.000 2019 03		06/19/2007	VARIOUS		588,000	600,000	12,921	3FE
3899999.	Total - Bonds - Public Utilities					22,819,884	22,935,000	43,289	XXX
Bonds - Industrial and Miscellaneous									
00828B AB 1	AFFINIA GROUP INC 9.000 2014 11		05/01/2007	CREDIT SUISSE FIRST BOSTON		434,450	430,000	14,813	5FE
01660N AA 6	ALGOMA ACQUISITION CORP 9.875 2015 06		06/13/2007	UBS AG		2,085,000	2,085,000	0	5FE
019589 AD 2	ALLIED WASTE 4.250 2034 04		04/25/2007	VARIOUS		261,350	295,000	432	4FE
01958X BS 5	ALLIED WASTE NA 6.875 2017 06		05/10/2007	MERRILL LYNCH CAPITAL MARKETS		106,706	105,000	1,263	3FE
02916P AB 9	AMERICAN RAILCAR 7.500 2014 03		06/27/2007	UBS AG		1,001,250	1,000,000	0	4FE
030981 AD 6	AMERIGAS PARTNERS LP 7.250 2015 05		04/12/2007	CREDIT SUISSE FIRST BOSTON		386,650	380,000	11,250	4FE
031162 AN 0	AMGEN INC .125 2011 02		04/19/2007	VARIOUS		696,399	725,000	209	1FE
034425 AB 4	ANDREW CORP 3.250 2013 08		05/31/2007	VARIOUS		515,003	470,000	4,383	4FE
035290 AH 8	ANIXTER INTERNATIONAL (1 1.000 2013 02		04/25/2007	VARIOUS		516,263	410,000	828	3FE
037933 AB 4	APRIA HEALTHCARE 3.375 2033 09		04/03/2007	J P MORGAN CHASE SECURITIES INC		39,113	35,000	125	3FE
038521 AB 6	ARAMARK CORP (144A) 8.500 2015 02		06/25/2007	VARIOUS		1,158,350	1,130,000	40,063	4FE
03939R AB 6	ARCH WESTERN 6.750 2013 07		06/26/2007	VARIOUS		1,952,500	2,000,000	65,438	4FE
039483 AV 4	ARCHER DANIELS (144A) .875 2014 02		06/22/2007	VARIOUS		712,413	740,000	2,237	1FE
045054 AA 1	ASHTEAD CAPITAL INC (144 9.000 2016 08		06/14/2007	VARIOUS		337,669	315,000	6,743	4FE
05508R AC 0	B&G FOODS HOLDING CORP 8.000 2011 10		06/29/2007	LEHMAN BROTHERS		532,713	530,000	1,867	5FE
09061G AD 3	BIOMARIN PHARMACEUTICAL 1.875 2017 04		05/24/2007	VARIOUS		2,592,555	2,445,000	3,847	5FE
097395 AH 0	BOISE CASCADE CO 7.125 2014 10		05/31/2007	SCOTIA CAPITAL		400,000	400,000	3,958	4FE
110394 AA 1	BRISTOW GROUP (144A) 7.500 2017 09		06/12/2007	J P MORGAN CHASE SECURITIES INC		956,063	950,000	385	3FE
120111 BC 2	BUILDING MATERIALS CORP 7.750 2014 08		06/05/2007	KBC BANK		83,831	85,000	2,324	4FE
14055X AE 2	CAPITALSOURCE 4.000 2034 07		04/04/2007	EXCHANGE		1,553,169	1,355,000	10,407	2FE
14149Y AN 8	CARDINAL HEALTH (144A) 6.000 2017 06		06/05/2007	BARCLAYS CAPITAL INC		1,993,720	2,000,000	0	2FE
161175 AD 6	CHARTER COMM OPT (144A) 8.375 2014 04		04/12/2007	LEHMAN BROTHERS		62,775	60,000	2,331	4FE
171779 AB 7	CIENA CORP .250 2013 05		05/31/2007	VARIOUS		360,616	380,000	63	4FE
171798 AA 9	CIMAREX ENERGY 7.125 2017 05		04/17/2007	J P MORGAN CHASE SECURITIES INC		1,404,845	1,400,000	0	4FE
17453B AW 1	CITIZENS COMMUNICATIONS 7.125 2019 03		06/05/2007	VARIOUS		1,989,994	2,005,000	29,711	3FE
181592 AF 3	CLARKE AMERICAN (144A) 9.500 2015 05		06/05/2007	J P MORGAN CHASE SECURITIES INC		1,016,250	1,000,000	9,764	5FE
126001 AA 4	CMP SUSQUEHANNA (144A) 9.875 2014 05		05/04/2007	BANC OF AMERICA SECURITIES LLC		256,875	250,000	11,932	5FE
000000 00 0	COMMUNITY HEALTH SYSTEMS 7.600 2014 07		06/28/2007	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000	0	3FE
12543D AD 2	COMMUNITY HEALTH SYSTEMS 8.875 2015 07		06/27/2007	CREDIT SUISSE FIRST BOSTON		2,978,820	3,000,000	0	4FE
20453E AA 7	COMPLETE PRODUCTION SERV 8.000 2016 12		06/13/2007	DEUTSCHE BANC		322,481	315,000	210	4FE
21036P AD 0	CONSTELLATION BRANDS 7.250 2016 09		05/23/2007	MORGAN STANLEY DEAN WITTER		404,000	400,000	7,089	3FE
21036P AE 8	CONSTELLATION BRANDS (14 7.250 2017 05		05/15/2007	VARIOUS		2,481,938	2,480,000	73	3FE
216871 AC 7	COOPER US INC 6.100 2017 07		06/13/2007	BANC OF AMERICA SECURITIES LLC		1,998,900	2,000,000	0	1FE
228188 AD 0	CROWN AMERICAS 7.750 2015 11		06/13/2007	GOLDMAN SACHS & CO		252,350	245,000	1,741	4FE
126304 AK 0	CSC HOLDINGS INC 7.625 2018 07		04/13/2007	MERRILL LYNCH CAPITAL MARKETS		213,150	210,000	4,137	4FE
126650 BH 2	CVS CAREMARK 5.750 2017 06		05/22/2007	LEHMAN BROTHERS		1,979,020	2,000,000	0	2FE
000000 00 0	DEAN FOODS CO 7.060 2014 04		05/29/2007	J P MORGAN CHASE SECURITIES INC		5,025	5,000	0	3FE
000000 00 0	DEAN FOODS CO 13.720 2014 04		05/29/2007	J P MORGAN CHASE SECURITIES INC		2,004,975	1,995,000	0	3FE
242361 AB 9	DEAN FOODS CO 6.900 2017 10		04/17/2007	MORGAN STANLEY DEAN WITTER		245,938	250,000	240	4FE
242370 AA 2	DEAN FOODS CO 7.000 2016 06		06/18/2007	VARIOUS		517,056	530,000	1,489	4FE
245217 AP 9	DEL MONTE CORP 6.750 2015 02		04/25/2007	LEHMAN BROTHERS		30,150	30,000	422	4FE
24668P AA 5	DELHAIZE GROUP (144A) 6.500 2017 06		06/18/2007	BANC OF AMERICA SECURITIES LLC		2,491,400	2,500,000	0	3FE
247907 AD 0	DELTA PETROLEUM 3.750 2037 05		06/13/2007	J P MORGAN CHASE SECURITIES INC		975,125	950,000	3,699	5FE

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248019 AJ 0	DELUXE CORP (144A) 7.375 2015 06		05/09/2007	J P MORGAN CHASE SECURITIES INC		210,000	210,000	0	1
25212E AC 4	DEX MEDIA INC 8.000 2013 11		05/10/2007	VARIOUS		545,888	520,000	16,453	4FE
256605 AN 6	DOLE FOODS CO 7.250 2010 06		04/25/2007	LEHMAN BROTHERS		133,313	135,000	3,670	5FE
261608 AB 9	DRESSER-RAND GROUP 7.375 2014 11		04/17/2007	MORGAN STANLEY DEAN WITTER		62,373	61,000	2,112	4FE
27876G AY 4	ECHOSTAR DBS CORP 6.625 2014 10		06/20/2007	VARIOUS		586,125	600,000	9,201	3FE
28140J AC 4	EDUCATION MANAGEMENT 8.750 2014 06		05/23/2007	CREDIT SUISSE FIRST BOSTON		270,338	255,000	9,866	5FE
29270U AD 7	ENERGY PARTNERS (144A) 9.750 2014 04		04/18/2007	VARIOUS		1,258,758	1,250,000	0	1
29270U AE 5	ENERGY PARTNERS (144A) 10.480 2013 04		04/18/2007	BANC OF AMERICA SECURITIES LLC		300,000	300,000	0	1
29426L AA 6	EPICOR SOFTWARE 2.375 2027 05		06/29/2007	VARIOUS		2,020,300	1,940,000	1,781	4FE
294429 AF 2	EQUIFAX INC 6.300 2017 07		06/25/2007	BANC OF AMERICA SECURITIES LLC		997,790	1,000,000	0	2FE
298736 AD 1	EURONET WORLDWIDE INC 1.625 2024 12		06/07/2007	BANC OF AMERICA SECURITIES LLC		112,219	105,000	839	4
303727 AJ 0	FAIRCHILD SEMICONDUCTOR 5.000 2008 11		06/01/2007	MILLER TABAK ROBERTS		208,530	210,000	1,021	4FE
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12		06/29/2007	DIRECT WITH COMPANY		509,288	509,288	0	1
34460X AA 7	FONTAINEBLEAU LAS VEGAS 10.250 2015 06		05/30/2007	SG AMERICAS LLC		310,125	300,000	0	5FE
345397 VG 5	FORD MOTOR CREDIT 7.800 2012 06		05/16/2007	VARIOUS		905,844	905,000	0	4FE
346091 AX 9	FOREST OIL (144A) 7.250 2019 06		06/12/2007	VARIOUS		4,150,416	4,150,000	1,017	4FE
350472 AC 0	FOUNDATION COAL CO 7.250 2014 08		04/17/2007	GOLDMAN SACHS & CO		101,000	100,000	1,591	4FE
369300 AF 5	GENERAL CABLE CORP (144A 7.125 2017 04		06/27/2007	JEFFERIES & CO INC		995,000	1,000,000	0	4FE
372917 AN 4	GENZYME CORP 1.250 2023 12		05/31/2007	VARIOUS		1,099,688	1,035,000	3,172	2FE
373298 CH 9	GEORGIA-PACIFIC CORP (14 7.125 2017 01		04/17/2007	GOLDMAN SACHS & CO		85,425	85,000	1,867	4FE
384313 AB 8	GRAFTECH INTERNATIONAL 1.625 2024 01		05/07/2007	CIBC WORLD MARKETS		985,650	1,000,000	5,191	4FE
410345 AE 2	HANESBRANDS INC 8.784 2014 12		05/17/2007	MORGAN STANLEY DEAN WITTER		1,546,875	1,500,000	57,869	4FE
44332L AB 6	HUB INTERNATIONAL (144A) 9.000 2014 12		06/08/2007	MORGAN STANLEY DEAN WITTER		1,500,000	1,500,000	0	5FE
451055 AA 5	ICONIX BRAND GROUP (144A 1.875 2012 06		06/15/2007	VARIOUS		2,319,255	2,310,000	0	4FE
462846 AC 0	IRON MOUNTAIN INC 6.625 2016 01		06/25/2007	J P MORGAN CHASE SECURITIES INC		935,000	1,000,000	32,573	4FE
465741 AJ 5	ITRON INC 2.500 2026 08		06/01/2007	CITIGROUP GLOBAL MARKETS		99,646	80,000	694	4FE
47508X AD 7	JEFFERSON SMURFIT CORP 7.500 2013 06		06/07/2007	LEHMAN BROTHERS		134,325	135,000	309	4FE
481087 AC 8	JOSTENS IH CORP 7.625 2012 10		05/01/2007	DEUTSCHE BANC		123,150	120,000	839	4FE
48238Q AB 1	KAR HOLDINGS (144A) 8.750 2014 05		06/26/2007	VARIOUS		4,381,431	4,325,000	10,543	5FE
50076X AB 7	KRATON POLYMERS 8.125 2014 01		05/22/2007	GOLDMAN SACHS & CO		178,640	176,000	4,382	5FE
000000 00 0	LEAR CORP 8.100 2014 06		06/05/2007	BANC OF AMERICA SECURITIES LLC		4,975,000	5,000,000	0	4FE
52520W AV 3	LEHMAN BROTHERS HOLDINGS 1.000 2012 05		05/24/2007	LEHMAN BROTHERS		2,155,000	2,155,000	1,018	1FE
52736R AV 4	LEVI STRAUSS 8.875 2016 04		06/12/2007	MORGAN STANLEY DEAN WITTER		252,900	240,000	4,378	4FE
53219L AH 2	LIFEPOINT HOSPITALS INC 3.500 2014 05		05/25/2007	VARIOUS		2,549,375	2,475,000	481	4FE
549463 AG 2	LUCENT TECHNOLOGIES 2.875 2023 06		05/15/2007	VARIOUS		1,961,675	1,875,000	21,095	3FE
571903 AG 8	MARRIOTT INTERNATIONAL 6.375 2017 06		06/20/2007	MERRILL LYNCH CAPITAL MARKETS		1,990,020	2,000,000	0	2FE
576203 AH 6	MASSEY ENERGY CO (144A) 6.875 2013 12		06/12/2007	BANC OF AMERICA SECURITIES LLC		102,850	110,000	0	4FE
552953 BB 6	MGM MIRAGE 7.625 2017 01		04/16/2007	MERRILL LYNCH CAPITAL MARKETS		20,400	20,000	500	3FE
552953 BC 4	MGM MIRAGE 7.500 2016 06		05/08/2007	CITIGROUP GLOBAL MARKETS		500,000	500,000	0	1
60871R AA 8	MOLSON COORS 2.500 2013 07		06/13/2007	VARIOUS		1,925,552	1,910,000	63	2FE
60877U AA 5	MOMENTIVE PERFORMANCE (1 9.750 2014 12		06/06/2007	J P MORGAN CHASE SECURITIES INC		1,304,688	1,250,000	3,385	4FE
624758 AA 6	MUELLER WATER (144A) 7.375 2017 06		05/22/2007	BANC OF AMERICA SECURITIES LLC		500,813	500,000	10	4FE
628530 AG 2	MYLAN LABORATORIES INC 1.250 2012 03		04/04/2007	J P MORGAN CHASE SECURITIES INC		16,073	15,000	17	2FE
629519 AB 5	NABI BIOPHARMACEUTICALS 2.875 2025 04		06/18/2007	VARIOUS		79,963	90,000	265	4
631158 AD 4	NASH FINCH CO 1.631 2035 03		05/03/2007	VARIOUS		513,138	1,075,000	2,396	5FE
640094 AG 3	NEFF CORP (144A) 10.000 2015 06		06/07/2007	VARIOUS		1,526,656	1,500,000	1,611	5FE
640204 AG 8	NEIMAN MARCUS 9.000 2015 10		06/13/2007	VARIOUS		277,338	255,000	3,791	4FE
681904 AG 3	OMNICARE INC 6.125 2013 06		04/24/2007	LEHMAN BROTHERS		229,713	235,000	5,837	3FE
68812R AC 9	OSCIENT PHARMACEUTICALS 3.500 2011 04		05/01/2007	EXCHANGE		127,500	170,000	264	5Z
67105E AA 0	OUTBACK STEAKHOUSE (144A 10.000 2015 06		06/08/2007	BANC OF AMERICA SECURITIES LLC		1,500,000	1,500,000	0	5FE
695257 AB 1	PACTIV CORP 6.400 2018 01		06/21/2007	VARIOUS		2,989,890	3,000,000	178	2FE
697933 AM 1	PANAMSAT CORP 6.875 2028 01		04/03/2007	MORGAN STANLEY DEAN WITTER		1,036,750	1,100,000	17,646	3FE
698657 AG 8	PANTRY INC 7.750 2014 02		04/20/2007	VARIOUS		428,188	425,000	6,269	4FE

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704549 AE 4	PEABODY ENERGY CORP 7.375 2016 11		06/28/2007	WACHOVIA SECURITIES INC		353,625	345,000	0	3FE
704549 AG 9	PEABODY ENERGY CORP 4.750 2066 12		05/16/2007	VARIOUS		993,691	920,000	18,330	3FE
720279 AH 1	PIER 1 IMPORTS 6.375 2036 02		06/18/2007	VARIOUS		162,144	165,000	3,318	5
721467 AE 8	PILGRIM'S PRIDE CORP 7.625 2015 05		04/12/2007	LEHMAN BROTHERS		126,250	125,000	2,197	4FE
723456 AF 6	PINNACLE ENTERTAINMENT (7.500 2015 06		06/19/2007	VARIOUS		2,652,253	2,695,000	685	4FE
726505 AD 2	PLAINS EXPORATION 7.750 2015 06		06/13/2007	J P MORGAN CHASE SECURITIES INC		940,900	940,000	0	4FE
730448 AV 9	POGO PRODUCING CO 7.875 2013 05		06/27/2007	MORGAN STANLEY DEAN WITTER		3,196,875	3,100,000	0	4FE
743410 AP 7	PROLOGIS (144A) 2.250 2037 04		05/10/2007	VARIOUS		2,276,806	2,300,000	3,600	2FE
74439H AE 8	PSYCHIATRIC SOLUTIONS (1 7.750 2015 07		05/24/2007	CITIGROUP GLOBAL MARKETS		2,373,525	2,310,000	67,632	4FE
747906 AE 5	QUANTUM CORP 4.375 2010 08		04/18/2007	JEFFERIES & CO INC		43,788	45,000	445	5FE
75040P AJ 7	RADIO ONE INC 6.375 2013 02		04/24/2007	BANC OF AMERICA SECURITIES LLC		9,788	10,000	128	4FE
75605E AD 2	REALOGY CORP (144A) 7.150 2011 10		04/26/2007	VARIOUS		1,790,531	1,775,000	3,877	3FE
76114E AC 6	RESIDENTIAL CAPITAL CORP 6.500 2012 06		05/22/2007	BANC OF AMERICA SECURITIES LLC		1,992,720	2,000,000	0	2FE
74955W AB 5	RH DONNELLEY 6.875 2013 01		06/26/2007	J P MORGAN CHASE SECURITIES INC		1,428,750	1,500,000	46,979	4FE
785905 AB 6	SABRE HOLDINGS 8.350 2016 03		05/10/2007	VARIOUS		1,414,688	1,500,000	13,986	5FE
817565 BJ 2	SERVICE CORP INTERNATION 7.375 2014 10		06/19/2007	J P MORGAN CHASE SECURITIES INC		202,000	200,000	3,319	4FE
78412F AF 1	SESI LLC 6.875 2014 06		06/11/2007	CREDIT SUISSE FIRST BOSTON		987,500	1,000,000	2,483	4FE
78412F AH 7	SESI LLC 1.500 2026 12		06/18/2007	VARIOUS		542,681	505,000	543	3FE
78412F AG 9	SESI LLC (144A) 1.500 2026 12		05/04/2007	VARIOUS		999,100	960,000	5,868	3FE
784121 AB 1	SFBC INTERNATIONAL INC 2.250 2024 08		05/15/2007	VARIOUS		2,058,636	2,000,000	10,526	4FE
829226 AU 3	SINCLAIR BROADCAST GROUP 4.875 2018 07		04/20/2007	VARIOUS		2,325,600	2,280,000	30,875	4FE
832248 AQ 1	SMITHFIELD FOODS 7.750 2017 07		06/19/2007	CITIGROUP GLOBAL MARKETS		625,000	625,000	0	3FE
83545G AE 2	SONIC AUTOMOTIVE 5.250 2009 05		05/07/2007	J P MORGAN CHASE SECURITIES INC		19,825	20,000	9	4FE
847788 AK 2	SPEEDWAY MOTORSPORTS INC 6.750 2013 06		04/24/2007	BANC OF AMERICA SECURITIES LLC		185,463	185,000	5,064	3FE
784121 AB 1	SFBC INTERNATIONAL INC 2.250 2024 08		04/20/2007	BANC OF AMERICA SECURITIES LLC		1,795,000	1,795,000	0	2FE
857555 AN 6	STATER BROTHERS HOLDINGS 7.750 2015 04		04/03/2007	BANC OF AMERICA SECURITIES LLC		590,238	590,000	0	4FE
857689 BA 0	STATION CASINOS 7.750 2016 08		04/24/2007	MERRILL LYNCH CAPITAL MARKETS		109,200	105,000	1,628	4FE
858119 AG 5	STEEL DYNAMICS INC (144A 6.750 2015 04		06/27/2007	JEFFERIES & CO INC		972,500	1,000,000	0	3FE
860370 AG 0	STEWART ENTERPRISES INC 3.125 2014 07		06/27/2007	MERRILL LYNCH CAPITAL MARKETS		1,514,788	1,535,000	0	3FE
860370 AJ 4	STEWART ENTERPRISES INC 3.375 2016 07		06/22/2007	MERRILL LYNCH CAPITAL MARKETS		805,000	805,000	0	1
88033G BA 7	TENET HEALTHCARE 9.875 2014 07		05/17/2007	J P MORGAN CHASE SECURITIES INC		769,688	750,000	29,008	5FE
88732J AC 2	TIME WARNER CABLE (144A) 5.850 2017 05		04/04/2007	CITIGROUP GLOBAL MARKETS		4,988,450	5,000,000	0	2FE
893647 AJ 6	TRANSDIGM INC 7.750 2014 07		06/29/2007	CREDIT SUISSE FIRST BOSTON		1,008,750	1,000,000	0	4FE
896215 AC 4	TRIMAS CORP 9.875 2012 06		05/09/2007	J P MORGAN CHASE SECURITIES INC		103,750	100,000	4,087	4FE
909440 AP 4	UNITED AUTO GROUP INC 7.750 2016 12		04/30/2007	J P MORGAN CHASE SECURITIES INC		96,781	95,000	2,986	4FE
913016 AA 9	UNITED SURGICAL PARTNERS 8.875 2017 05		06/25/2007	VARIOUS		1,522,625	1,500,000	14,003	5FE
91324P AT 9	UNITEDHEALTH GROUP INC (6.000 2017 06		06/18/2007	BANC OF AMERICA SECURITIES LLC		1,983,760	2,000,000	0	1FE
91359P AC 4	UNIVERSAL HOSPITAL (144A 8.759 2015 06		06/12/2007	VARIOUS		905,500	900,000	1,460	4FE
91359P AD 2	UNIVERSAL HOSPITAL (144A 8.500 2015 06		05/22/2007	VARIOUS		556,714	550,000	0	4FE
91913Y AM 2	VALERO ENERGY 6.125 2017 06		06/05/2007	CITIGROUP GLOBAL MARKETS		1,998,180	2,000,000	0	2FE
92336G AE 6	VERASUN ENERGY (144A) 9.375 2017 06		05/14/2007	VARIOUS		1,752,083	1,750,000	65	4FE
92922P AA 4	W & T OFFSHORE (144A) 8.250 2014 06		06/08/2007	MORGAN STANLEY DEAN WITTER		2,000,000	2,000,000	0	4FE
947074 AE 0	WEATHERFORD INC (144A) 5.950 2012 06		06/13/2007	MORGAN STANLEY DEAN WITTER		1,996,100	2,000,000	0	2FE
952355 AF 2	WEST CORP 11.000 2016 10		04/13/2007	SCOTIA CAPITAL		74,550	70,000	64	5FE
92930M AF 0	WMG HOLDINGS --- 2014 12		06/14/2007	VARIOUS		944,250	1,200,000	0	4FE
983024 AD 2	WYETH 4.876 2024 01		05/30/2007	VARIOUS		101,513	90,000	1,707	1FE
983130 AD 7	WYNN LAS VEGAS 6.625 2014 12		06/25/2007	DEUTSCHE BANC		1,210,938	1,250,000	6,211	4FE
98385X AG 1	XTO ENERGY INC 5.300 2015 06		06/14/2007	BEAR STEARNS & CO		945,770	1,000,000	24,881	2FE
984756 AD 8	YANKEE ACQUISITION 9.750 2017 02		05/15/2007	J P MORGAN CHASE SECURITIES INC		260,000	250,000	6,839	5FE
13874T AA 0	CANWEST MEDIA (144A) 9.250 2015 08	I	06/28/2007	CITIGROUP GLOBAL MARKETS		655,000	655,000	0	5FE
000000 00 0	DOMTAR CORP 4.317 2014 03	I	05/30/2007	J P MORGAN CHASE SECURITIES INC		200,500	200,000	0	3FE
000000 00 0	DOMTAR CORP 15.450 2014 03	I	05/30/2007	J P MORGAN CHASE SECURITIES INC		1,804,500	1,800,000	0	3FE

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)
000000 00 0	ASPEN INSURANCE HOLDINGS 5.625 2049 12	F	06/27/2007	LAZARD FRERES & CO		97,495	85,000	0	3FE
18889L AC 5	CLONDALKIN ACQUISITION (7.358 2013 12	F	06/12/2007	DEUTSCHE BANC		250,000	250,000	0	3FE
30250D AA 3	FMC FINANCE (144A) 6.875 2017 07	F	06/26/2007	BANC OF AMERICA SECURITIES LLC		1,473,375	1,500,000	0	3FE
000000 00 0	ORKLA ASA 6.090 2017 09	F	06/21/2007	ABN-AMRO		10,000,000	10,000,000	0	1Z
716745 AA 2	PETROPLUS FINANCE 6.750 2014 05	F	04/25/2007	MORGAN STANLEY DEAN WITTER		200,000	200,000	0	4FE
716745 AB 0	PETROPLUS FINANCE (144A) 7.000 2017 05	F	04/25/2007	VARIOUS		1,256,435	1,250,000	0	4FE
12669D XY 9	CWHL 2003-1 1A14 CMO 6.000 2033 03		06/29/2007	DIRECT WITH COMPANY		15,476	15,476	0	1FE
45660N PZ 2	RAST 2003-A5 A1 5.500 2033 06		06/21/2007	SUNTRUST		16,668,750	17,500,000	66,840	1FE
4599999.	Total - Bonds - Industrial & Miscellaneous					188,666,504	189,401,764	857,308	XXX
6099997.	Total - Bonds - Part 3					747,068,253	748,239,299	3,985,016	XXX
6099999.	Total - Bonds					747,068,253	748,239,299	3,985,016	XXX
Preferred Stocks - Public Utilities									
171871 40 3	CINCINNATI BELL INC PFD STK		11/30/2004	MILLER TABAK	500.000	20,275	0.00	0	P5LFE
6199999.	Total - Preferred Stocks - Public Utilities					20,275	XXX	0	XXX
Preferred Stocks - Banks, Trust and Insurance Companies									
025816 AU 3	AMERICAN EXPRESS AXP 6.80% VAR 09/01/66		07/27/2006	CITIGROUP GLOBAL MARKETS	10,000.000	997,060	0.00	0	P1LFE
125581 30 6	CIT GROUP INC 5.189% SER B		07/26/2005	CITIGROUP GLOBAL MARKETS	10,000.000	1,000,000	0.00	0	P2UFE
G05384 11 3	ASPEN INSURANCE HOLDINGS LTD 5.625%		06/27/2007	VARIOUS	9,340.000	527,427	0.00	0	P3L
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos.					2,524,487	XXX	0	XXX
Preferred Stocks - Industrial and Miscellaneous									
291525 20 2	EMMIS COMMS CORP SER A		04/03/2007	MCMAHAN SECURITIES	900.000	40,106	0.00	0	P5LFE
370442 69 1	GENERAL MOTORS 1.5% CONVRDM		05/24/2007	CITIGROUP GLOBAL MARKETS	10,000.000	250,000	0.00	0	RP4LFE
370442 73 3	GENERAL MOTORS CORP SER B 5.25%		06/01/2007	VARIOUS	4,900.000	104,254	0.00	0	P4LFE
74460D 25 7	PUBLIC STORAGE INC SER L 6.75%		11/01/2006	JP MORGAN SECURITIES	20,000.000	502,000	0.00	0	P2LFE
828806 88 5	SIMON PROPERTY GROUP 8.375%		10/14/2004	DIRECT	140,000.000	8,907,500	0.00	0	P2LFE
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					9,803,860	XXX	0	XXX
6599997.	Total - Preferred Stocks - Part 3					12,348,622	XXX	0	XXX
6599999.	Total - Preferred Stocks					12,348,622	XXX	0	XXX
Common Stocks - Banks, Trust and Insurance Companies									
046265 10 4	ASTORIA FINANCIAL CORP		04/25/2007	NEUBERGER BERMAN	4,000.000	106,039	XXX	0	L
929903 10 2	WACHOVIA CORP		06/13/2007	NEUBERGER BERMAN	12,400.000	658,738	XXX	0	L
G0450A 10 5	ARCH CAPITAL GROUP LTD		06/14/2007	DISTRIBUTION FROM PARTNERSHIP	30,338.000	2,163,825	XXX	0	L
6799999.	Total - Common Stocks - Banks, Trust & Ins. Cos.					2,928,601	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
004764 10 6	ACME PACKET INC		05/07/2007	DISTRIBUTION FROM PARTNERSHIP	1,701.000	21,348	XXX	0	L
01861G 10 0	ALLIANCE HOLDINGS GP LP		05/01/2007	NEUBERGER BERMAN	13,000.000	331,139	XXX	0	L
01881G 10 6	ALLIANCE BERNSTEIN HOLDING LP		05/16/2007	VARIOUS	2,800.000	249,839	XXX	0	L
051990 12 5	CRUNCH EQUITY VOTING TRUST (RESTRICTED)		04/11/2007	DIRECT	563.844	0	XXX	0	U
096627 10 4	BOARDWALK PIPELINE PARTNERS LP		05/16/2007	VARIOUS	14,000.000	512,035	XXX	0	L
150185 10 6	CEDAR FAIR LP		05/01/2007	NEUBERGER BERMAN	8,500.000	245,290	XXX	0	L
15133V 20 8	CENTENNIAL COMMUNICATIONS CP		06/13/2007	DISTRIBUTION FROM PARTNERSHIP	14,202.000	142,162	XXX	0	L
29273V 10 0	ENERGY TRANSFER EQUITY LP		04/10/2007	NEUBERGER BERMAN	7,000.000	256,533	XXX	0	L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS LP		04/03/2007	NEUBERGER BERMAN	5,000.000	158,790	XXX	0	L
313400 30 1	FREDDIE MAC		04/13/2007	NEUBERGER BERMAN	1,000.000	60,019	XXX	0	L
31567R 10 0	FIBERTOWER CORP		05/11/2007	DISTRIBUTION FROM PARTNERSHIP	5,159.000	25,795	XXX	0	L
411307 10 1	HANSEN MEDICAL INC		05/30/2007	DISTRIBUTION FROM PARTNERSHIP	4,456.000	89,173	XXX	0	L
45173E 10 5	IKANOS COMMUNICATIONS INC		06/15/2007	DISTRIBUTION FROM PARTNERSHIP	1,352.000	9,978	XXX	0	L
456615 10 3	INERGY LP		04/13/2007	NEUBERGER BERMAN	9,000.000	298,821	XXX	0	L
49455U 10 0	KINDER MORGAN MANAGMENT LLC		05/16/2007	VARIOUS	3,585.000	192,106	XXX	0	L
570759 10 0	MARKWEST ENERGY PARTNERS LP		04/10/2007	NEUBERGER BERMAN	3,740.000	130,257	XXX	0	L
63900P 10 3	NATURAL RESOURCE PARTNERS LP		05/04/2007	NEUBERGER BERMAN	5,000.000	276,358	XXX	0	L

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)
67059L 10 2	NUSTAR GP HOLDINGS LLC		04/13/2007	NEUBERGER BERMAN	4,000.000	111,602	XXX	0	L
68268N 10 3	ONEOK PARTNERS LP		05/16/2007	VARIOUS	5,000.000	344,636	XXX	0	L
70788P 10 5	PENN VIRGINIA GP HOLDINGS LP		05/16/2007	VARIOUS	23,100.000	589,572	XXX	0	L
726503 10 5	PLAINS ALL AMER PIPELINE LP		04/05/2007	NEUBERGER BERMAN	1,000.000	57,279	XXX	0	L
754907 10 3	RAYONIER INC		05/01/2007	NEUBERGER BERMAN	1,000.000	43,148	XXX	0	L
80589M 10 2	SCANA CORP		05/01/2007	NEUBERGER BERMAN	4,000.000	175,615	XXX	0	L
86764L 10 8	SUNOCO LOGISTICS PARTNERS LP		05/16/2007	VARIOUS	7,000.000	422,862	XXX	0	L
872384 10 2	TEPPCO PARTNERS LP		05/04/2007	NEUBERGER BERMAN	7,000.000	317,003	XXX	0	L
87611X 10 5	TARGA RESOURCES PARTNERS LP		05/08/2007	NEUBERGER BERMAN	14,000.000	445,087	XXX	0	L
89376V 10 0	TRANSMONTAIGNE PARTNERS LP		05/18/2007	NEUBERGER & BERMAN	20,000.000	736,000	XXX	0	L
98156Q 10 8	WORLD WRESTLING ENTERTAINMENT INC		04/10/2007	NEUBERGER BERMAN	2,000.000	32,258	XXX	0	L
N8501W 10 1	TELE ATLAS NV		04/17/2007	DISTRIBUTION FROM PARTNERSHIP	1,108.000	24,867	XXX	0	U
6899999.	Total - Common Stocks - Industrial & Miscellaneous					6,299,571	XXX	0	XXX
7299997.	Total - Common Stocks - Part 3					9,228,172	XXX	0	XXX
7299999.	Total - Common Stocks					9,228,172	XXX	0	XXX
7399999.	Total - Preferred and Common Stocks					21,576,794	XXX	0	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					768,645,047	XXX	3,985,016	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
Bonds - U.S. Government																					
31406G 5S 4	FN (10/1 ARM) 5.105		06/25/2007	PAID ON PRINCIPAL		3,209	3,209	3,239	3,238	0	(29)	0	(29)	0	3,209	0	0	0	41	03/01/2035	1
31406G 5S 4	FN (10/1 ARM) 5.107		05/25/2007	PAID ON PRINCIPAL		255,638	255,638	257,995	257,942	0	(2,303)	0	(2,303)	0	255,638	0	0	0	2,162	03/01/2035	1
31406L MX 3	FN (10/1 ARM) 5.105		06/25/2007	PAID ON PRINCIPAL		66,355	66,355	66,936	66,922	0	(567)	0	(567)	0	66,355	0	0	0	832	02/01/2035	1
31406M BP 0	FN (10/1 ARM) 4.992		06/25/2007	PAID ON PRINCIPAL		49,206	49,206	48,345	48,347	0	859	0	859	0	49,206	0	0	0	159	03/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.858		06/25/2007	PAID ON PRINCIPAL		228,164	228,164	228,275	228,278	0	(114)	0	(114)	0	228,164	0	0	0	2,774	07/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.861		05/25/2007	PAID ON PRINCIPAL		234,186	234,186	234,300	234,303	0	(117)	0	(117)	0	234,186	0	0	0	1,899	07/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.871		04/25/2007	PAID ON PRINCIPAL		508,388	508,388	508,635	508,643	0	(254)	0	(254)	0	508,388	0	0	0	2,064	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.914		06/25/2007	PAID ON PRINCIPAL		15,979	15,979	16,029	16,028	0	(49)	0	(49)	0	15,979	0	0	0	197	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.939		05/25/2007	PAID ON PRINCIPAL		854,484	854,484	857,154	857,095	0	(2,612)	0	(2,612)	0	854,484	0	0	0	7,042	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) 4.952		04/25/2007	PAID ON PRINCIPAL		344,262	344,262	345,337	345,314	0	(1,052)	0	(1,052)	0	344,262	0	0	0	1,420	07/01/2035	1
31407E MK 6	FN (10/1 ARM) 4.962		06/25/2007	PAID ON PRINCIPAL		29,328	29,328	29,063	29,067	0	262	0	262	0	29,328	0	0	0	364	07/01/2035	1
31407E MK 6	FN (10/1 ARM) 4.966		05/25/2007	PAID ON PRINCIPAL		331,150	331,150	328,149	328,195	0	2,955	0	2,955	0	331,150	0	0	0	2,743	07/01/2035	1
31407E MK 6	FN (10/1 ARM) 4.967		04/25/2007	PAID ON PRINCIPAL		126,803	126,803	125,654	125,672	0	1,131	0	1,131	0	126,803	0	0	0	525	07/01/2035	1
31407J XF 4	FN (10/1 ARM) 4.690		06/25/2007	PAID ON PRINCIPAL		50,657	50,657	49,861	49,874	0	783	0	783	0	50,657	0	0	0	395	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) 4.466		04/25/2007	PAID ON PRINCIPAL		241,011	241,011	239,919	239,927	0	1,084	0	1,084	0	241,011	0	0	0	897	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) 4.468		06/25/2007	PAID ON PRINCIPAL		605,856	605,856	603,111	603,131	0	2,726	0	2,726	0	605,856	0	0	0	5,897	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) 4.423		05/25/2007	PAID ON PRINCIPAL		199,757	199,757	198,782	198,799	0	959	0	959	0	199,757	0	0	0	1,478	04/01/2035	1
31406M 6S 0	FN (3/1 ARM) 4.452		06/25/2007	PAID ON PRINCIPAL		474,965	474,965	472,646	472,686	0	2,279	0	2,279	0	474,965	0	0	0	5,277	04/01/2035	1
31406M 6S 0	FN (3/1 ARM) 4.453		04/25/2007	PAID ON PRINCIPAL		650,041	650,041	646,867	646,921	0	3,119	0	3,119	0	650,041	0	0	0	2,414	04/01/2035	1
31406W LD 4	FN (3/1 ARM) 4.508		06/25/2007	PAID ON PRINCIPAL		2,018	2,018	2,008	2,009	0	9	0	9	0	2,018	0	0	0	14	06/01/2035	1
31407C D8 7	FN (3/1 ARM) 4.405		06/25/2007	PAID ON PRINCIPAL		967,007	967,007	960,283	960,446	0	6,560	0	6,560	0	967,007	0	0	0	10,675	07/25/2035	1
31407C D8 7	FN (3/1 ARM) 4.415		05/25/2007	PAID ON PRINCIPAL		174,466	174,466	173,253	173,282	0	1,184	0	1,184	0	174,466	0	0	0	1,286	07/25/2035	1
31407C D8 7	FN (3/1 ARM) 4.422		04/25/2007	PAID ON PRINCIPAL		279,159	279,159	277,218	277,265	0	1,894	0	1,894	0	279,159	0	0	0	1,028	07/25/2035	1
31403K 3F 8	FN (5/1 ARM) 4.427		06/25/2007	PAID ON PRINCIPAL		3,388	3,388	3,364	3,365	0	23	0	23	0	3,388	0	0	0	31	11/01/2033	1
31403K 3F 8	FN (5/1 ARM) 4.428		04/25/2007	PAID ON PRINCIPAL		95,827	95,827	95,168	95,184	0	643	0	643	0	95,827	0	0	0	354	11/01/2033	1
31403V G4 5	FN (5/1 ARM) 4.396		06/25/2007	PAID ON PRINCIPAL		255,950	255,950	253,671	253,701	0	2,250	0	2,250	0	255,950	0	0	0	1,532	01/01/2034	1
31405R UD 6	FN (7/1 ARM) 4.909		05/25/2007	PAID ON PRINCIPAL		180,274	180,274	180,105	180,110	0	164	0	164	0	180,274	0	0	0	1,476	12/01/2034	1
31405R UD 6	FN (7/1 ARM) 4.910		06/25/2007	PAID ON PRINCIPAL		1,628	1,628	1,626	1,626	0	1	0	1	0	1,628	0	0	0	20	12/01/2034	1
31405R UD 6	FN (7/1 ARM) 4.913		04/25/2007	PAID ON PRINCIPAL		335,100	335,100	334,786	334,795	0	305	0	305	0	335,100	0	0	0	1,372	12/01/2034	1
912828 AC 4	U S TREASURY NOTES 4.375		05/15/2007	MATURED		3,000,000	3,000,000	2,973,281	2,997,531	0	2,469	0	2,469	0	3,000,000	0	0	0	65,625	05/15/2007	1
36202C 3X 9	GNMA II PASS #00002614 6.000		06/20/2007	PAID ON PRINCIPAL		25,147	25,147	24,377	24,405	0	742	0	742	0	25,147	0	0	0	226	07/20/2028	1
36202D 6D 8	GNMA II PASS #00003568 5.000		06/20/2007	PAID ON PRINCIPAL		810,613	810,613	805,546	805,568	0	5,044	0	5,044	0	810,613	0	0	0	6,933	06/20/2034	1
36202E BU 2	GNMA II PASS #00003651 5.000		06/20/2007	PAID ON PRINCIPAL		1,757,953	1,757,953	1,746,965	1,747,373	0	10,580	0	10,580	0	1,757,953	0	0	0	14,345	12/20/2034	1
36202E DD 8	GNMA II PASS #00003700 4.500		06/20/2007	PAID ON PRINCIPAL		117,894	117,894	111,649	111,800	0	6,094	0	6,094	0	117,894	0	0	0	1,107	04/20/2035	1
36202E ET 2	GNMA II PASS #00003746 4.500		06/20/2007	PAID ON PRINCIPAL		894,820	894,820	852,816	854,657	0	40,162	0	40,162	0	894,820	0	0	0	6,779	08/20/2035	1
36202E E7 0	GNMA II PASS #00003758 4.500		06/20/2007	PAID ON PRINCIPAL		814,519	814,519	777,356	779,747	0	34,772	0	34,772	0	814,519	0	0	0	5,577	09/20/2035	1
36202E E8 8	GNMA II PASS #00003759 5.000		06/20/2007	PAID ON PRINCIPAL		452,042	452,042	450,700	450,753	0	1,288	0	1,288	0	452,042	0	0	0	3,821	09/20/2035	1
36202E FL 8	GNMA II PASS #00003771 4.500		06/20/2007	PAID ON PRINCIPAL		202,255	202,255	194,512	195,050	0	7,205	0	7,205	0	202,255	0	0	0	1,039	10/20/2035	1
36202E F2 0	GNMA II PASS #00003785 5.000		06/20/2007	PAID ON PRINCIPAL		1,253,137	1,253,137	1,226,703	1,228,514	0	24,623	0	24,623	0	1,253,137	0	0	0	10,974	11/20/2035	1
36202E HF 9	GNMA II PASS #00003830 5.500		06/20/2007	PAID ON PRINCIPAL		671,996	671,996	644,381	645,263	0	26,733	0	26,733	0	671,996	0	0	0	6,110	03/20/2036	1
362050 EL 6	GNMA PASS TH #00021739 9.000		06/15/2007	PAID ON PRINCIPAL		231	231	232	231	0	0	0	0	0	231	0	0	0	3	11/15/2008	1
362050 LS 3	GNMA PASS TH #00021937 9.000		06/15/2007	PAID ON PRINCIPAL		232	232	233	232	0	0	0	0	0	232	0	0	0	3	08/15/2008	1
362050 L3 8	GNMA PASS TH #00021946 9.000		06/15/2007	PAID ON PRINCIPAL		453	453	459	452	0	0	0	0	0	453	0	0	0	7	09/15/2008	1
362050 ZA 7	GNMA PASS TH #00022337 9.000		06/15/2007	PAID ON PRINCIPAL		234	234	235	234	0	0	0	0	0	234	0	0	0	4	09/15/2008	1
362051 C5 1	GNMA PASS TH #00022592 9.000		06/15/2007	PAID ON PRINCIPAL		731	731	734	730	0	1	0	1	0	731	0	0	0	11	08/15/2008	1
362051 TV 6	GNMA PASS TH #00023064 9.000		06/15/2007	PAID ON PRINCIPAL		535	535	537	534	0	1	0	1	0	535	0	0	0	8	09/15/2008	1
362051 XW 9	GNMA PASS TH #00023193 9.000		06/15/2007	PAID ON PRINCIPAL		396	396	397	395	0	1	0	1	0	396	0	0	0	6	03/15/2009	1
362052 A5 1	GNMA PASS TH #00023428 9.000		06/15/2007	PAID ON PRINCIPAL		509	509	514	509	0	0	0	0	0	509	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		.06/15/2007	PAID ON PRINCIPAL		398	398	399	397	0	1	0	1	0	398	0	0	0	6	09/15/2008	1
362052 GQ 9	GNMA PASS TH #00023607 9.000		.06/15/2007	PAID ON PRINCIPAL		1,064	1,064	1,079	1,065	0	(1)	0	(1)	0	1,064	0	0	0	16	11/15/2008	1
362052 HU 9	GNMA PASS TH #00023643 9.000		.06/15/2007	PAID ON PRINCIPAL		433	433	434	432	0	1	0	1	0	433	0	0	0	7	12/15/2008	1
362052 MW 9	GNMA PASS TH #00023773 9.000		.06/15/2007	PAID ON PRINCIPAL		360	360	361	359	0	1	0	1	0	360	0	0	0	5	12/15/2008	1
362052 Q5 4	GNMA PASS TH #00023876 9.000		.06/15/2007	PAID ON PRINCIPAL		456	456	462	457	0	(0)	0	(0)	0	456	0	0	0	7	10/15/2008	1
362052 RL 8	GNMA PASS TH #00023891 9.000		.06/15/2007	PAID ON PRINCIPAL		212	212	213	212	0	0	0	0	0	212	0	0	0	3	10/15/2008	1
362052 RM 6	GNMA PASS TH #00023892 9.000		.06/15/2007	PAID ON PRINCIPAL		263	263	264	263	0	0	0	0	0	263	0	0	0	4	10/15/2008	1
362052 TK 8	GNMA PASS TH #00023954 9.000		.06/15/2007	PAID ON PRINCIPAL		1,753	1,753	1,759	1,750	0	3	0	3	0	1,753	0	0	0	31	12/15/2008	1
362052 T9 3	GNMA PASS TH #00023976 9.000		.06/15/2007	PAID ON PRINCIPAL		371	371	372	371	0	1	0	1	0	371	0	0	0	6	11/15/2008	1
362052 WZ 1	GNMA PASS TH #00024064 9.000		.06/15/2007	PAID ON PRINCIPAL		33	33	33	33	0	(0)	0	(0)	0	33	0	0	0	0	11/15/2008	1
362052 3J 9	GNMA PASS TH #00024201 9.000		.06/15/2007	PAID ON PRINCIPAL		821	821	825	820	0	2	0	2	0	821	0	0	0	12	09/15/2008	1
362053 EY 2	GNMA PASS TH #00024451 9.000		.06/15/2007	PAID ON PRINCIPAL		1,390	1,390	1,395	1,387	0	3	0	3	0	1,390	0	0	0	21	11/15/2008	1
362053 UJ 7	GNMA PASS TH #00024885 9.000		.06/15/2007	PAID ON PRINCIPAL		194	194	195	194	0	0	0	0	0	194	0	0	0	3	10/15/2008	1
362053 VU 1	GNMA PASS TH #00024927 9.000		.06/15/2007	PAID ON PRINCIPAL		398	398	403	398	0	(0)	0	(0)	0	398	0	0	0	6	08/15/2008	1
362054 RJ 9	GNMA PASS TH #00025689 9.000		.06/15/2007	PAID ON PRINCIPAL		318	318	319	317	0	1	0	1	0	318	0	0	0	5	09/15/2008	1
362054 T9 9	GNMA PASS TH #00025776 9.000		.06/15/2007	PAID ON PRINCIPAL		534	534	536	533	0	1	0	1	0	534	0	0	0	8	09/15/2008	1
362054 UP 1	GNMA PASS TH #00025790 9.000		.06/15/2007	PAID ON PRINCIPAL		302	302	303	301	0	1	0	1	0	302	0	0	0	5	08/15/2008	1
362054 UY 2	GNMA PASS TH #00025799 9.000		.06/15/2007	PAID ON PRINCIPAL		275	275	276	274	0	1	0	1	0	275	0	0	0	4	09/15/2008	1
362054 7K 8	GNMA PASS TH #00026098 9.000		.06/15/2007	PAID ON PRINCIPAL		559	559	561	558	0	1	0	1	0	559	0	0	0	8	09/15/2008	1
362055 B2 0	GNMA PASS TH #00026157 9.000		.06/15/2007	PAID ON PRINCIPAL		551	551	553	550	0	1	0	1	0	551	0	0	0	9	10/15/2008	1
362055 B3 8	GNMA PASS TH #00026158 9.000		.06/15/2007	PAID ON PRINCIPAL		480	480	481	479	0	1	0	1	0	480	0	0	0	8	10/15/2008	1
362055 DP 7	GNMA PASS TH #00026210 9.000		.06/15/2007	PAID ON PRINCIPAL		736	736	738	734	0	1	0	1	0	736	0	0	0	11	11/15/2008	1
362055 K4 6	GNMA PASS TH #00026415 9.000		.06/15/2007	PAID ON PRINCIPAL		330	330	331	330	0	1	0	1	0	330	0	0	0	5	09/15/2008	1
362055 LQ 6	GNMA PASS TH #00026435 9.000		.06/15/2007	PAID ON PRINCIPAL		1,204	1,204	1,209	1,202	0	2	0	2	0	1,204	0	0	0	19	12/15/2008	1
362055 NW 1	GNMA PASS TH #00026505 9.000		.06/15/2007	PAID ON PRINCIPAL		616	616	618	615	0	1	0	1	0	616	0	0	0	9	12/15/2008	1
362055 PM 1	GNMA PASS TH #00026528 9.000		.06/15/2007	PAID ON PRINCIPAL		489	489	491	488	0	1	0	1	0	489	0	0	0	7	10/15/2008	1
362055 QZ 1	GNMA PASS TH #00026572 9.000		.06/15/2007	PAID ON PRINCIPAL		792	792	795	790	0	1	0	1	0	792	0	0	0	12	02/15/2009	1
362055 SN 6	GNMA PASS TH #00026625 9.000		.06/15/2007	PAID ON PRINCIPAL		568	568	570	567	0	1	0	1	0	568	0	0	0	9	12/15/2008	1
362055 SW 6	GNMA PASS TH #00026633 9.000		.06/15/2007	PAID ON PRINCIPAL		542	542	549	542	0	0	0	0	0	542	0	0	0	8	02/15/2009	1
362055 TE 5	GNMA PASS TH #00026649 9.000		.06/15/2007	PAID ON PRINCIPAL		885	885	888	884	0	2	0	2	0	885	0	0	0	13	06/15/2009	1
362055 TK 1	GNMA PASS TH #00026654 9.000		.06/15/2007	PAID ON PRINCIPAL		2,107	2,107	2,115	2,103	0	5	0	5	0	2,107	0	0	0	22	12/15/2008	1
362055 U7 8	GNMA PASS TH #00026706 9.000		.06/15/2007	PAID ON PRINCIPAL		444	444	446	443	0	1	0	1	0	444	0	0	0	7	11/15/2008	1
362055 VZ 5	GNMA PASS TH #00026732 9.000		.06/15/2007	PAID ON PRINCIPAL		270	270	271	270	0	1	0	1	0	270	0	0	0	4	10/15/2008	1
362055 W9 2	GNMA PASS TH #00026772 9.000		.06/15/2007	PAID ON PRINCIPAL		1,280	1,280	1,285	1,278	0	2	0	2	0	1,280	0	0	0	19	10/15/2008	1
362055 XX 8	GNMA PASS TH #00026794 9.000		.06/15/2007	PAID ON PRINCIPAL		620	620	629	621	0	(0)	0	(0)	0	620	0	0	0	9	10/15/2008	1
362055 XZ 3	GNMA PASS TH #00026796 9.000		.06/15/2007	PAID ON PRINCIPAL		868	868	871	866	0	2	0	2	0	868	0	0	0	11	10/15/2008	1
362055 YF 6	GNMA PASS TH #00026810 9.000		.06/15/2007	PAID ON PRINCIPAL		175	175	176	175	0	0	0	0	0	175	0	0	0	3	09/15/2008	1
362055 YS 8	GNMA PASS TH #00026821 9.000		.06/15/2007	PAID ON PRINCIPAL		277	277	279	277	0	0	0	0	0	277	0	0	0	4	10/15/2008	1
362055 2T 1	GNMA PASS TH #00026886 9.000		.06/15/2007	PAID ON PRINCIPAL		791	791	794	790	0	1	0	1	0	791	0	0	0	12	09/15/2008	1
362055 3N 3	GNMA PASS TH #00026905 9.000		.06/15/2007	PAID ON PRINCIPAL		326	326	327	325	0	1	0	1	0	326	0	0	0	5	10/15/2008	1
362056 EA 7	GNMA PASS TH #00027129 9.000		.06/15/2007	PAID ON PRINCIPAL		198	198	199	198	0	0	0	0	0	198	0	0	0	3	02/15/2009	1
362056 FM 0	GNMA PASS TH #00027172 9.000		.06/15/2007	PAID ON PRINCIPAL		856	856	860	855	0	2	0	2	0	856	0	0	0	13	11/15/2008	1
362056 GD 9	GNMA PASS TH #00027196 9.000		.06/15/2007	PAID ON PRINCIPAL		1,070	1,070	1,074	1,067	0	2	0	2	0	1,070	0	0	0	16	09/15/2008	1
362056 HF 3	GNMA PASS TH #00027230 9.000		.06/15/2007	PAID ON PRINCIPAL		249	249	253	249	0	0	0	0	0	249	0	0	0	4	09/15/2008	1
362056 J4 6	GNMA PASS TH #00027283 9.000		.06/15/2007	PAID ON PRINCIPAL		228	228	229	228	0	0	0	0	0	228	0	0	0	3	10/15/2008	1
362056 PV 9	GNMA PASS TH #00027436 9.000		.06/15/2007	PAID ON PRINCIPAL		1,741	1,741	1,747	1,737	0	3	0	3	0	1,741	0	0	0	26	11/15/2008	1
362056 QG 1	GNMA PASS TH #00027455 9.000		.06/15/2007	PAID ON PRINCIPAL		299	299	301	299	0	1	0	1	0	299	0	0	0	5	10/15/2008	1
362056 QJ 5	GNMA PASS TH #00027457 9.000		.06/15/2007	PAID ON PRINCIPAL		322	322	323	321	0	1	0	1	0	322	0	0	0	5	10/15/2008	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
362056 RQ 8	GNMA PASS TH #00027495 9.000		.06/15/2007	PAID ON PRINCIPAL		1,194	1,194	1,199	1,193	0	2	0	2	0	1,194	0	0	0	12	01/15/2009	1
362056 RY 1	GNMA PASS TH #00027503 9.000		.06/15/2007	PAID ON PRINCIPAL		509	509	516	509	0	(0)	0	(0)	0	509	0	0	0	8	11/15/2008	1
362056 SA 2	GNMA PASS TH #00027513 9.000		.06/15/2007	PAID ON PRINCIPAL		2,606	2,606	2,615	2,600	0	6	0	6	0	2,606	0	0	0	26	12/15/2008	1
362056 TC 7	GNMA PASS TH #00027547 9.000		.06/15/2007	PAID ON PRINCIPAL		113	113	113	112	0	0	0	0	0	113	0	0	0	2	10/15/2008	1
362056 TF 0	GNMA PASS TH #00027550 9.000		.06/15/2007	PAID ON PRINCIPAL		302	302	303	301	0	1	0	1	0	302	0	0	0	4	12/15/2008	1
362056 TH 6	GNMA PASS TH #00027552 9.000		.06/15/2007	PAID ON PRINCIPAL		320	320	321	320	0	0	0	0	0	320	0	0	0	5	12/15/2008	1
362056 UK 7	GNMA PASS TH #00027586 9.000		.06/15/2007	PAID ON PRINCIPAL		238	238	239	238	0	0	0	0	0	238	0	0	0	4	03/15/2009	1
362056 XU 2	GNMA PASS TH #00027691 9.000		.06/15/2007	PAID ON PRINCIPAL		206	206	207	206	0	0	0	0	0	206	0	0	0	3	10/15/2008	1
362056 3F 8	GNMA PASS TH #00027798 9.000		.06/15/2007	PAID ON PRINCIPAL		1,058	1,058	1,062	1,056	0	2	0	2	0	1,058	0	0	0	14	10/15/2008	1
362056 3W 1	GNMA PASS TH #00027813 9.000		.06/15/2007	PAID ON PRINCIPAL		892	892	904	892	0	(0)	0	(0)	0	892	0	0	0	13	11/15/2008	1
362056 4R 1	GNMA PASS TH #00027832 9.000		.06/15/2007	PAID ON PRINCIPAL		956	956	959	954	0	2	0	2	0	956	0	0	0	14	12/15/2008	1
362056 6T 5	GNMA PASS TH #00027882 9.000		.06/15/2007	PAID ON PRINCIPAL		154	154	155	154	0	0	0	0	0	154	0	0	0	2	12/15/2008	1
362056 7M 9	GNMA PASS TH #00027900 9.000		.06/15/2007	PAID ON PRINCIPAL		1,911	1,911	1,918	1,907	0	3	0	3	0	1,911	0	0	0	17	11/15/2008	1
362057 CN 9	GNMA PASS TH #00027977 9.000		.06/15/2007	PAID ON PRINCIPAL		263	263	264	263	0	0	0	0	0	263	0	0	0	4	11/15/2008	1
362057 CP 4	GNMA PASS TH #00027978 9.000		.06/15/2007	PAID ON PRINCIPAL		203	203	204	203	0	0	0	0	0	203	0	0	0	3	12/15/2008	1
362057 FC 0	GNMA PASS TH #00028063 9.000		.06/15/2007	PAID ON PRINCIPAL		353	353	355	353	0	1	0	1	0	353	0	0	0	5	11/15/2008	1
362057 F7 1	GNMA PASS TH #00028090 9.000		.06/15/2007	PAID ON PRINCIPAL		276	276	277	276	0	0	0	0	0	276	0	0	0	4	12/15/2008	1
362057 NB 3	GNMA PASS TH #00028286 9.000		.06/15/2007	PAID ON PRINCIPAL		2,705	2,705	2,715	2,700	0	4	0	4	0	2,705	0	0	0	58	12/15/2008	1
362057 NT 4	GNMA PASS TH #00028302 9.000		.06/15/2007	PAID ON PRINCIPAL		193	193	194	193	0	0	0	0	0	193	0	0	0	3	12/15/2008	1
362057 VX 6	GNMA PASS TH #00028530 9.000		.06/15/2007	PAID ON PRINCIPAL		427	427	433	427	0	(0)	0	(0)	0	427	0	0	0	6	12/15/2008	1
362057 V2 4	GNMA PASS TH #00028533 9.000		.06/15/2007	PAID ON PRINCIPAL		438	438	440	438	0	1	0	1	0	438	0	0	0	7	12/15/2008	1
362057 YB 1	GNMA PASS TH #00028606 9.000		.06/15/2007	PAID ON PRINCIPAL		1,607	1,607	1,613	1,605	0	3	0	3	0	1,607	0	0	0	30	02/15/2009	1
362057 Z4 6	GNMA PASS TH #00028663 9.000		.06/15/2007	PAID ON PRINCIPAL		366	366	367	365	0	1	0	1	0	366	0	0	0	5	05/15/2009	1
362057 5K 3	GNMA PASS TH #00028750 9.000		.06/15/2007	PAID ON PRINCIPAL		1,496	1,496	1,502	1,494	0	3	0	3	0	1,496	0	0	0	18	12/15/2008	1
362058 BE 8	GNMA PASS TH #00028837 9.000		.06/15/2007	PAID ON PRINCIPAL		563	563	571	563	0	0	0	0	0	563	0	0	0	8	02/15/2009	1
362058 BY 4	GNMA PASS TH #00028855 9.000		.06/15/2007	PAID ON PRINCIPAL		213	213	214	213	0	0	0	0	0	213	0	0	0	3	12/15/2008	1
362058 SM 2	GNMA PASS TH #00029324 9.000		.06/15/2007	PAID ON PRINCIPAL		118	118	119	118	0	0	0	0	0	118	0	0	0	2	01/15/2009	1
362058 W6 2	GNMA PASS TH #00029469 9.000		.06/15/2007	PAID ON PRINCIPAL		285	285	289	285	0	(0)	0	(0)	0	285	0	0	0	4	01/15/2009	1
362058 XV 6	GNMA PASS TH #00029492 9.000		.06/15/2007	PAID ON PRINCIPAL		799	799	802	798	0	1	0	1	0	799	0	0	0	12	02/15/2009	1
362058 YG 8	GNMA PASS TH #00029511 9.000		.06/15/2007	PAID ON PRINCIPAL		213	213	215	213	0	(0)	0	(0)	0	213	0	0	0	3	04/15/2009	1
362059 AV 9	GNMA PASS TH #00029720 9.000		.06/15/2007	PAID ON PRINCIPAL		87	87	87	87	0	0	0	0	0	87	0	0	0	1	02/15/2009	1
362059 AX 5	GNMA PASS TH #00029722 9.000		.06/15/2007	PAID ON PRINCIPAL		392	392	394	392	0	1	0	1	0	392	0	0	0	6	03/15/2009	1
362059 HZ 3	GNMA PASS TH #00029948 9.000		.06/15/2007	PAID ON PRINCIPAL		629	629	631	628	0	1	0	1	0	629	0	0	0	9	05/15/2009	1
362059 M7 9	GNMA PASS TH #00030082 9.000		.06/15/2007	PAID ON PRINCIPAL		552	552	560	553	0	(1)	0	(1)	0	552	0	0	0	8	02/15/2009	1
362059 TV 9	GNMA PASS TH #00030264 9.000		.06/15/2007	PAID ON PRINCIPAL		880	880	892	881	0	(1)	0	(1)	0	880	0	0	0	13	05/15/2009	1
362059 WE 3	GNMA PASS TH #00030345 9.000		.06/15/2007	PAID ON PRINCIPAL		899	899	902	898	0	1	0	1	0	899	0	0	0	13	03/15/2009	1
362059 X3 6	GNMA PASS TH #00030398 9.000		.06/15/2007	PAID ON PRINCIPAL		206	206	209	206	0	(0)	0	(0)	0	206	0	0	0	3	06/15/2009	1
362059 ZH 3	GNMA PASS TH #00030444 9.000		.06/15/2007	PAID ON PRINCIPAL		1,436	1,436	1,441	1,433	0	3	0	3	0	1,436	0	0	0	22	05/15/2009	1
362060 FR 1	GNMA PASS TH #00030776 9.000		.06/15/2007	PAID ON PRINCIPAL		323	323	327	323	0	(0)	0	(0)	0	323	0	0	0	5	03/15/2009	1
362060 GX 7	GNMA PASS TH #00030814 9.000		.06/15/2007	PAID ON PRINCIPAL		268	268	269	268	0	0	0	0	0	268	0	0	0	4	04/15/2009	1
362060 HD 0	GNMA PASS TH #00030828 9.000		.06/15/2007	PAID ON PRINCIPAL		964	964	968	963	0	1	0	1	0	964	0	0	0	15	06/15/2009	1
362060 KU 8	GNMA PASS TH #00030907 9.000		.06/15/2007	PAID ON PRINCIPAL		268	268	269	268	0	0	0	0	0	268	0	0	0	4	04/15/2009	1
362060 K6 1	GNMA PASS TH #00030917 9.000		.06/15/2007	PAID ON PRINCIPAL		355	355	356	354	0	1	0	1	0	355	0	0	0	5	05/15/2009	1
362060 LD 5	GNMA PASS TH #00030924 9.000		.06/15/2007	PAID ON PRINCIPAL		89	89	89	89	0	0	0	0	0	89	0	0	0	1	05/15/2009	1
362060 QM 0	GNMA PASS TH #00031060 9.000		.06/15/2007	PAID ON PRINCIPAL		432	432	438	432	0	(0)	0	(0)	0	432	0	0	0	7	03/15/2009	1
362060 UJ 2	GNMA PASS TH #00031185 9.000		.06/15/2007	PAID ON PRINCIPAL		1,047	1,047	1,051	1,046	0	2	0	2	0	1,047	0	0	0	16	04/15/2009	1
362060 Z3 2	GNMA PASS TH #00031362 9.000		.06/15/2007	PAID ON PRINCIPAL		573	573	575	572	0	1	0	1	0	573	0	0	0	9	04/15/2009	1
362061 MB 6	GNMA PASS TH #00031854 9.000		.06/15/2007	PAID ON PRINCIPAL		693	693	696	692	0	1	0	1	0	693	0	0	0	10	05/15/2009	1
362062 PH 8	GNMA PASS TH #00032824 9.000		.06/15/2007	PAID ON PRINCIPAL		654	654	657	654	0	1	0	1	0	654	0	0	0	10	05/15/2009	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
362064 R3 3	GNMA PASS TH #00034706 9.000		.06/15/2007	PAID ON PRINCIPAL		296	296	297	295	0	1	0	1	0	296	0	0	0	4	12/15/2008	1
36216C KY 2	GNMA PASS TH #00160611 9.500		.06/15/2007	PAID ON PRINCIPAL		132	132	140	143	0	(11)	0	(11)	0	132	0	0	0	2	09/15/2016	1
36216E TY 9	GNMA PASS TH #00162667 9.500		.06/15/2007	PAID ON PRINCIPAL		27	27	29	29	0	(2)	0	(2)	0	27	0	0	0	0	09/15/2019	1
36216G N3 8	GNMA PASS TH #00164310 9.500		.06/15/2007	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		.06/15/2007	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		.06/15/2007	PAID ON PRINCIPAL		99	99	106	104	0	(4)	0	(4)	0	99	0	0	0	2	10/15/2016	1
362161 7E 5	GNMA PASS TH #00180993 9.500		.06/15/2007	PAID ON PRINCIPAL		174	174	186	181	0	(7)	0	(7)	0	174	0	0	0	3	11/15/2019	1
362164 W5 0	GNMA PASS TH #00183468 9.500		.06/15/2007	PAID ON PRINCIPAL		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	0	10/15/2016	1
362167 NJ 3	GNMA PASS TH #00185893 9.500		.06/15/2007	PAID ON PRINCIPAL		45	45	47	48	0	(4)	0	(4)	0	45	0	0	0	1	10/15/2016	1
36217D UZ 5	GNMA PASS TH #00190600 9.500		.06/15/2007	PAID ON PRINCIPAL		144	144	153	149	0	(6)	0	(6)	0	144	0	0	0	2	08/15/2016	1
36217J QQ 7	GNMA PASS TH #00194963 9.000		.06/15/2007	PAID ON PRINCIPAL		31	31	33	33	0	(2)	0	(2)	0	31	0	0	0	0	09/15/2019	1
36217S TL 5	GNMA PASS TH #00202255 9.500		.06/15/2007	PAID ON PRINCIPAL		38	38	41	41	0	(2)	0	(2)	0	38	0	0	0	1	08/15/2017	1
36217T CA 5	GNMA PASS TH #00202665 9.500		.06/15/2007	PAID ON PRINCIPAL		80	80	85	86	0	(6)	0	(6)	0	80	0	0	0	1	11/15/2019	1
36217T CQ 0	GNMA PASS TH #00202679 9.500		.06/15/2007	PAID ON PRINCIPAL		13	13	14	15	0	(1)	0	(1)	0	13	0	0	0	0	12/15/2019	1
362172 N4 6	GNMA PASS TH #00210211 9.500		.06/15/2007	PAID ON PRINCIPAL		27	27	28	28	0	(2)	0	(2)	0	27	0	0	0	0	07/15/2017	1
36218J 4S 6	GNMA PASS TH #00224133 9.000		.06/15/2007	PAID ON PRINCIPAL		105	105	112	110	0	(5)	0	(5)	0	105	0	0	0	2	06/15/2018	1
36218K U4 7	GNMA PASS TH #00224803 7.500		.06/15/2007	PAID ON PRINCIPAL		3,573	3,573	3,711	3,579	0	(6)	0	(6)	0	3,573	0	0	0	49	03/15/2008	1
36218X 3Z 0	GNMA PASS TH #00235816 9.500		.06/15/2007	PAID ON PRINCIPAL		293	293	312	311	0	(19)	0	(19)	0	293	0	0	0	5	06/15/2018	1
36219L BK 9	GNMA PASS TH #00252142 9.500		.06/15/2007	PAID ON PRINCIPAL		74	74	79	80	0	(5)	0	(5)	0	74	0	0	0	1	10/15/2018	1
362191 X7 8	GNMA PASS TH #00264502 9.500		.06/15/2007	PAID ON PRINCIPAL		221	221	236	239	0	(18)	0	(18)	0	221	0	0	0	4	09/15/2018	1
362205 JS 6	GNMA PASS TH #00297373 7.500		.06/15/2007	PAID ON PRINCIPAL		406	406	420	407	0	(1)	0	(1)	0	406	0	0	0	5	03/15/2008	1
36224A XF 3	GNMA PASS TH #00322978 7.500		.06/15/2007	PAID ON PRINCIPAL		2,252	2,252	2,340	2,256	0	(3)	0	(3)	0	2,252	0	0	0	29	02/15/2008	1
36224F EV 8	GNMA PASS TH #00326948 7.500		.06/15/2007	PAID ON PRINCIPAL		478	478	495	480	0	(1)	0	(1)	0	478	0	0	0	6	03/15/2008	1
36224F P9 5	GNMA PASS TH #00327248 7.500		.06/15/2007	PAID ON PRINCIPAL		921	921	957	921	0	(0)	0	(0)	0	921	0	0	0	12	08/15/2007	1
36224J MV 1	GNMA PASS TH #00329872 7.500		.06/15/2007	PAID ON PRINCIPAL		2,509	2,509	2,598	2,513	0	(4)	0	(4)	0	2,509	0	0	0	22	03/15/2008	1
36224P L9 7	GNMA PASS TH #00334352 7.500		.06/15/2007	PAID ON PRINCIPAL		550	550	571	550	0	(0)	0	(0)	0	550	0	0	0	7	09/15/2007	1
36224Y CY 3	GNMA PASS TH #00342187 7.500		.06/15/2007	PAID ON PRINCIPAL		18	18	19	18	0	(0)	0	(0)	0	18	0	0	0	0	11/15/2007	1
36203B 3X 0	GNMA PASS TH #00344714 7.500		.06/15/2007	PAID ON PRINCIPAL		516	516	535	517	0	(1)	0	(1)	0	516	0	0	0	6	02/15/2008	1
36203D 2B 5	GNMA PASS TH #00346470 7.500		.06/15/2007	PAID ON PRINCIPAL		1,573	1,573	1,629	1,577	0	(3)	0	(3)	0	1,573	0	0	0	20	03/15/2008	1
36203L TD 4	GNMA PASS TH #00352548 7.500		.06/15/2007	PAID ON PRINCIPAL		157	157	163	157	0	(0)	0	(0)	0	157	0	0	0	2	02/15/2008	1
36205E EM 4	GNMA PASS TH #00388140 6.000		.06/15/2007	PAID ON PRINCIPAL		2,919	2,919	2,863	2,901	0	19	0	19	0	2,919	0	0	0	29	02/15/2009	1
36205E GC 4	GNMA PASS TH #00388195 6.000		.06/15/2007	PAID ON PRINCIPAL		1,639	1,639	1,608	1,628	0	12	0	12	0	1,639	0	0	0	17	05/15/2009	1
36205E H8 2	GNMA PASS TH #00388255 6.000		.06/15/2007	PAID ON PRINCIPAL		3,540	3,540	3,472	3,518	0	23	0	23	0	3,540	0	0	0	35	04/15/2009	1
36205E J8 0	GNMA PASS TH #00388287 6.000		.06/15/2007	PAID ON PRINCIPAL		3,307	3,307	3,244	3,289	0	19	0	19	0	3,307	0	0	0	33	03/15/2009	1
36205E KX 3	GNMA PASS TH #00388310 6.000		.06/15/2007	PAID ON PRINCIPAL		2,811	2,811	2,757	2,794	0	17	0	17	0	2,811	0	0	0	28	02/15/2009	1
36205E U5 3	GNMA PASS TH #00388604 6.000		.06/15/2007	PAID ON PRINCIPAL		251	251	246	250	0	1	0	1	0	251	0	0	0	3	02/15/2009	1
36205E 4Z 6	GNMA PASS TH #00388840 6.000		.06/15/2007	PAID ON PRINCIPAL		6,383	6,383	6,261	6,347	0	37	0	37	0	6,383	0	0	0	48	03/15/2009	1
36205F KQ 5	GNMA PASS TH #00389203 6.000		.06/15/2007	PAID ON PRINCIPAL		7,088	7,088	6,952	7,047	0	41	0	41	0	7,088	0	0	0	91	02/15/2009	1
0399999.	Total - Bonds - U.S. Government					17,671,856	17,671,856	17,457,675	17,489,909	0	181,947	0	181,947	0	17,671,856	0	0	0	180,321	XXX	XXX
Bonds - All Other Government																					
135087 XZ 2	CANADA TREASURY BONDS 3.000	C	.06/01/2007	MATURED		1,883,820	1,883,820	1,640,148	1,716,478	0	2,214	0	2,214	79,267	1,797,960	85,860	0	85,860	28,257	06/01/2007	1FE
1099999.	Total - Bonds - All Other Government					1,883,820	1,883,820	1,640,148	1,716,478	0	2,214	0	2,214	79,267	1,797,960	85,860	0	85,860	28,257	XXX	XXX
Bonds - States, Territories and Possessions																					
594610 B2 2	MICHIGAN GENERAL OBLIG 5.500		.04/24/2007	CITIGROUP GLOBAL MARKET		22,039,400	20,000,000	23,368,400	22,314,200	0	(95,800)	0	(95,800)	0	22,218,400	0	(179,000)	(179,000)	446,111	12/01/2013	1FE
641460 U2 4	NEVADA MUN BD BK PROJ 5.250		.06/20/2007	REDEEMED		863,550	855,000	831,308	841,705	0	658	0	658	0	842,363	0	21,187	21,187	7,481	09/01/2014	1FE
64966C R3 7	NEW YORK GENERAL OBLIG 6.000		.04/15/2007	REDEEMED		8,332,500	8,250,000	8,457,068	8,345,865	0	(13,365)	0	(13,365)	0	8,332,500	0	0	0	247,500	04/15/2009	1FE
748148 RS 4	QUEBEC (PROVINCE OF) 5.125	I.	.06/06/2007	SCOTIA CAPITAL		974,310	1,000,000	995,980	995,950	0	160	0	160	0	996,110	0	(21,800)	(21,800)	29,469	11/14/2016	1FE
1799999.	Total - Bonds - States, Territories & Possessions					32,209,760	30,105,000	33,652,756	32,497,720	0	(108,347)	0	(108,347)	0	32,389,373	0	(179,613)	(179,613)	730,561	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
Bonds - Political Subdivisions of States																					
717880 S9 0	PHILADELPHIA SCH DIST 5.250		.04/01/2007	REDEEMED		600,000	600,000	586,066	598,464	0	1,536	0	1,536	0	600,000	0	0	0	15,750	04/01/2017	1FE
839635 DS 5	SOUTH REDFORD SD Q-SBL 5.400		.05/01/2007	REDEEMED		1,000,000	1,000,000	997,679	999,618	0	382	0	382	0	1,000,000	0	0	0	27,000	05/01/2011	1
2499999.	Total - Bonds - Political Subdivisions					1,600,000	1,600,000	1,583,745	1,598,082	0	1,918	0	1,918	0	1,600,000	0	0	0	42,750	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
3128JM N7 8	FH (3/1 ARM) 4.532		.05/15/2007	PAID ON PRINCIPAL		17,610	17,610	17,514	17,514	0	96	0	96	0	17,610	0	0	0	100	08/15/2035	1
3128JM N7 8	FH (3/1 ARM) 4.537		.06/15/2007	PAID ON PRINCIPAL		5,972	5,972	5,939	5,939	0	32	0	32	0	5,972	0	0	0	71	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.533		.06/15/2007	PAID ON PRINCIPAL		555,268	555,268	551,776	551,814	0	3,454	0	3,454	0	555,268	0	0	0	6,352	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.548		.05/15/2007	PAID ON PRINCIPAL		172,908	172,908	171,820	171,832	0	1,075	0	1,075	0	172,908	0	0	0	1,322	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.555		.04/15/2007	PAID ON PRINCIPAL		142,288	142,288	141,393	141,403	0	885	0	885	0	142,288	0	0	0	548	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) 4.749		.05/15/2007	PAID ON PRINCIPAL		1,134,516	1,134,516	1,131,857	1,131,850	0	2,666	0	2,666	0	1,134,516	0	0	0	7,237	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) 4.751		.06/27/2007	PAID ON PRINCIPAL		314,582	314,582	313,844	313,842	0	739	0	739	0	314,582	0	0	0	3,587	10/01/2035	1
31407C HK 6	FN (10/1 ARM) 5.002		.05/25/2007	PAID ON PRINCIPAL		366,118	366,118	366,682	366,671	0	(553)	0	(553)	0	366,118	0	0	0	3,053	07/25/2035	1
31407C HK 6	FN (10/1 ARM) 5.004		.04/25/2007	PAID ON PRINCIPAL		215,223	215,223	215,554	215,548	0	(325)	0	(325)	0	215,223	0	0	0	897	07/25/2035	1
31407C HK 6	FN (10/1 ARM) 5.010		.06/25/2007	PAID ON PRINCIPAL		269,435	269,435	269,850	269,842	0	(407)	0	(407)	0	269,435	0	0	0	3,372	07/25/2035	1
31407F ML 1	FN (3/1 ARM) 4.688		.06/25/2007	PAID ON PRINCIPAL		1,642,041	1,642,041	1,634,729	1,634,800	0	7,241	0	7,241	0	1,642,041	0	0	0	12,057	10/01/2035	1
452226 XL 2	ILLINOIS SALES TAX REV 4.900		.06/15/2007	MATURED		3,760,000	3,760,000	3,727,401	3,757,932	0	2,068	0	2,068	0	3,760,000	0	0	0	92,120	06/15/2007	1FE
49151E WZ 2	KENTUCKY PPTY & BLDG P 5.000		.04/24/2007	MERRILL LYNCH CAPITAL MA		12,921,306	11,875,000	13,502,825	13,210,463	0	(36,694)	0	(36,694)	0	13,173,769	0	(252,463)	(252,463)	339,757	10/01/2016	1FE
59455R V5 2	MICHIGAN MUN BD AUTH S 5.250		.06/01/2007	REDEEMED		445,000	445,000	503,704	485,575	0	(2,149)	0	(2,149)	0	483,426	0	(38,426)	(38,426)	11,681	12/01/2013	1FE
645771 QM 1	NEW JERSEY BLDG AUTH R 5.750		.06/15/2007	REDEEMED		5,553,900	5,445,000	5,973,340	5,599,529	0	(45,629)	0	(45,629)	0	5,553,900	0	0	0	156,544	06/15/2009	1
649706 6S 2	NEW YORK CITY MUN WTR& 5.500		.06/15/2007	REDEEMED		10,317,150	10,215,000	10,496,117	10,327,467	0	(10,317)	0	(10,317)	0	10,317,150	0	0	0	280,913	06/15/2027	1FE
64983W 7U 4	NEW YORK DORM AUTH S93 5.500		.04/24/2007	RBC DAIN RAUSCHER INC		10,822,000	10,000,000	11,487,400	11,054,800	0	(47,500)	0	(47,500)	0	11,007,300	0	(185,300)	(185,300)	247,500	05/15/2013	1FE
736742 FM 4	PORTLAND SWR SYS REV S 5.000		.06/01/2007	REDEEMED		5,000,000	5,000,000	5,057,400	5,002,500	0	(2,500)	0	(2,500)	0	5,000,000	0	0	0	125,000	06/01/2008	1FE
796422 E3 3	SAN ANTONIO WATER REV 6.000		.05/15/2007	REDEEMED		235,000	235,000	232,663	234,796	0	204	0	204	0	235,000	0	0	0	7,050	05/15/2016	1
875152 BG 4	TAMPA EXCISE TAX S78 6.125		.04/01/2007	REDEEMED		1,480,000	1,480,000	1,480,000	1,480,000	0	0	0	0	0	1,480,000	0	0	0	45,325	04/01/2008	1
875290 AQ 1	TAMPA WATER & SEWER RE 6.600		.04/01/2007	REDEEMED		20,000	20,000	18,264	19,797	0	41	0	41	0	19,839	0	161	161	660	04/01/2008	1
882854 CM 2	TEXAS WATER DEV BOARD 5.250		.06/01/2007	REDEEMED		10,650,000	10,650,000	10,328,370	10,443,071	0	5,645	0	5,645	0	10,448,715	0	201,285	201,285	211,225	07/15/2017	1FE
915137 SW 4	UNIV OF TEXAS FING SYS 5.250		.04/24/2007	FIRST ALBANY CORP		5,417,950	5,000,000	5,832,800	5,610,300	0	(26,900)	0	(26,900)	0	5,583,400	0	(165,450)	(165,450)	52,500	08/15/2013	1FE
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		6,755	6,755	6,613	6,603	0	152	0	152	0	6,755	0	0	0	59	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		95,335	95,335	93,334	93,283	0	2,051	0	2,051	0	95,335	0	0	0	914	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		4,015	4,015	3,931	3,920	0	95	0	95	0	4,015	0	0	0	55	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		11,434	11,434	11,194	11,132	0	302	0	302	0	11,434	0	0	0	116	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		3,479	3,479	3,406	3,379	0	101	0	101	0	3,479	0	0	0	35	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		10,092	10,092	9,880	9,913	0	179	0	179	0	10,092	0	0	0	93	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		48,785	48,785	47,761	47,678	0	1,107	0	1,107	0	48,785	0	0	0	229	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		149	149	146	144	0	5	0	5	0	149	0	0	0	1	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		17,662	17,662	17,291	17,264	0	397	0	397	0	17,662	0	0	0	162	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		14,771	14,771	14,461	14,470	0	301	0	301	0	14,771	0	0	0	160	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		48,396	48,396	47,381	47,241	0	1,156	0	1,156	0	48,396	0	0	0	348	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		60,625	60,625	59,352	59,310	0	1,315	0	1,315	0	60,625	0	0	0	499	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		168,314	168,314	164,781	164,172	0	4,142	0	4,142	0	168,314	0	0	0	1,189	07/15/2033	1
31296K X5 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		329	329	322	318	0	11	0	11	0	329	0	0	0	3	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		122	122	119	118	0	4	0	4	0	122	0	0	0	1	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		.06/15/2007	PAID ON PRINCIPAL		198,517	198,517	197,276	197,330	0	1,187	0	1,187	0	198,517	0	0	0	1,817	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		1,442	1,442	1,411	1,414	0	28	0	28	0	1,442	0	0	0	7	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		1,384	1,384	1,355	1,357	0	27	0	27	0	1,384	0	0	0	13	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		410	410	401	400	0	10	0	10	0	410	0	0	0	5	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		115,698	115,698	113,269	112,308	0	3,390	0	3,390	0	115,698	0	0	0	1,495	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 WL 1	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		31,060	31,060	30,408	30,303	0	756	0	756	0	31,060	0	0	0	290	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		4,204	4,204	4,116	4,114	0	90	0	90	0	4,204	0	0	0	49	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		1,554	1,554	1,521	1,517	0	37	0	37	0	1,554	0	0	0	14	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		1,047	1,047	1,025	1,014	0	32	0	32	0	1,047	0	0	0	9	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		.06/15/2007	PAID ON PRINCIPAL		384,673	384,673	382,269	382,330	0	2,343	0	2,343	0	384,673	0	0	0	3,151	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		.06/15/2007	PAID ON PRINCIPAL		267,918	267,918	266,244	266,370	0	1,548	0	1,548	0	267,918	0	0	0	1,990	09/15/2033	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		.06/15/2007	PAID ON PRINCIPAL		59,197	59,197	56,061	56,373	0	2,824	0	2,824	0	59,197	0	0	0	390	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		.06/15/2007	PAID ON PRINCIPAL		456,244	456,244	432,078	436,281	0	19,962	0	19,962	0	456,244	0	0	0	3,267	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		.06/15/2007	PAID ON PRINCIPAL		648,608	648,608	614,253	619,655	0	28,953	0	28,953	0	648,608	0	0	0	4,066	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		.06/15/2007	PAID ON PRINCIPAL		56,260	56,260	53,281	53,891	0	2,369	0	2,369	0	56,260	0	0	0	329	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		.06/15/2007	PAID ON PRINCIPAL		203,933	203,933	193,131	195,172	0	8,760	0	8,760	0	203,933	0	0	0	1,362	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		.06/15/2007	PAID ON PRINCIPAL		331,215	331,215	313,671	317,271	0	13,944	0	13,944	0	331,215	0	0	0	2,395	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		2,615	2,615	2,751	2,963	0	(348)	0	(348)	0	2,615	0	0	0	28	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		7,564	7,564	7,957	8,609	0	(1,046)	0	(1,046)	0	7,564	0	0	0	72	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		4,038	4,038	4,248	4,618	0	(580)	0	(580)	0	4,038	0	0	0	40	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		2,789	2,789	2,935	3,300	0	(511)	0	(511)	0	2,789	0	0	0	17	08/15/2030	1
31292H M2 7	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		2,711	2,711	2,853	3,090	0	(379)	0	(379)	0	2,711	0	0	0	24	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		4,869	4,869	4,767	4,738	0	131	0	131	0	4,869	0	0	0	38	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		2,565	2,565	2,511	2,496	0	69	0	69	0	2,565	0	0	0	22	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		108,071	108,071	105,803	105,562	0	2,509	0	2,509	0	108,071	0	0	0	1,018	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		.06/15/2007	PAID ON PRINCIPAL		17,102	17,102	16,116	15,742	0	1,360	0	1,360	0	17,102	0	0	0	171	12/15/2028	1
31293F WM 5	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		6,543	6,543	6,406	6,303	0	241	0	241	0	6,543	0	0	0	90	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		134	134	131	129	0	5	0	5	0	134	0	0	0	1	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		1,164	1,164	1,225	1,303	0	(139)	0	(139)	0	1,164	0	0	0	13	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		30	30	32	35	0	(5)	0	(5)	0	30	0	0	0	0	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	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		.06/15/2007	PAID ON PRINCIPAL		303	303	319	330	0	(27)	0	(27)	0	303	0	0	0	4	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		84	84	88	92	0	(8)	0	(8)	0	84	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		370	370	389	417	0	(47)	0	(47)	0	370	0	0	0	5	10/15/2029	1
31293X W5 3	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		12	12	12	14	0	(2)	0	(2)	0	12	0	0	0	0	11/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		138	138	145	164	0	(26)	0	(26)	0	138	0	0	0	2	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		197	197	207	233	0	(36)	0	(36)	0	197	0	0	0	3	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		271	271	285	312	0	(41)	0	(41)	0	271	0	0	0	3	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		99	99	104	117	0	(18)	0	(18)	0	99	0	0	0	1	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		435	435	457	490	0	(56)	0	(56)	0	435	0	0	0	5	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	12/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		141	141	148	162	0	(21)	0	(21)	0	141	0	0	0	2	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		337	337	354	397	0	(60)	0	(60)	0	337	0	0	0	4	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		6,116	6,116	6,435	6,922	0	(805)	0	(805)	0	6,116	0	0	0	39	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		71	71	74	80	0	(9)	0	(9)	0	71	0	0	0	1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU 7.500		.06/15/2007	PAID ON PRINCIPAL		47	47	50	57	0	(10)	0	(10)	0	47	0	0	0	1	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		6,342	6,342	6,675	7,422	0	(1,080)	0	(1,080)	0	6,342	0	0	0	75	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		206	206	217	242	0	(35)	0	(35)	0	206	0	0	0	3	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		298	298	314	328	0	(30)	0	(30)	0	298	0	0	0	4	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		135	135	142	167	0	(32)	0	(32)	0	135	0	0	0	2	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		3,762	3,762	3,959	4,480	0	(719)	0	(719)	0	3,762	0	0	0	64	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		47	47	50	55	0	(8)	0	(8)	0	47	0	0	0	1	08/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		117	117	123	141	0	(25)	0	(25)	0	117	0	0	0	1	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		70	70	73	78	0	(8)	0	(8)	0	70	0	0	0	1	10/15/2031	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)
31298W N7 6	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		46	46	49	56	0	(10)	0	(10)	0	46	0	0	0	1	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		152	152	149	146	0	6	0	6	0	152	0	0	0	1	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		139	139	146	163	0	(24)	0	(24)	0	139	0	0	0	2	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		3,135	3,135	3,070	3,030	0	105	0	105	0	3,135	0	0	0	43	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		5,083	5,083	5,350	5,933	0	(850)	0	(850)	0	5,083	0	0	0	34	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		3,044	3,044	2,981	2,971	0	74	0	74	0	3,044	0	0	0	38	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		4,989	4,989	5,251	5,771	0	(782)	0	(782)	0	4,989	0	0	0	68	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		3,709	3,709	3,903	4,116	0	(407)	0	(407)	0	3,709	0	0	0	25	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		242	242	237	235	0	7	0	7	0	242	0	0	0	2	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		95	95	100	104	0	(9)	0	(9)	0	95	0	0	0	1	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		64,451	64,451	67,976	73,617	0	(9,166)	0	(9,166)	0	64,451	0	0	0	388	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		264	264	278	300	0	(36)	0	(36)	0	264	0	0	0	3	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		15,809	15,809	16,639	18,801	0	(2,992)	0	(2,992)	0	15,809	0	0	0	216	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		67	67	71	78	0	(11)	0	(11)	0	67	0	0	0	1	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		10	10	11	11	0	(1)	0	(1)	0	10	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		333	333	351	409	0	(76)	0	(76)	0	333	0	0	0	4	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		941	941	991	1,020	0	(79)	0	(79)	0	941	0	0	0	11	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		162	162	171	187	0	(25)	0	(25)	0	162	0	0	0	2	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		978	978	1,032	1,182	0	(204)	0	(204)	0	978	0	0	0	11	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		21,646	21,646	22,782	27,121	0	(5,476)	0	(5,476)	0	21,646	0	0	0	252	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		11,147	11,147	10,913	10,840	0	307	0	307	0	11,147	0	0	0	104	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		1,227	1,227	1,201	1,195	0	32	0	32	0	1,227	0	0	0	10	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		1,179	1,179	1,154	1,140	0	39	0	39	0	1,179	0	0	0	10	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		82	82	80	80	0	2	0	2	0	82	0	0	0	1	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		1,554	1,554	1,635	1,639	0	(85)	0	(85)	0	1,554	0	0	0	18	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	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		.06/15/2007	PAID ON PRINCIPAL		6,559	6,559	6,421	6,411	0	148	0	148	0	6,559	0	0	0	54	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		2,552	2,552	2,498	2,490	0	61	0	61	0	2,552	0	0	0	24	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		201	201	197	193	0	9	0	9	0	201	0	0	0	3	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		6,137	6,137	6,008	5,996	0	141	0	141	0	6,137	0	0	0	63	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		4,225	4,225	4,136	4,120	0	105	0	105	0	4,225	0	0	0	36	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		21,192	21,192	20,747	20,694	0	498	0	498	0	21,192	0	0	0	158	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		4,157	4,157	4,069	4,082	0	75	0	75	0	4,157	0	0	0	56	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		220,908	220,908	225,603	225,488	0	(4,580)	0	(4,580)	0	220,908	0	0	0	2,007	12/15/2023	1
31280E 3W 3	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		1,510	1,510	1,578	1,547	0	(36)	0	(36)	0	1,510	0	0	0	14	05/15/2009	1
3128G8 YT 2	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		2,248	2,248	2,349	2,361	0	(113)	0	(113)	0	2,248	0	0	0	20	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		5,055	5,055	5,282	5,250	0	(195)	0	(195)	0	5,055	0	0	0	46	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		4,535	4,535	4,739	4,790	0	(255)	0	(255)	0	4,535	0	0	0	43	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		4,204	4,204	4,425	4,842	0	(638)	0	(638)	0	4,204	0	0	0	47	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		1,216	1,216	1,191	1,181	0	35	0	35	0	1,216	0	0	0	10	01/15/2030	1
31283H J4 8	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		5,963	5,963	6,276	6,986	0	(1,023)	0	(1,023)	0	5,963	0	0	0	72	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		2,983	2,983	3,140	3,427	0	(444)	0	(444)	0	2,983	0	0	0	47	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		31,094	31,094	32,726	35,677	0	(4,583)	0	(4,583)	0	31,094	0	0	0	211	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		8,896	8,896	9,363	10,191	0	(1,295)	0	(1,295)	0	8,896	0	0	0	99	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		24,337	24,337	25,668	28,489	0	(4,152)	0	(4,152)	0	24,337	0	0	0	284	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		869	869	914	1,002	0	(133)	0	(133)	0	869	0	0	0	10	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		.06/15/2007	PAID ON PRINCIPAL		449	449	472	517	0	(68)	0	(68)	0	449	0	0	0	5	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		95,223	95,223	93,228	92,987	0	2,236	0	2,236	0	95,223	0	0	0	867	06/15/2033	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)
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		.06/15/2007	PAID ON PRINCIPAL		430,970	430,970	382,755	384,179	0	46,791	0	46,791	0	430,970	0	0	0	3,529	05/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU 4.500		.06/15/2007	PAID ON PRINCIPAL		602,700	602,700	611,363	614,303	0	(11,603)	0	(11,603)	0	602,700	0	0	0	4,348	11/15/2010	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		.06/15/2007	PAID ON PRINCIPAL		659,490	659,490	649,740	649,681	0	9,809	0	9,809	0	659,490	0	0	0	5,857	12/15/2036	1
000000 00 0	FNMA PASS TH 5.000		.04/05/2007	VARIOUS		55,076,250	57,000,000	55,076,250	55,076,250	0	2	0	2	0	55,076,252	0	(2)	(2)	102,917	02/25/2037	1
000000 00 0	FNMA PASS TH 5.000		.04/09/2007	VARIOUS		28,114,125	29,200,000	28,114,125	28,114,125	0	1	0	1	0	28,114,126	0	(1)	(1)	52,722	02/25/2037	1
31410F V3 6	FNMA PASS TH 5.000		.06/25/2007	PAID ON PRINCIPAL		438,179	438,179	422,881	422,881	0	15,299	0	15,299	0	438,179	0	0	0	1,826	02/25/2037	1
31367B 2P 1	FNMA PASS TH #00164682 7.500		.06/25/2007	PAID ON PRINCIPAL		197	197	197	196	0	0	0	0	0	197	0	0	0	2	09/25/2022	1
31367B 2T 3	FNMA PASS TH #00164686 7.500		.06/25/2007	PAID ON PRINCIPAL		52	52	52	52	0	0	0	0	0	52	0	0	0	1	09/25/2022	1
31367L 5S 0	FNMA PASS TH #00172857 7.500		.06/25/2007	PAID ON PRINCIPAL		311	311	311	310	0	1	0	1	0	311	0	0	0	4	09/25/2022	1
31367M ZB 2	FNMA PASS TH #00173638 7.500		.06/25/2007	PAID ON PRINCIPAL		235	235	235	235	0	0	0	0	0	235	0	0	0	3	09/25/2022	1
31367P HS 8	FNMA PASS TH #00174941 7.500		.06/25/2007	PAID ON PRINCIPAL		36	36	36	36	0	0	0	0	0	36	0	0	0	0	09/25/2022	1
31367S F6 2	FNMA PASS TH #00177589 7.500		.06/25/2007	PAID ON PRINCIPAL		74	74	74	73	0	0	0	0	0	74	0	0	0	1	09/25/2022	1
31367S F7 0	FNMA PASS TH #00177590 7.500		.06/25/2007	PAID ON PRINCIPAL		97	97	97	97	0	0	0	0	0	97	0	0	0	1	09/25/2022	1
31367S GQ 7	FNMA PASS TH #00177607 7.500		.06/25/2007	PAID ON PRINCIPAL		446	446	446	445	0	1	0	1	0	446	0	0	0	6	09/25/2022	1
31367S R7 7	FNMA PASS TH #00177910 7.500		.06/25/2007	PAID ON PRINCIPAL		236	236	236	236	0	0	0	0	0	236	0	0	0	3	09/25/2022	1
31367S R8 5	FNMA PASS TH #00177911 7.500		.06/25/2007	PAID ON PRINCIPAL		735	735	735	734	0	1	0	1	0	735	0	0	0	9	09/25/2022	1
31367S 2T 6	FNMA PASS TH #00178186 7.500		.06/25/2007	PAID ON PRINCIPAL		65	65	65	65	0	0	0	0	0	65	0	0	0	1	09/25/2022	1
31367T ZH 4	FNMA PASS TH #00179044 7.500		.06/25/2007	PAID ON PRINCIPAL		40	40	40	40	0	0	0	0	0	40	0	0	0	0	09/25/2022	1
31367T Z4 3	FNMA PASS TH #00179063 7.500		.06/25/2007	PAID ON PRINCIPAL		6,252	6,252	6,252	6,236	0	16	0	16	0	6,252	0	0	0	77	09/25/2022	1
31367U KT 1	FNMA PASS TH #00179506 7.500		.06/25/2007	PAID ON PRINCIPAL		33	33	33	33	0	0	0	0	0	33	0	0	0	0	09/25/2022	1
31368H KV 4	FNMA PASS TH #00190308 7.500		.06/25/2007	PAID ON PRINCIPAL		140	140	146	160	0	(20)	0	(20)	0	140	0	0	0	2	09/25/2030	1
31371H FM 5	FNMA PASS TH #00252272 6.000		.06/25/2007	PAID ON PRINCIPAL		138,476	138,476	137,200	137,356	0	1,120	0	1,120	0	138,476	0	0	0	976	01/25/2029	1
31371H KR 8	FNMA PASS TH #00252404 6.000		.06/25/2007	PAID ON PRINCIPAL		2,124	2,124	2,094	2,099	0	25	0	25	0	2,124	0	0	0	26	03/25/2029	1
31371J PV 0	FNMA PASS TH #00253436 7.500		.06/25/2007	PAID ON PRINCIPAL		331	331	345	378	0	(47)	0	(47)	0	331	0	0	0	4	09/25/2030	1
31371K KH 3	FNMA PASS TH #00254196 6.000		.06/25/2007	PAID ON PRINCIPAL		14,429	14,429	15,049	15,211	0	(782)	0	(782)	0	14,429	0	0	0	149	02/25/2017	1
31371K LQ 2	FNMA PASS TH #00254235 6.000		.06/25/2007	PAID ON PRINCIPAL		18,308	18,308	19,095	19,327	0	(1,018)	0	(1,018)	0	18,308	0	0	0	177	03/25/2017	1
31371K NY 3	FNMA PASS TH #00254307 6.000		.06/25/2007	PAID ON PRINCIPAL		38,885	38,885	40,556	41,129	0	(2,244)	0	(2,244)	0	38,885	0	0	0	398	05/25/2017	1
31371K P3 9	FNMA PASS TH #00254342 6.000		.06/25/2007	PAID ON PRINCIPAL		2,807	2,807	2,928	2,972	0	(165)	0	(165)	0	2,807	0	0	0	27	06/25/2017	1
31371K 3A 7	FNMA PASS TH #00254693 5.500		.06/25/2007	PAID ON PRINCIPAL		159,299	159,299	159,001	159,069	0	230	0	230	0	159,299	0	0	0	1,467	04/25/2033	1
31371L DM 8	FNMA PASS TH #00254908 5.000		.06/25/2007	PAID ON PRINCIPAL		1,151,218	1,151,218	1,157,154	1,156,528	0	(5,310)	0	(5,310)	0	1,151,218	0	0	0	9,642	09/25/2023	1
31371L DQ 9	FNMA PASS TH #00254911 5.000		.06/25/2007	PAID ON PRINCIPAL		110,090	110,090	109,901	109,894	0	195	0	195	0	110,090	0	0	0	921	10/25/2023	1
31371L EZ 8	FNMA PASS TH #00254952 4.500		.06/25/2007	PAID ON PRINCIPAL		132,989	132,989	133,280	133,183	0	(195)	0	(195)	0	132,989	0	0	0	1,020	11/25/2018	1
31371L E3 9	FNMA PASS TH #00254954 4.500		.06/25/2007	PAID ON PRINCIPAL		538,580	538,580	522,507	524,562	0	14,019	0	14,019	0	538,580	0	0	0	4,023	10/25/2023	1
31371L FY 0	FNMA PASS TH #00254983 5.500		.06/25/2007	PAID ON PRINCIPAL		9,018	9,018	9,001	9,004	0	14	0	14	0	9,018	0	0	0	76	12/25/2033	1
31373U FJ 1	FNMA PASS TH #00303569 6.500		.06/25/2007	PAID ON PRINCIPAL		1,341	1,341	1,257	1,261	0	80	0	80	0	1,341	0	0	0	14	10/25/2025	1
31374A PA 2	FNMA PASS TH #00308317 10.500		.06/25/2007	PAID ON PRINCIPAL		1,638	1,638	1,774	1,715	0	(76)	0	(76)	0	1,638	0	0	0	29	02/25/2020	1
31374A PC 8	FNMA PASS TH #00308319 11.500		.06/25/2007	PAID ON PRINCIPAL		15,800	15,800	17,384	16,901	0	(1,101)	0	(1,101)	0	15,800	0	0	0	302	04/25/2019	1
31374W Y8 9	FNMA PASS TH #00326635 6.500		.06/25/2007	PAID ON PRINCIPAL		548	548	513	513	0	34	0	34	0	548	0	0	0	6	10/25/2025	1
31375D CH 4	FNMA PASS TH #00331372 6.500		.06/25/2007	PAID ON PRINCIPAL		2,369	2,369	2,221	2,234	0	135	0	135	0	2,369	0	0	0	37	11/25/2025	1
31375E 6U 0	FNMA PASS TH #00333083 6.500		.06/25/2007	PAID ON PRINCIPAL		2,053	2,053	1,976	1,979	0	73	0	73	0	2,053	0	0	0	12	02/25/2026	1
31375Q XL 3	FNMA PASS TH #00341883 7.000		.06/25/2007	PAID ON PRINCIPAL		238	238	233	233	0	5	0	5	0	238	0	0	0	3	04/25/2026	1
31375S J3 5	FNMA PASS TH #00343282 7.000		.06/25/2007	PAID ON PRINCIPAL		126	126	123	123	0	3	0	3	0	126	0	0	0	1	04/25/2026	1
31376K B2 1	FNMA PASS TH #00357457 5.500		.06/25/2007	PAID ON PRINCIPAL		3,342,347	3,342,347	3,336,090	3,336,582	0	5,765	0	5,765	0	3,342,347	0	0	0	31,714	11/25/2033	1
31378R S5 9	FNMA PASS TH #00406540 6.500		.06/25/2007	PAID ON PRINCIPAL		1,192	1,192	1,195	1,195	0	(3)	0	(3)	0	1,192	0	0	0	13	12/25/2027	1
31384V ZT 2	FNMA PASS TH #00535454 6.000		.06/25/2007	PAID ON PRINCIPAL		20,289	20,289	21,161	21,261	0	(972)	0	(972)	0	20,289	0	0	0	197	02/25/2015	1
31385H WJ 7	FNMA PASS TH #00545249 5.500		.06/25/2007	PAID ON PRINCIPAL		273	273	251	241	0	32	0	32	0	273	0	0	0	2	10/25/2016	1
31385H YA 4	FNMA PASS TH #00545305 6.000		.06/25/2007	PAID ON PRINCIPAL		7,893	7,893	8,233	8,401	0	(508)	0	(508)	0	7,893	0	0	0	78	11/25/2016	1
31385J LH 9	FNMA PASS TH #00545828 6.000		.06/25/2007	PAID ON PRINCIPAL		11,538	11,538	12,034	12,086	0	(548)	0	(548)	0	11,538	0	0	0	111	12/25/2014	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
31385W 2N 8	FNMA PASS TH #00555281 6.000		.06/25/2007	PAID ON PRINCIPAL		70,080	70,080	71,942	73,147	0	(3,066)	0	(3,066)	0	70,080	0	0	0	696	03/25/2033	1
31385X F9 3	FNMA PASS TH #00555592 5.500		.06/25/2007	PAID ON PRINCIPAL		125,263	125,263	125,028	125,087	0	176	0	176	0	125,263	0	0	0	1,172	07/25/2033	1
31385X 6M 4	FNMA PASS TH #00556276 6.000		.06/25/2007	PAID ON PRINCIPAL		4,352	4,352	4,539	4,619	0	(267)	0	(267)	0	4,352	0	0	0	36	03/25/2016	1
31386T QH 1	FNMA PASS TH #00572956 6.000		.06/25/2007	PAID ON PRINCIPAL		307	307	321	328	0	(21)	0	(21)	0	307	0	0	0	3	04/25/2016	1
31388M JZ 2	FNMA PASS TH #00608780 6.000		.06/25/2007	PAID ON PRINCIPAL		2,312	2,312	2,411	2,457	0	(145)	0	(145)	0	2,312	0	0	0	23	10/25/2016	1
31388N KR 6	FNMA PASS TH #00609704 6.000		.06/25/2007	PAID ON PRINCIPAL		9,661	9,661	10,076	10,255	0	(595)	0	(595)	0	9,661	0	0	0	96	02/25/2017	1
31388V P3 6	FNMA PASS TH #00616142 6.000		.06/25/2007	PAID ON PRINCIPAL		305	305	318	324	0	(20)	0	(20)	0	305	0	0	0	3	12/25/2016	1
31388W WL 6	FNMA PASS TH #00617251 6.000		.06/25/2007	PAID ON PRINCIPAL		2,459	2,459	2,565	2,604	0	(145)	0	(145)	0	2,459	0	0	0	23	12/25/2016	1
31388X G9 9	FNMA PASS TH #00617724 6.000		.06/25/2007	PAID ON PRINCIPAL		5,885	5,885	6,137	6,145	0	(260)	0	(260)	0	5,885	0	0	0	59	06/25/2017	1
31389D QT 7	FNMA PASS TH #00622466 5.500		.06/25/2007	PAID ON PRINCIPAL		120,128	120,128	118,814	118,722	0	1,406	0	1,406	0	120,128	0	0	0	944	12/25/2016	1
31390B ED 6	FNMA PASS TH #00641032 6.000		.06/25/2007	PAID ON PRINCIPAL		1,125	1,125	1,173	1,175	0	(51)	0	(51)	0	1,125	0	0	0	16	01/25/2018	1
31390C PC 4	FNMA PASS TH #00642219 6.000		.06/25/2007	PAID ON PRINCIPAL		2,413	2,413	2,517	2,588	0	(175)	0	(175)	0	2,413	0	0	0	24	05/25/2017	1
31390J SN 2	FNMA PASS TH #00647725 6.000		.06/25/2007	PAID ON PRINCIPAL		17,223	17,223	17,963	18,341	0	(1,118)	0	(1,118)	0	17,223	0	0	0	193	05/25/2017	1
31400E Q3 7	FNMA PASS TH #00685474 4.500		.06/25/2007	PAID ON PRINCIPAL		187,271	187,271	186,481	186,531	0	741	0	741	0	187,271	0	0	0	1,348	04/25/2018	1
31400S ER 6	FNMA PASS TH #00695944 5.000		.06/25/2007	PAID ON PRINCIPAL		1,060,694	1,060,694	1,089,697	1,088,111	0	(27,417)	0	(27,417)	0	1,060,694	0	0	0	8,588	05/25/2018	1
31400V 2K 7	FNMA PASS TH #00699278 4.500		.06/25/2007	PAID ON PRINCIPAL		162,431	162,431	161,479	161,539	0	892	0	892	0	162,431	0	0	0	1,212	04/25/2018	1
31401W AP 4	FNMA PASS TH #00720114 5.500		.06/25/2007	PAID ON PRINCIPAL		100,774	100,774	100,585	100,633	0	141	0	141	0	100,774	0	0	0	1,045	07/25/2033	1
31401X UH 8	FNMA PASS TH #00721584 5.500		.06/25/2007	PAID ON PRINCIPAL		166,749	166,749	166,437	166,631	0	118	0	118	0	166,749	0	0	0	2,167	07/25/2033	1
31401Y FH 3	FNMA PASS TH #00722068 5.500		.06/25/2007	PAID ON PRINCIPAL		156,102	156,102	155,809	155,889	0	213	0	213	0	156,102	0	0	0	1,434	07/25/2033	1
31401Y LS 2	FNMA PASS TH #00722237 5.500		.06/25/2007	PAID ON PRINCIPAL		21,135	21,135	21,095	21,103	0	32	0	32	0	21,135	0	0	0	192	07/25/2033	1
31402B FR 0	FNMA PASS TH #00723876 5.500		.06/25/2007	PAID ON PRINCIPAL		81,182	81,182	81,030	81,109	0	73	0	73	0	81,182	0	0	0	726	07/25/2033	1
31402D C4 0	FNMA PASS TH #00725591 5.000		.06/25/2007	PAID ON PRINCIPAL		211,037	211,037	202,760	202,970	0	8,067	0	8,067	0	211,037	0	0	0	1,780	07/25/2034	1
31402H VV 0	FNMA PASS TH #00729728 5.500		.06/25/2007	PAID ON PRINCIPAL		126,738	126,738	126,501	126,548	0	190	0	190	0	126,738	0	0	0	847	07/25/2033	1
31402J 4W 4	FNMA PASS TH #00730837 5.500		.06/25/2007	PAID ON PRINCIPAL		145,700	145,700	145,427	145,488	0	212	0	212	0	145,700	0	0	0	1,326	07/25/2033	1
31402Q GH 8	FNMA PASS TH #00734700 4.000		.06/25/2007	PAID ON PRINCIPAL		110,141	110,141	106,561	107,227	0	2,913	0	2,913	0	110,141	0	0	0	720	09/25/2018	1
31402V UR 9	FNMA PASS TH #00739592 5.500		.06/25/2007	PAID ON PRINCIPAL		6,023	6,023	6,012	6,016	0	7	0	7	0	6,023	0	0	0	77	09/25/2033	1
31402W NN 4	FNMA PASS TH #00740297 5.500		.06/25/2007	PAID ON PRINCIPAL		897,787	897,787	896,098	896,346	0	1,441	0	1,441	0	897,787	0	0	0	8,279	10/25/2033	1
31402W 3P 1	FNMA PASS TH #00740706 4.500		.06/25/2007	PAID ON PRINCIPAL		165,585	165,585	164,615	164,734	0	852	0	852	0	165,585	0	0	0	1,467	09/25/2018	1
31402W 3W 6	FNMA PASS TH #00740713 4.500		.06/25/2007	PAID ON PRINCIPAL		46,114	46,114	45,844	45,860	0	254	0	254	0	46,114	0	0	0	355	08/25/2018	1
31402W 4N 5	FNMA PASS TH #00740729 4.500		.06/25/2007	PAID ON PRINCIPAL		116,232	116,232	115,550	115,608	0	624	0	624	0	116,232	0	0	0	871	11/25/2018	1
31403A 2X 2	FNMA PASS TH #00743390 4.500		.06/25/2007	PAID ON PRINCIPAL		30,474	30,474	30,540	30,537	0	(64)	0	(64)	0	30,474	0	0	0	198	11/25/2018	1
31403B NN 9	FNMA PASS TH #00743897 4.500		.06/25/2007	PAID ON PRINCIPAL		53,591	53,591	53,277	53,301	0	290	0	290	0	53,591	0	0	0	404	11/25/2018	1
31403C WE 7	FNMA PASS TH #00745045 4.500		.06/25/2007	PAID ON PRINCIPAL		955,491	955,491	895,176	897,898	0	57,593	0	57,593	0	955,491	0	0	0	7,732	12/25/2034	1
31403L D5 7	FNMA PASS TH #00751724 4.500		.06/25/2007	PAID ON PRINCIPAL		65,590	65,590	65,205	65,235	0	354	0	354	0	65,590	0	0	0	490	11/25/2018	1
31403R CK 2	FNMA PASS TH #00755274 4.500		.06/25/2007	PAID ON PRINCIPAL		113,914	113,914	114,163	114,098	0	(184)	0	(184)	0	113,914	0	0	0	977	12/25/2018	1
31404J MA 0	FNMA PASS TH #00769953 5.000		.06/25/2007	PAID ON PRINCIPAL		31,058	31,058	31,038	31,040	0	18	0	18	0	31,058	0	0	0	286	03/25/2034	1
31404Y YE 6	FNMA PASS TH #00782909 5.000		.06/25/2007	PAID ON PRINCIPAL		237,228	237,228	227,776	228,038	0	9,190	0	9,190	0	237,228	0	0	0	2,020	06/25/2034	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		.06/25/2007	PAID ON PRINCIPAL		426,195	426,195	422,327	422,327	0	3,869	0	3,869	0	426,195	0	0	0	3,510	06/25/2035	1
31408J RM 5	FNMA PASS TH #00852892 5.000		.04/25/2007	VARIOUS		8,760,063	9,056,830	8,691,726	8,703,062	0	3,470	0	3,470	0	8,706,532	0	53,531	53,531	51,555	03/25/2036	1
924195 UJ 7	VERMONT HSG FIN AGY SF 5.100		.05/01/2007	REDEEMED		100,000	100,000	104,970	101,595	0	(210)	0	(210)	0	101,385	0	(1,385)	(1,385)	2,550	05/01/2017	1FE
3199999.	Total - Bonds - Special Revenue & Assessment					181,438,390	182,247,476	183,139,535	181,784,894	0	41,545	0	41,545	0	181,826,440	0	(388,049)	(388,049)	1,968,744	XXX	XXX
Bonds - Public Utilities																					
03027M AB 0	AMERICAN TOWERS INC 7.250		.05/03/2007	TENDERED		365,242	360,000	360,000	360,000	0	0	0	0	0	360,000	0	5,242	5,242	22,110	12/01/2011	3FE
15133V AE 9	CENTENNIAL COMMUNICATI 11.099		.04/04/2007	J P MORGAN CHASE SECURI		1,312,500	1,250,000	1,307,813	1,303,819	0	(1,514)	0	(1,514)	0	1,302,305	0	10,195	10,195	38,187	01/01/2013	5FE
156700 AL 0	CENTURYTEL INC 6.000		.04/02/2007	BANC OF AMERICA SECURITI		1,978,100	2,000,000	1,987,680	1,987,680	0	9	0	9	0	1,987,689	0	(9,589)	(9,589)	2,000	04/01/2017	2FE
22282E AA 0	COVANTA HOLDING CORP 1.000		.05/03/2007	MERRILL LYNCH CAPITAL MA		339,991	335,000	346,097	346,097	0	(16,862)	0	(16,862)	0	329,235	0	10,756	10,756	856	02/01/2027	4FE
26816L AG 7	DYNEGY HOLDINGS INC 8.750		.06/19/2007	LEHMAN BROTHERS		68,413	65,000	67,925	67,736	0	(213)	0	(213)	0	67,523	0	890	890	2,006	02/15/2012	4FE
281023 AN 1	EDISON MISSION ENERGY 7.500		.05/02/2007	LEHMAN BROTHERS		416,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	16,000	16,000	11,833	06/15/2013	3FE
28336L AE 9	EL PASO CORP 7.875		.06/19/2007	VARIOUS		1,797,369	1,720,000	1,799,138	1,791,366	0	(5,117)	0	(5,117)	0	1,786,249	0	11,120	11,120	69,852	06/15/2012	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market Indicator (a)
29078E AB 1	EMBARQ CORP 7.082		.04/04/2007	MERRILL LYNCH CAPITAL MA		615,588	605,000	610,180	610,111	0	(102)	0	(102)	0	610,010	0	5,578	5,578	15,353	06/01/2016	2FE
59833B AB 0	MIDWEST GENERATION LLC 8.750		.05/07/2007	TENDERED		2,299,139	2,135,000	2,189,575	2,179,570	0	(67)	0	(67)	0	2,179,503	0	119,636	119,636	160,569	05/01/2034	3FE
63743H DT 6	NATIONAL RURAL UTILITI 3.625		.04/10/2007	MATURED		5,700,000	5,700,000	5,736,993	5,702,515	0	(2,515)	0	(2,515)	0	5,700,000	0	0	0	103,313	04/10/2007	1FE
629377 AX 0	NRG ENERGY 7.375		.05/02/2007	J P MORGAN CHASE SECURI		364,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	14,000	14,000	11,902	01/15/2017	4FE
713291 AF 9	PEPCO HOLDINGS INC 5.500		.05/31/2007	REDEEMED		360,136	360,000	359,568	359,919	0	(3)	0	(3)	0	359,915	0	220	220	5,830	08/15/2007	2FE
744516 E# 8	PUBLIC SERVICE CO OF N 8.750		.06/29/2007	PAID ON PRINCIPAL		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	0	06/30/2012	1
74913E AH 3	QWEST CAPITAL FUNDING 7.250		.05/07/2007	J P MORGAN CHASE SECURI		256,250	250,000	240,625	242,686	0	531	0	531	0	243,217	0	13,033	13,033	4,280	02/15/2011	4FE
749121 BT 5	QWEST COMMUNICATIONS I 8.860		.06/04/2007	VARIOUS		252,709	250,000	255,625	253,125	0	(1,249)	0	(1,249)	0	251,876	0	833	833	6,460	02/15/2009	3FE
74913G AG 0	QWEST CORP 7.500		.05/02/2007	J P MORGAN CHASE SECURI		392,200	370,000	370,000	370,000	0	0	0	0	0	370,000	0	22,200	22,200	20,735	10/01/2014	3FE
781904 AM 9	RURAL CELLULAR CORP 8.250		.05/18/2007	GOLDMAN SACHS & CO		448,375	425,000	425,000	425,000	0	0	0	0	0	425,000	0	23,375	23,375	6,623	03/15/2012	4FE
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
88732A AD 9	TIME WARNER TELECOM HL 9.250		.04/09/2007	J P MORGAN CHASE SECURI		1,068,750	1,000,000	988,750	990,262	0	237	0	237	0	990,499	0	78,251	78,251	14,646	02/15/2014	5FE
90073@ AA 9	TUSCARORA GAS TRANSMIS 7.130		.06/21/2007	REDEEMED		71,060	71,060	71,060	71,060	0	0	0	0	0	71,060	0	0	0	2,533	12/21/2010	2
77531Q AK 4	ROGERS WIRELESS 7.250	I	.06/12/2007	VARIOUS		789,938	750,000	760,613	758,357	0	(509)	0	(509)	0	757,848	0	32,089	32,089	26,910	12/15/2012	2FE
77531Q AM 0	ROGERS WIRELESS 7.500	I	.06/13/2007	MERRILL LYNCH CAPITAL MA		768,845	725,000	738,375	736,415	0	(493)	0	(493)	0	735,922	0	32,923	32,923	13,966	03/15/2015	2FE
879482 AA 5	TELENET GROUP (144A)	F	.04/04/2007	J P MORGAN CHASE SECURI		937,500	1,000,000	832,500	847,435	0	5,190	0	5,190	0	852,625	0	84,875	84,875	0	06/15/2014	5FE
3899999.	Total - Bonds - Public Utilities					20,752,102	20,271,060	20,347,516	20,303,153	0	(22,677)	0	(22,677)	0	20,280,476	0	471,626	471,626	540,516	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00430X AB 3	ACCELLENT INC 10.500		.06/05/2007	CREDIT SUISSE FIRST BOST		508,750	500,000	516,156	516,072	0	(758)	0	(758)	0	515,314	0	(6,564)	(6,564)	27,271	12/01/2013	5FE
00758R AM 6	ADVANSTAR COMMUNICATIO 10.750		.05/30/2007	TENDERED		1,163,283	1,100,000	1,224,000	1,172,820	0	(10,632)	0	(10,632)	0	1,162,188	0	1,095	1,095	97,380	08/15/2010	4FE
00771* AA 5	ADVANTAGE CAPITAL PRTN ---		.06/30/2007	MATURED		19,140	19,140	10,457	19,140	0	0	0	0	0	19,140	0	0	0	2,790	06/30/2007	1FE
00772# AA 0	ADVANTAGE CAPITAL PTNR ---		.06/30/2007	MATURED		59,007	59,007	33,457	59,007	0	0	0	0	0	59,007	0	0	0	3,618	06/30/2007	1FE
008674 AB 9	AHERN RENTALS 9.250		.05/07/2007	CIBC WORLD MARKETS		778,125	750,000	758,570	757,334	0	(502)	0	(502)	0	756,832	0	21,293	21,293	16,380	08/15/2013	4FE
014477 AB 9	ALERIS INTERNATIONAL (9.000		.06/28/2007	VARIOUS		1,478,000	1,450,000	1,457,409	1,452,610	0	(162)	0	(162)	0	1,452,448	0	25,552	25,552	62,575	12/15/2014	4FE
018490 AK 8	ALLERGAN INC (144A) 1.500		.05/30/2007	MERRILL LYNCH CAPITAL MA		127,363	115,000	112,053	112,130	0	54	0	54	0	112,184	0	15,179	15,179	1,164	04/01/2026	1FE
018804 AH 7	ALLIANT TECHSYSTEMS IN 2.750		.06/29/2007	GOLDMAN SACHS & CO		1,285,571	980,000	994,902	988,094	0	(1,491)	0	(1,491)	0	986,603	0	298,969	298,969	0	02/15/2024	4FE
01958X BD 8	ALLIED WASTE NA 5.750		.05/10/2007	MERRILL LYNCH CAPITAL MA		127,725	130,000	122,363	124,591	0	423	0	423	0	125,014	0	2,711	2,711	1,869	02/15/2011	3FE
023135 AF 3	AMAZON.COM INC 4.750		.05/29/2007	MILLER TABAK ROBERTS		25,531	25,000	23,875	24,128	0	164	0	164	0	24,292	0	1,239	1,239	396	02/01/2009	4FE
02666Q XM 0	AMERICAN HONDA FINANCE 5.125		.04/23/2007	DEUTSCHE BANC		1,000,560	1,000,000	999,990	1,000,000	0	0	0	0	0	1,000,000	0	560	560	18,649	12/15/2010	1FE
037933 AB 4	APRIA HEALTHCARE 3.375		.05/14/2007	JEFFERIES & CO INC		176,110	165,000	180,481	165,000	15,481	(742)	0	14,739	0	179,739	0	(3,629)	(3,629)	1,145	09/01/2033	3FE
000000 00 0	ARAMARK CORP 13.028		.06/29/2007	PAID ON PRINCIPAL		79,010	79,010	79,010	79,010	0	0	0	0	0	79,010	0	0	0	1,409	01/26/2014	4FE
007036 QM 1	ARMT 2005-8 4A21 5.438		.06/25/2007	PAID ON PRINCIPAL		228,253	228,253	230,096	229,883	0	(1,630)	0	(1,630)	0	228,253	0	0	0	2,710	07/25/2035	1FE
007036 QM 1	ARMT 2005-8 4A21 5.438		.04/25/2007	PAID ON PRINCIPAL		151,257	151,257	152,478	152,337	0	(1,080)	0	(1,080)	0	151,257	0	0	0	685	07/25/2035	1FE
05508R AC 0	B&G FOODS HOLDING CORP 8.000		.04/02/2007	LEHMAN BROTHERS		1,513,125	1,500,000	1,563,719	1,515,000	0	(665)	0	(665)	0	1,514,335	0	(1,210)	(1,210)	61,333	10/01/2011	5FE
06421@ AG 1	BANC ONE EQUITY INVSTR 9.443		.04/15/2007	MATURED		25,206	25,206	25,206	25,206	0	0	0	0	0	25,206	0	0	0	2,294	04/15/2007	1FE
065412 AC 2	BANK UNITED CORP 8.875		.05/01/2007	MATURED		2,000,000	2,000,000	2,364,640	2,034,039	0	(34,039)	0	(34,039)	0	2,000,000	0	0	0	88,750	05/01/2007	1FE
068494 AA 1	BARRICK GOLD FINANCE I 7.500		.05/01/2007	MATURED		3,000,000	3,000,000	3,183,930	3,034,006	0	(34,006)	0	(34,006)	0	3,000,000	0	0	0	112,500	05/01/2007	2FE
055395 AA 5	BCP CRYSTAL HLDGS CORP 9.625		.04/03/2007	TENDERED		2,210,647	2,008,000	2,279,774	2,205,239	0	(10,082)	0	(10,082)	0	2,195,156	0	15,491	15,491	128,261	06/15/2014	4FE
095173 AG 5	BLOUNT INC 8.875		.05/08/2007	CREDIT SUISSE FIRST BOST		728,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	28,000	28,000	17,257	08/01/2012	4FE
90357# AW 6	BNSF RAILWAY CO 5.510		.04/03/2007	PAID ON PRINCIPAL		232,229	232,229	232,229	232,229	0	0	0	0	0	232,229	0	0	0	4,301	11/30/2024	1
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.245		.06/25/2007	PAID ON PRINCIPAL		349,174	349,174	350,223	350,734	0	(1,559)	0	(1,559)	0	349,174	0	0	0	4,510	07/25/2035	1FE
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.245		.04/25/2007	PAID ON PRINCIPAL		96,987	96,987	97,278	97,420	0	(433)	0	(433)	0	96,987	0	0	0	424	07/25/2035	1FE
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.087		.04/25/2007	PAID ON PRINCIPAL		604,474	604,474	602,889	602,767	0	1,706	0	1,706	0	604,474	0	0	0	2,564	11/25/2035	1FE
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.088		.06/25/2007	PAID ON PRINCIPAL		1,226,913	1,226,913	1,223,696	1,223,450	0	3,463	0	3,463	0	1,226,913	0	0	0	12,495	11/25/2035	1FE
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		.06/25/2007	PAID ON PRINCIPAL		2,247,182	2,247,182	2,237,527	2,238,168	0	9,014	0	9,014	0	2,247,182	0	0	0	19,594	11/25/2020	1FE
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500		.06/25/2007	PAID ON PRINCIPAL		813,317	813,317	822,218	819,880	0	(6,563)	0	(6,563)	0	813,317	0	0	0	7,799	06/25/2035	1FE
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		.06/25/2007	PAID ON PRINCIPAL		616,386	616,386	617,058	616,890	0	(504)	0	(504)	0	616,386	0	0	0	4,996	07/25/2020	1FE
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		.06/25/2007	PAID ON PRINCIPAL		766,431	766,431	761,121	761,590	0	4,841	0	4,841	0	766,431	0	0	0	7,935	10/25/2020	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)
05948# ## 7	BOCF LLC NT FL 9.441		.06/15/2007	MATURED		54,322	54,322	54,322	54,322	0	0	0	0	0	54,322	0	0	0	8,439	06/15/2007	1FE
103304 AL 5	BOYD GAMING CORP 8.750		.04/16/2007	REDEEMED		417,500	400,000	425,250	408,000	7,423	(1,154)	0	6,269	0	414,269	0	3,231	3,231	17,597	04/15/2012	4FE
105340 AE 3	BRANDYWINE OPERATING P 5.750		.06/12/2007	BEAR STEARNS & CO		1,981,600	2,000,000	1,993,480	1,993,984	0	444	0	444	0	1,994,429	0	(12,829)	(12,829)	81,139	04/01/2012	2FE
05567Y AA 7	BURLINGTON NORTHERN SA 4.967		.04/03/2007	PAID ON PRINCIPAL		349,414	349,414	349,148	349,152	0	262	0	262	0	349,414	0	0	0	8,678	04/01/2023	1FE
12686C AU 3	CABLEVISION SYSTEMS 9.820		.05/03/2007	J P MORGAN CHASE SECURI		1,060,000	1,000,000	1,029,063	1,019,487	0	(3,049)	0	(3,049)	0	1,016,437	0	43,563	43,563	59,991	04/01/2009	4FE
127687 AB 7	CAESARS ENTERTAINMENT 5.373		.12/29/2006	GOLDMAN SACHS & CO		0	0	0	0	0	0	0	0	0	0	0	0	0	4,080	04/15/2024	2FE
14055X AD 4	CAPITALSOURCE 3.500		.04/04/2007	T TORONTO DOMINION SECU		1,553,169	1,355,000	1,250,159	1,252,989	0	493	0	493	0	1,253,482	0	299,687	299,687	10,407	07/15/2034	2FE
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.471		.06/25/2007	PAID ON PRINCIPAL		1,394,248	1,394,248	1,385,705	1,385,741	0	8,508	0	8,508	0	1,394,248	0	0	0	12,157	01/25/2036	1FE
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500		.06/25/2007	PAID ON PRINCIPAL		1,225,672	1,225,672	1,233,907	1,231,023	0	(5,350)	0	(5,350)	0	1,225,672	0	0	0	11,345	10/25/2035	1FE
16162W NF 2	CHASE 2005-S3 AC CMO 5.500		.06/25/2007	PAID ON PRINCIPAL		1,626,291	1,626,291	1,631,627	1,630,010	0	(3,719)	0	(3,719)	0	1,626,291	0	0	0	11,868	11/25/2035	1FE
172967 DA 6	CITIGROUP INC 4.625		.04/24/2007	BEAR STEARNS & CO		4,942,900	5,000,000	4,999,350	4,999,315	0	(94)	0	(94)	0	4,999,221	0	(56,321)	(56,321)	53,958	08/03/2010	1FE
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		.06/25/2007	PAID ON PRINCIPAL		837,867	837,867	833,699	833,935	0	3,932	0	3,932	0	837,867	0	0	0	6,989	08/25/2035	1FE
200339 AP 4	COMERICA BANK 7.250		.06/15/2007	MATURED		1,425,000	1,425,000	1,635,473	1,450,919	0	(25,919)	0	(25,919)	0	1,425,000	0	0	0	51,656	06/15/2007	1FE
20453E AA 7	COMPLETE PRODUCTION SE 8.000		.06/13/2007	DEUTSCHE BANC		1,787,188	1,750,000	1,757,781	1,756,250	1,531	(1,622)	0	(91)	0	1,756,159	0	31,028	31,028	74,667	12/15/2016	4FE
20589Q AE 9	CONCENTRA OPERATING 9.500		.04/26/2007	CREDIT SUISSE FIRST BOST		263,750	250,000	263,750	260,534	0	(1,244)	0	(1,244)	0	259,290	0	4,460	4,460	5,014	08/15/2010	4FE
20589Q AM 1	CONCENTRA OPERATING 9.125		.06/06/2007	CREDIT SUISSE FIRST BOST		802,500	750,000	810,000	779,650	0	(3,262)	0	(3,262)	0	776,388	0	26,112	26,112	35,169	06/01/2012	4FE
210805 DT 1	CONTINENTAL AIR PASS C 9.798		.06/06/2007	VARIOUS		8,215	8,119	7,258	8,656	0	15	0	15	0	8,671	0	(456)	(456)	4,541	04/01/2021	3FE
13342B AB 1	COOPER CAMERON 2.500		.06/25/2007	VARIOUS		535,512	435,000	484,493	484,493	0	(3,492)	0	(3,492)	0	481,001	0	54,511	54,511	5,830	06/15/2026	2FE
222814 AR 6	COVAD COMMUNICATIONS 3.000		.06/28/2007	VARIOUS		113,731	125,000	90,625	0	91,678	514	0	92,191	0	92,191	0	21,540	21,540	759	03/15/2024	6*
224044 BQ 9	COX COMMUNICATIONS INC 5.875		.06/05/2007	UBS AG		989,480	1,000,000	999,550	999,495	0	58	0	58	0	999,553	0	(10,073)	(10,073)	30,517	12/01/2016	2FE
225223 AB 2	CRAY INC 3.000		.03/30/2007	IMPERIAL CAPITAL		0	0	0	0	0	0	0	0	0	0	0	0	0	256	12/01/2024	6*
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		.06/25/2007	PAID ON PRINCIPAL		286,566	286,566	287,013	286,954	0	(388)	0	(388)	0	286,566	0	0	0	2,964	02/25/2020	1FE
225458 G3 6	CSFB 2005-7 4A1 5.000		.06/25/2007	PAID ON PRINCIPAL		608,537	608,537	609,107	608,813	0	(276)	0	(276)	0	608,537	0	0	0	4,427	08/25/2020	1FE
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		.06/25/2007	PAID ON PRINCIPAL		966,703	966,703	971,039	971,039	0	(4,336)	0	(4,336)	0	966,703	0	0	0	9,667	02/25/2037	1FE
126408 BK 8	CSX CORP 7.450		.05/01/2007	MATURED		2,000,000	2,000,000	2,258,860	2,027,150	0	(27,150)	0	(27,150)	0	2,000,000	0	0	0	74,500	05/01/2007	2FE
126650 BF 6	CVS LEASE PASS THRU CE 6.036		.06/11/2007	PAID ON PRINCIPAL		11,110	11,110	11,110	11,110	0	0	0	0	0	11,110	0	0	0	112	12/10/2028	2FE
02149D AD 1	CWALT 2006-HY13 2A1 6.000		.06/25/2007	PAID ON PRINCIPAL		1,102,247	1,102,247	1,105,404	1,105,404	0	(3,157)	0	(3,157)	0	1,102,247	0	0	0	12,289	01/25/2037	1FE
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		.06/25/2007	PAID ON PRINCIPAL		1,223,533	1,223,533	1,240,866	1,235,820	0	(12,287)	0	(12,287)	0	1,223,533	0	0	0	11,729	07/25/2035	1FE
126694 RJ 9	CWHL 2005-J4 A1 CMO 5.500		.06/25/2007	PAID ON PRINCIPAL		2,692,805	2,692,805	2,698,064	2,695,275	0	(2,470)	0	(2,470)	0	2,692,805	0	0	0	23,288	12/25/2035	1FE
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		.06/25/2007	PAID ON PRINCIPAL		665,717	665,717	669,670	668,429	0	(2,713)	0	(2,713)	0	665,717	0	0	0	6,603	09/25/2035	1FE
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		.06/25/2007	PAID ON PRINCIPAL		738,328	738,328	744,644	743,409	0	(5,081)	0	(5,081)	0	738,328	0	0	0	7,516	03/25/2036	1FE
232946 AB 9	CYTYC CORP 2.250		.06/12/2007	CIBC WORLD MARKETS		366,220	260,000	269,450	266,372	0	(142)	0	(142)	0	266,231	0	99,989	99,989	1,445	03/15/2024	3
000000 00 0	DEAN FOODS CO 7.060		.06/29/2007	PAID ON PRINCIPAL		12,500	12,500	12,525	12,525	0	(25)	0	(25)	0	12,500	0	0	0	116	04/02/2014	3FE
245217 AP 9	DEL MONTE CORP 6.750		.06/13/2007	BANC OF AMERICA SECURITI		493,750	500,000	501,250	495,000	0	(517)	0	(517)	0	494,483	0	(733)	(733)	11,531	02/15/2015	4FE
246688 AF 2	DELHAIZE AMERICA INC 9.000		.06/28/2007	VARIOUS		1,672,541	1,392,000	1,177,265	1,183,425	0	921	0	921	0	1,184,345	0	488,196	488,196	101,974	04/15/2031	3FE
248019 AJ 0	DELUXE CORP (144A) 7.375		.05/15/2007	J P MORGAN CHASE SECURI		213,938	210,000	210,000	210,000	0	0	0	0	0	210,000	0	3,938	3,938	172	06/01/2015	1
25152X CQ 1	DEUTSCHE BANK NY 5.540		.04/30/2007	REDEEMED		1,000,000	1,000,000	998,800	998,806	0	290	0	290	0	999,096	0	904	904	27,700	10/30/2008	1FE
252125 AC 3	DEX MEDIA EAST LLC/FIN 9.875		.06/26/2007	BANC OF AMERICA SECURITI		77,813	75,000	85,500	78,476	0	(924)	0	(924)	0	77,552	0	260	260	4,608	11/15/2009	4FE
252126 AD 9	DEX MEDIA FINANCE WEST 8.500		.04/25/2007	BANC OF AMERICA SECURITI		768,656	735,000	792,863	763,364	0	(3,213)	0	(3,213)	0	760,151	0	8,505	8,505	12,187	08/15/2010	4FE
277461 BE 8	EASTMAN KODAK CO 3.375		.05/10/2007	UBS AG		2,160,000	2,160,000	2,284,200	2,278,173	0	(120,842)	0	(120,842)	0	2,157,330	0	2,670	2,670	42,525	10/15/2033	4FE
28140J AC 4	EDUCATION MANAGEMENT 8.750		.06/06/2007	MERRILL LYNCH CAPITAL MA		1,317,188	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	67,188	67,188	57,726	06/01/2014	5FE
268648 AK 8	EMC CORP 1.750		.06/28/2007	CITIGROUP GLOBAL MARKET		280,440	225,000	228,656	228,567	0	(350)	0	(350)	0	228,217	0	52,223	52,223	2,122	12/01/2011	2FE
268648 AJ 1	EMC CORP (144A) 1.750		.06/29/2007	MERRILL LYNCH CAPITAL MA		213,350	170,000	172,181	172,126	0	(208)	0	(208)	0	171,918	0	41,432	41,432	1,603	12/01/2011	2FE
29270U AD 7	ENERGY PARTNERS (144A) 9.750		.06/08/2007	LEHMAN BROTHERS		1,262,500	1,250,000	1,258,758	1,258,758	0	(237)	0	(237)	0	1,258,521	0	3,979	3,979	16,927	04/15/2014	1
29270U AE 5	ENERGY PARTNERS (144A) 10.480		.06/08/2007	LEHMAN BROTHERS		303,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	3,000	3,000	4,454	04/15/2013	1
29333@ AA 3	ENHANCED CAPITAL PARTN 8.400		.06/30/2007	MATURED		2,012	2,012	2,012	2,012	0	0	0	0	0	2,012	0	0	0	14,878	06/30/2007	1FE
29333@ AA 3	ENHANCED CAPITAL PARTN 8.400		.06/30/2007	MATURED		55	55	55	55	0	0	0	0	0	55	0	0	0	405	06/30/2007	1FE
3133TL BU 1	FHR 2162 TG CMO 6.000		.06/15/2007	PAID ON PRINCIPAL		121,553	121,553	119,522	120,848	0	705	0	705	0	121,553	0	0	0	1,227	10/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
3133TQ ZU 4	FHR 2274 KC CMO 6.500		.06/15/2007	PAID ON PRINCIPAL		142,712	142,712	142,406	142,405	0	308	0	308	0	142,712	0	0	0	1,751	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		.06/15/2007	PAID ON PRINCIPAL		870,215	870,215	858,250	861,961	0	8,255	0	8,255	0	870,215	0	0	0	9,145	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		.06/15/2007	PAID ON PRINCIPAL		1,567,340	1,567,340	1,545,789	1,551,461	0	15,879	0	15,879	0	1,567,340	0	0	0	17,609	02/15/2032	1
32051K AC 0	FIRST HORIZON PHARMACE 1.750		.05/15/2007	VARIOUS		1,509,374	1,340,000	1,253,514	1,257,069	0	1,456	0	1,456	0	1,258,525	0	250,848	250,848	4,183	03/08/2024	2
32055R AA 5	FIRST INDUSTRIAL LP 7.600		.05/15/2007	MATURED		3,500,000	3,500,000	3,935,435	3,545,175	0	(45,175)	0	(45,175)	0	3,500,000	0	0	0	133,000	05/15/2007	2FE
338032 AX 3	FISHER SCIENTIFIC INTL 3.250		.05/30/2007	DEUTSCHE BANC		624,750	420,000	433,156	432,259	0	(1,194)	0	(1,194)	0	431,065	0	193,685	193,685	3,526	03/01/2024	2FE
31359H WH 3	FNR 1994-79 Z CMO 7.000		.06/25/2007	PAID ON PRINCIPAL		53,573	53,573	55,010	55,627	0	(2,054)	0	(2,054)	0	53,573	0	0	0	645	04/25/2024	1
345370 CF 5	FORD MOTOR CO 4.250		.06/18/2007	LEHMAN BROTHERS		766,300	640,000	640,000	640,000	0	0	0	0	0	640,000	0	126,300	126,300	13,983	12/15/2036	5FE
345397 VC 4	FORD MOTOR CREDIT 8.000		.05/15/2007	CREDIT SUISSE FIRST BOST		837,900	840,000	825,905	825,873	0	(17,239)	0	(17,239)	0	808,634	0	29,266	29,266	28,000	12/15/2016	4FE
345397 VF 7	FORD MOTOR CREDIT (FRN 10.604		.06/04/2007	VARIOUS		2,173,750	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	173,750	173,750	43,009	06/15/2011	4FE
35671D AS 4	FREEPORT-MC 8.375		.06/11/2007	VARIOUS		961,044	885,000	885,000	885,000	0	0	0	0	0	885,000	0	76,044	76,044	9,763	04/01/2017	3FE
35687M AN 7	FREESCALE SEMICONDUCTO 10.125		.06/13/2007	DEUTSCHE BANC		243,438	250,000	257,375	250,313	0	5	0	5	0	250,318	0	(6,880)	(6,880)	13,852	12/15/2016	4FE
369300 AD 0	GENERAL CABLE CORP .875		.06/25/2007	VARIOUS		3,175,343	2,125,000	2,197,940	2,193,037	644	(3,430)	0	(2,786)	0	2,190,251	0	985,092	985,092	10,301	11/15/2013	4FE
36962G P6 5	GENERAL ELECTRIC CAPIT 4.875		.04/24/2007	BNP PARIBAS		1,952,100	2,000,000	1,957,320	1,963,275	0	1,185	0	1,185	0	1,964,460	0	(12,360)	(12,360)	14,354	03/04/2015	1FE
000000 00 0	GEORGIA GULF CORP 6.921		.06/29/2007	PAID ON PRINCIPAL		7,813	7,813	7,835	7,829	6	(22)	0	(16)	0	7,813	0	0	0	149	10/03/2013	3FE
000000 00 0	GEORGIA GULF CORP 6.999		.04/02/2007	PAID ON PRINCIPAL		24,244	24,244	24,312	24,294	17	(67)	0	(50)	0	24,244	0	0	0	0	10/03/2013	3FE
38374G 2B 7	GNR 2004-41 ED CMO 3.750		.06/20/2007	PAID ON PRINCIPAL		381,600	381,600	375,816	375,819	0	5,781	0	5,781	0	381,600	0	0	0	2,381	10/20/2026	1
382383 AG 2	GOODMAN GLOBAL HOLDING 7.875		.06/18/2007	CREDIT SUISSE FIRST BOST		751,875	750,000	745,125	736,875	0	866	0	866	0	737,741	0	14,134	14,134	30,516	12/15/2012	4FE
382550 AW 1	GOODYEAR TIRE (144A) 8.625		.06/29/2007	REDEEMED		345,428	318,000	326,900	324,663	2,238	(726)	0	1,511	0	326,174	0	19,254	19,254	16,609	12/01/2011	4FE
384313 AB 8	GRAFTECH INTERNATIONAL 1.625		.06/27/2007	VARIOUS		201,546	195,000	186,825	150,922	36,208	92	0	36,299	0	187,221	0	14,325	14,325	1,041	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
427056 BC 9	HERCULES INC 6.500		.06/21/2007	CREDIT SUISSE FIRST BOST		9,050	10,000	8,725	8,550	0	12	0	12	0	8,562	0	488	488	318	06/30/2029	4FE
428291 AL 2	HEXCEL CORP 6.750		.05/09/2007	J P MORGAN CHASE SECURI		251,875	250,000	240,875	241,768	0	265	0	265	0	242,033	0	9,842	9,842	4,828	02/01/2015	4FE
428303 AH 4	HEXION US FIN/NOVA SCO 9.750		.05/04/2007	UBS AG		379,313	350,000	350,000	350,000	0	0	0	0	0	350,000	0	29,313	29,313	17,631	11/15/2014	4FE
441812 FL 3	HOUSEHOLD FINANCE CORP 7.650		.05/15/2007	MATURED		300,000	300,000	299,334	299,865	0	135	0	135	0	300,000	0	0	0	11,475	05/15/2007	1FE
448407 AF 3	HUTCHINSON TECHNOLOGY 3.250		.04/25/2007	VARIOUS		909,897	1,030,000	969,480	969,480	0	(11,343)	0	(11,343)	0	958,137	0	(48,240)	(48,240)	9,764	01/15/2026	4Z
460377 AB 0	INTERNATIONAL STEEL 6.500		.03/29/2007	GREENWICH CAPITAL		0	0	0	0	0	0	0	0	0	0	0	0	0	8,948	04/15/2014	3FE
460690 AT 7	INTERPUBLIC GROUP (144 4.500		.06/27/2007	LEHMAN BROTHERS		734,250	660,000	701,465	697,337	0	(6,691)	0	(6,691)	0	690,645	0	43,605	43,605	0	03/15/2023	3FE
46262E AB 1	IPAYMENT INC 9.750		.06/20/2007	BANC OF AMERICA SECURITI		353,500	350,000	358,263	357,766	113	(809)	0	(696)	0	357,069	0	(3,569)	(3,569)	20,854	05/15/2014	5FE
462846 AB 2	IRON MOUNTAIN INC 7.750		.04/10/2007	J P MORGAN CHASE SECURI		511,250	500,000	504,781	504,646	0	(348)	0	(348)	0	504,298	0	6,952	6,952	9,472	01/15/2015	4FE
464592 AG 9	ISLE OF CAPRI CASINOS 7.000		.06/22/2007	VARIOUS		201,488	205,000	205,200	203,975	0	(2,983)	0	(2,983)	0	200,992	0	495	495	4,517	03/01/2014	4FE
465741 AJ 5	ITRON INC 2.500		.06/19/2007	VARIOUS		867,019	680,000	768,858	724,104	18,664	(3,838)	0	14,826	0	738,930	0	128,089	128,089	5,764	08/01/2026	4FE
471109 AB 4	JARDEN CORP 7.500		.04/26/2007	DEUTSCHE BANC		255,625	250,000	251,560	251,560	0	(4)	0	(4)	0	251,556	0	4,069	4,069	4,063	05/01/2017	4FE
46625H GG 9	JP MORGAN CHASE 5.600		.04/20/2007	BANC OF AMERICA SECURITI		1,017,090	1,000,000	1,016,500	1,016,462	0	(1,072)	0	(1,072)	0	1,015,390	0	1,700	1,700	22,400	06/01/2011	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.406		.06/25/2007	PAID ON PRINCIPAL		312,438	312,438	313,085	312,960	0	(522)	0	(522)	0	312,438	0	0	0	3,733	11/25/2035	1FE
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.407		.04/25/2007	PAID ON PRINCIPAL		80,210	80,210	80,376	80,344	0	(134)	0	(134)	0	80,210	0	0	0	361	11/25/2035	1FE
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.960		.06/25/2007	PAID ON PRINCIPAL		1,745,117	1,745,117	1,748,593	1,748,176	0	(3,059)	0	(3,059)	0	1,745,117	0	0	0	24,488	08/25/2036	1FE
46629C AK 3	JPMMT 2006-A5 3A4 CMO 5.965		.04/25/2007	PAID ON PRINCIPAL		799,790	799,790	801,384	801,192	0	(1,402)	0	(1,402)	0	799,790	0	0	0	3,976	08/25/2036	1FE
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.835		.06/25/2007	PAID ON PRINCIPAL		1,494,443	1,494,443	1,495,611	1,495,611	0	(1,167)	0	(1,167)	0	1,494,443	0	0	0	17,685	11/25/2036	1FE
46629D AK 1	JPMMT 2006-A7 2A2 CMO 5.849		.04/25/2007	PAID ON PRINCIPAL		480,905	480,905	481,281	481,281	0	(376)	0	(376)	0	480,905	0	0	0	2,346	11/25/2036	1FE
46630P AZ 8	JPMMT 2007-A2 4A1M 5.809		.06/28/2007	PAID ON PRINCIPAL		440,667	440,667	441,494	441,494	0	(826)	0	(826)	0	440,667	0	0	0	3,891	04/25/2037	1FE
46630P AZ 8	JPMMT 2007-A2 4A1M 5.812		.05/01/2007	PAID ON PRINCIPAL		454,208	454,208	455,060	455,060	0	(852)	0	(852)	0	454,208	0	0	0	0	04/25/2037	1FE
48666K AM 1	KB HOME 6.250		.05/22/2007	CREDIT SUISSE FIRST BOST		952,500	1,000,000	911,190	915,111	0	2,909	0	2,909	0	918,020	0	34,480	34,480	27,778	06/15/2015	3FE
486665 AB 8	KEANE INC 2.000		.06/05/2007	REDEEMED		45,000	45,000	40,172	40,769	0	251	0	251	0	41,020	0	3,980	3,980	425	06/15/2013	4
488044 AF 5	KELLWOOD CO 3.500		.05/17/2007	VARIOUS		36,534	40,000	34,891	34,930	0	33	0	33	0	34,963	0	1,571	1,571	541	06/15/2034	3FE
50075N AG 9	KRAFT FOODS INC 5.250		.06/01/2007	MATURED		2,000,000	2,000,000	2,016,960	2,004,377	0	(4,377)	0	(4,377)	0	2,000,000	0	0	0	52,500	06/01/2007	1FE
521865 AQ 8	LEAR CORP 8.750		.05/23/2007	VARIOUS		174,594	180,000	180,000	173,925	0	(1,907)	0	(1,907)	0	172,018	0	2,576	2,576	7,981	12/01/2016	5FE
52517P F6 3	LEHMAN BROTHERS HOLDIN 5.500		.04/23/2007	LEHMAN BROTHERS		998,420	1,000,000	993,230	993,540	0	224	0	224	0	993,764	0	4,656	4,656	30,861	04/04/2016	1FE
52736R AT 9	LEVI STRAUSS 10.099		.04/01/2007	REDEEMED		510,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	10,000	10,000	13,018	04/01/2012	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
540211 AF 6	LODGENET ENTERTAINMENT 9.500		.04/10/2007	TENDERED		1,325,138	1,250,000	1,358,125	1,330,795	0	(4,722)	0	(4,722)	0	1,326,073	0	(936)	(936)	75,434	06/15/2013	4FE
502161 AJ 1	LSI LOGIC CORP 4.000		.05/02/2007	VARIOUS		1,626,724	1,620,000	1,736,643	1,662,525	9,469	(6,730)	0	2,739	0	1,665,264	0	(38,540)	(38,540)	30,587	05/15/2010	4FE
549463 AE 7	LUCENT TECHNOLOGIES 6.450		.03/27/2007	DEUTSCHE BANC		0	0	0	0	0	0	0	0	0	0	0	0	0	3,897	03/15/2029	4FE
000000 00 0	LYONDELL CHEMICAL CO 3.237		.05/01/2007	PAID ON PRINCIPAL		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	43	08/16/2013	3FE
552078 AX 5	LYONDELL CHEMICAL CO 8.250		.05/16/2007	J P MORGAN CHASE SECURI		825,000	750,000	755,375	755,175	0	(192)	0	(192)	0	754,983	0	70,017	70,017	11,344	09/15/2016	4FE
554273 AB 8	MACDERMID INC 9.125		.04/12/2007	TENDERED		1,588,461	1,545,000	1,655,625	1,605,144	0	(7,309)	0	(7,309)	0	1,597,835	0	(9,374)	(9,374)	64,970	07/15/2011	5FE
562567 AF 4	MANDALAY RESORT GROUP 9.375		.03/22/2007	LEHMAN BROTHERS		0	0	0	0	0	0	0	0	0	0	0	0	0	7,656	02/15/2010	4FE
564055 AM 3	MANOR CARE INC 2.125		.05/23/2007	VARIOUS		1,326,687	870,000	915,131	907,526	0	(375)	0	(375)	0	907,151	0	419,536	419,536	5,370	08/01/2035	2FE
564055 AL 5	MANOR CARE INC (144A) 2.125		.05/04/2007	VARIOUS		2,887,073	1,965,000	2,003,792	1,994,339	0	(253)	0	(253)	0	1,994,086	0	892,987	892,987	9,829	08/01/2035	2FE
577729 AC 0	MAXTOR CORP 6.800		.06/22/2007	VARIOUS		895,618	851,000	984,595	948,865	35,730	(45,644)	0	(9,914)	0	938,951	0	(43,333)	(43,333)	37,287	04/30/2010	3FE
584699 AG 7	MEDIMMUNE INC 1.375		.04/24/2007	VARIOUS		1,061,120	630,000	693,000	690,181	0	(4,237)	0	(4,237)	0	685,944	0	375,176	375,176	2,392	07/15/2011	2FE
584699 AF 9	MEDIMMUNE INC (144A) 1.375		.04/23/2007	UBS AG		357,725	205,000	217,270	216,431	0	(802)	0	(802)	0	215,628	0	142,097	142,097	791	07/15/2011	2FE
552953 BC 4	MGM MIRAGE 7.500		.05/21/2007	CITIGROUP GLOBAL MARKET		497,500	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(2,500)	(2,500)	729	06/01/2016	1
60467X AC 1	MIRANT NORTH AMERICA L 7.375		.06/25/2007	VARIOUS		1,663,263	1,570,000	1,581,253	1,579,676	525	(645)	0	(120)	0	1,579,556	0	83,706	83,706	35,740	12/31/2013	4FE
60740F AE 5	MOBILE MINI 9.500		.05/08/2007	TENDERED		687,726	649,000	741,846	692,808	0	(3,042)	0	(3,042)	0	689,765	0	(2,040)	(2,040)	41,049	07/01/2013	4FE
608328 AK 6	MOHEGAN TRIBAL GAMING 8.000		.05/11/2007	VARIOUS		831,798	800,000	856,750	833,000	0	(4,074)	0	(4,074)	0	828,926	0	2,872	2,872	38,900	04/01/2012	4FE
000000 00 0	MOSAIC CO 4.177		.06/29/2007	PAID ON PRINCIPAL		213,553	213,553	214,243	214,235	0	(683)	0	(683)	0	213,553	0	0	0	4,523	12/01/2013	3FE
000000 00 0	MOSAIC CO 5.070		.05/01/2007	PAID ON PRINCIPAL		355,921	355,921	357,079	357,066	0	(1,145)	0	(1,145)	0	355,921	0	0	0	1,808	12/01/2013	3FE
61945A AD 9	MOSAIC CO (144A) 7.625		.06/14/2007	CREDIT SUISSE FIRST BOST		1,296,875	1,250,000	1,266,473	1,266,255	0	(696)	0	(696)	0	1,265,559	0	31,316	31,316	52,422	12/01/2016	3FE
628530 AG 2	MYLAN LABORATORIES INC 1.250		.06/21/2007	VARIOUS		1,960,241	1,990,000	2,037,742	2,037,742	0	(2,564)	0	(2,564)	0	2,035,178	0	(74,937)	(74,937)	7,053	03/15/2012	2FE
631158 AD 4	NASH FINCH CO 1.631		.05/08/2007	VARIOUS		98,628	195,000	94,163	81,900	12,263	17	0	12,280	0	94,180	0	4,448	4,448	489	03/15/2035	5FE
640096 AC 7	NEFF RENTAL 11.250		.06/01/2007	TENDERED		1,133,200	1,000,000	1,019,063	1,016,230	0	(1,251)	0	(1,251)	0	1,014,979	0	118,221	118,221	81,875	06/15/2012	5FE
64977# AA 9	NEW YORK SMALL BUS VEN 7.330		.05/22/2007	MATURED		110,076	110,076	110,076	110,076	0	0	0	0	0	110,076	0	0	0	26,700	05/22/2007	1FE
64977# AB 7	NEW YORK SMALL BUS VEN 8.890		.05/22/2007	MATURED		115,889	115,889	115,889	115,889	0	0	0	0	0	115,889	0	0	0	31,493	05/22/2007	1FE
64977# AC 5	NEW YORK SMALL BUS VEN 7.213		.05/22/2007	MATURED		77,977	77,977	77,977	77,977	0	0	0	0	0	77,977	0	0	0	25,720	05/22/2007	1FE
64977# AD 3	NEW YORK SMALL BUS VEN 8.775		.05/22/2007	MATURED		80,111	80,111	80,111	80,111	0	0	0	0	0	80,111	0	0	0	30,594	05/22/2007	1FE
651715 AD 6	NEWPAGE CORP 10.000		.05/08/2007	GOLDMAN SACHS & CO		1,097,500	1,000,000	1,044,750	1,042,361	0	(2,792)	0	(2,792)	0	1,039,568	0	57,932	57,932	52,778	05/01/2012	4FE
65336Y AB 9	NEXSTAR FINANCE 7.000		.05/09/2007	WACHOVIA SECURITIES INC		975,000	1,000,000	933,125	936,938	0	2,395	0	2,395	0	939,333	0	35,667	35,667	23,139	01/15/2014	5FE
655844 AH 1	NORFOLK SOUTHERN CORP 7.350		.05/15/2007	MATURED		2,000,000	2,000,000	2,107,943	2,023,249	0	(23,249)	0	(23,249)	0	2,000,000	0	0	0	73,500	05/15/2007	2FE
68210* AA 1	OMEGA LEASING LLC SR N 8.800		.06/12/2007	PAID ON PRINCIPAL		47,532	47,532	47,532	47,532	0	0	0	0	0	47,532	0	0	0	661	05/12/2010	1
68812R AB 1	OSCIENT PHARMACEUTICAL 3.500		.05/01/2007	T TORONTO DOMINION SECU		127,500	170,000	132,710	114,325	0	3,288	0	3,288	0	117,613	0	9,887	9,887	3,239	04/15/2011	5
67105E AA 0	OUTBACK STEAKHOUSE (14 10.000		.06/27/2007	VARIOUS		619,750	650,000	650,000	650,000	0	(10,125)	0	(10,125)	0	639,875	0	(20,125)	(20,125)	1,771	06/15/2015	5FE
697933 AL 3	PANAMSAT CORP 6.375		.06/20/2007	DEUTSCHE BANC		255,319	255,000	263,925	255,000	0	0	0	0	0	255,000	0	319	319	7,225	01/15/2008	3FE
708160 BR 6	PENNEY (JC) CO INC 8.125		.06/01/2007	REDEEMED		727,072	707,000	669,365	671,426	0	296	0	296	0	671,722	0	55,349	55,349	38,296	04/01/2027	2FE
713278 AP 4	PEP BOYS 4.250		.06/01/2007	VARIOUS		100,047	100,000	97,550	99,000	0	773	0	773	0	99,773	0	274	274	1,744	06/01/2007	4FE
71345L EJ 3	PEPSICO INC 3.200		.05/15/2007	MATURED		2,000,000	2,000,000	1,973,768	1,994,195	0	5,805	0	5,805	0	2,000,000	0	0	0	32,000	05/15/2007	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.514		.04/18/2007	PAID ON PRINCIPAL		472,708	472,708	478,747	478,369	0	(5,661)	0	(5,661)	0	472,708	0	0	0	2,173	05/26/2035	1FE
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.516		.06/18/2007	PAID ON PRINCIPAL		724,377	724,377	733,631	733,052	0	(8,676)	0	(8,676)	0	724,377	0	0	0	8,738	05/26/2035	1FE
69335Y AA 4	PHHMC 2006-4 A1 6.258		.06/18/2007	PAID ON PRINCIPAL		277,968	277,968	280,655	280,647	0	(2,679)	0	(2,679)	0	277,968	0	0	0	3,605	12/18/2036	1FE
69335Y AA 4	PHHMC 2006-4 A1 6.259		.04/18/2007	PAID ON PRINCIPAL		198,657	198,657	200,577	200,571	0	(1,915)	0	(1,915)	0	198,657	0	0	0	1,036	12/18/2036	1FE
720279 AH 1	PIER 1 IMPORTS 6.375		.06/28/2007	JEFFERIES & CO INC		9,875	10,000	9,763	9,125	638	0	0	638	0	9,763	0	112	112	0	02/15/2036	5
72347C AC 8	PINNACLE FOODS 8.250		.04/01/2007	TENDERED		1,321,938	1,250,000	1,203,875	1,209,697	0	975	0	975	0	1,210,672	0	111,266	111,266	72,161	12/01/2013	5FE
693419 AD 5	PMA CAPITAL CORP 6.500		.05/16/2007	MILLER TABAK ROBERTS		83,898	74,000	60,313	65,277	0	115	0	115	0	65,393	0	18,505	18,505	681	09/30/2022	4FE
74153Q AD 4	PRIDE INTERNATIONAL IN 3.250		.05/01/2007	VARIOUS		1,035,931	775,000	814,323	792,107	0	(123)	0	(123)	0	791,984	0	243,947	243,947	12,686	05/01/2033	3FE
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		.06/25/2007	PAID ON PRINCIPAL		461,910	461,910	460,611	460,625	0	1,285	0	1,285	0	461,910	0	0	0	3,436	10/25/2020	1FE
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		.06/25/2007	PAID ON PRINCIPAL		789,712	789,712	790,514	790,141	0	(429)	0	(429)	0	789,712	0	0	0	5,648	10/25/2020	1FE
744320 AC 6	PRUDENTIAL FINANCIAL I 2.600		.04/16/2007	LEHMAN BROTHERS		2,343,775	2,270,000	2,326,750	2,307,024	0	(28,665)	0	(28,665)	0	2,278,359	0	65,416	65,416	10,329	11/15/2035	1FE
69366A AB 6	PSS WORLD MEDICAL INC 2.250		.05/23/2007	VARIOUS		736,300	595,000	594,079	590,996	0	73	0	73	0	591,069	0	145,231	145,231	2,304	03/15/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
755111 AN 1	RAYTHEON CO 6.150		.04/27/2007	REDEEMED		3,014,011	2,965,000	3,198,375	3,057,119	0	(15,507)	0	(15,507)	0	3,041,612	0	(27,601)	(27,601)	89,148	11/01/2008	2FE
75886F AB 3	REGENERON PHARMACEUTIC 5.500		.05/04/2007	BNY CAPITAL MARKETS INC		28,695	25,000	23,688	24,171	0	157	0	157	0	24,328	0	4,367	4,367	772	10/17/2008	5
000000 00 0	RENT-A-CENTER 5.206		.06/29/2007	PAID ON PRINCIPAL		2,506	2,506	2,506	2,506	0	0	0	0	0	2,506	0	0	0	77	06/30/2012	3FE
000000 00 0	RENT-A-CENTER 7.261		.04/11/2007	PAID ON PRINCIPAL		20,690	20,690	20,690	20,690	0	0	0	0	0	20,690	0	0	0	0	06/30/2012	3FE
76113B AF 6	RESIDENTIAL CAPITAL CO 6.375		.05/22/2007	LEHMAN BROTHERS		2,002,900	2,000,000	1,994,116	1,995,737	0	285	0	285	0	1,996,022	0	6,878	6,878	51,354	06/30/2010	2FE
76118P AC 7	RESORTS INTERNATIONAL 11.500		.04/13/2007	REDEEMED		3,816,000	3,600,000	3,157,908	3,397,285	0	23,208	0	23,208	0	3,420,494	0	395,506	395,506	32,200	03/15/2009	5FE
749941 AE 0	RF MICRO DEVICES INC 1.500		.05/04/2007	VARIOUS		2,476,048	2,475,000	2,169,590	2,253,650	0	18,663	0	18,663	0	2,272,313	0	203,735	203,735	11,571	07/01/2010	4
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		.06/25/2007	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
74955W AF 6	RH DONNELLEY 6.875		.04/20/2007	LEHMAN BROTHERS		1,348,988	1,350,000	1,244,589	1,253,020	0	3,800	0	3,800	0	1,256,820	0	92,167	92,167	25,781	01/15/2013	4FE
763165 AD 9	RICHARDSON ELECTRIC LT 7.750		.06/05/2007	JEFFERIES & CO INC		40,580	40,000	36,740	37,187	0	200	0	200	0	37,387	0	3,193	3,193	1,490	12/15/2011	5
767754 BM 5	RITE AID CORP 8.625		.06/20/2007	GOLDMAN SACHS & CO		953,750	1,000,000	1,000,600	1,000,600	0	(52,136)	0	(52,136)	0	948,464	0	5,286	5,286	29,708	03/01/2015	5FE
817320 AH 7	SEQUA CORP 9.000		.04/04/2007	BARCLAYS CAPITAL INC		528,750	500,000	532,500	524,048	0	(2,406)	0	(2,406)	0	521,643	0	7,107	7,107	8,625	08/01/2009	3FE
817565 BA 1	SERVICE CORP INTL (144 6.750		.04/24/2007	MERRILL LYNCH CAPITAL MA		1,108,800	1,130,000	1,090,463	1,095,953	0	804	0	804	0	1,096,757	0	12,043	12,043	42,231	04/01/2016	4FE
784121 AB 1	SFBC INTERNATIONAL INC 2.250		.05/16/2007	CREDIT SUISSE FIRST BOST		20,446	20,000	20,825	18,450	2,375	(1)	0	2,374	0	20,824	0	(377)	(377)	193	08/15/2024	4FE
829226 AM 1	SINCLAIR BROADCAST GRO 8.000		.06/18/2007	REDEEMED		581,360	559,000	577,721	571,930	0	(1,647)	0	(1,647)	0	570,283	0	11,077	11,077	10,797	03/15/2012	4FE
829226 AU 3	SINCLAIR BROADCAST GRO 4.875		.06/12/2007	VARIOUS		1,421,368	1,435,000	1,463,700	1,311,231	152,469	(250)	0	152,219	0	1,463,450	0	(42,082)	(42,082)	27,253	07/15/2018	4FE
829226 AV 1	SINCLAIR BROADCAST GRO 6.000		.06/27/2007	CANTOR FITZGERALD		19,300	20,000	17,750	17,831	0	151	0	151	0	17,982	0	1,318	1,318	300	09/15/2012	4
82966U AD 5	SIRIUS SATELLITE RADIO 3.250		.04/25/2007	COWEN & CO		214,200	240,000	245,963	227,400	0	(3,931)	0	(3,931)	0	223,469	0	(9,269)	(9,269)	4,225	10/15/2011	5FE
853666 AB 1	STANDARD MTR PRODS 6.750		.06/26/2007	VARIOUS		39,650	40,000	37,975	37,600	0	372	0	372	0	37,972	0	1,678	1,678	1,442	07/15/2009	5FE
857555 AL 0	STATER BROTHERS HOLDIN 8.854		.06/15/2007	REDEEMED		505,000	500,000	496,250	497,190	0	337	0	337	0	497,527	0	7,473	7,473	11,315	06/15/2010	4FE
860370 AJ 4	STEWART ENTERPRISES IN 3.375		.06/27/2007	VARIOUS		780,731	805,000	805,000	805,000	0	0	0	0	0	805,000	0	(24,269)	(24,269)	0	07/15/2016	1
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		.04/30/2007	MATURED		9,432	9,432	9,432	9,432	0	0	0	0	0	9,432	0	0	0	3,479	04/30/2007	1FE
88164R AA 5	TEVA PHARMACEUT FIN BV .500		.04/04/2007	LEHMAN BROTHERS		322,288	295,000	310,969	310,969	0	(68)	0	(68)	0	310,901	0	11,387	11,387	283	02/01/2024	2FE
88163V AE 9	TEVA PHARMACEUTICALS F .250		.05/01/2007	UBS AG		1,173,638	1,190,000	1,170,960	1,170,960	0	(6,155)	0	(6,155)	0	1,164,805	0	8,832	8,832	769	02/01/2026	2FE
896215 AC 4	TRIMAS CORP 9.875		.06/25/2007	REDEEMED		384,073	366,000	373,365	373,365	0	(3,990)	0	(3,990)	0	369,375	0	14,698	14,698	19,075	06/15/2012	4FE
896522 AF 6	TRINITY INDUSTRIES 3.875		.05/03/2007	LEHMAN BROTHERS		571,188	475,000	516,606	479,750	36,856	(2,326)	0	34,530	0	514,280	0	56,907	56,907	8,027	06/01/2036	4FE
90347X AB 6	UCAR FINANCE INC 10.250		.05/23/2007	REDEEMED		262,813	250,000	264,744	261,642	0	(1,399)	0	(1,399)	0	260,244	0	2,569	2,569	6,976	02/15/2012	4FE
90807E AF 2	UNION PLANTERS BANK 5.125		.06/15/2007	MATURED		100,000	100,000	107,223	100,892	0	(892)	0	(892)	0	100,000	0	0	0	2,563	06/15/2007	1FE
911365 AN 4	UNITED RENTALS 6.500		.06/15/2007	VARIOUS		251,463	255,000	255,000	251,813	0	238	0	238	0	252,050	0	(588)	(588)	5,702	02/15/2012	4FE
912909 AA 6	UNITED STATES STEEL CO 9.750		.06/20/2007	REDEEMED		1,061,335	1,012,000	1,032,240	1,021,754	0	(1,768)	0	(1,768)	0	1,019,986	0	41,349	41,349	58,928	05/15/2010	2FE
918866 AP 9	VALASSIS COMMUNICATION 8.250		.04/11/2007	VARIOUS		729,000	750,000	747,156	747,156	0	(10,278)	0	(10,278)	0	736,878	0	(7,878)	(7,878)	7,253	03/01/2015	4FE
92531X AG 7	VERSO PAPER HOLDINGS (9.110		.04/19/2007	CREDIT SUISSE FIRST BOST		780,000	750,000	753,650	753,235	0	25	0	25	0	753,260	0	26,740	26,740	15,563	08/01/2014	4FE
92907T AB 3	VOUGHT AIRCRAFT INDS I 8.000		.06/04/2007	VARIOUS		595,488	585,000	594,094	563,063	0	2,724	0	2,724	0	565,787	0	29,701	29,701	16,649	07/15/2011	5FE
918437 AB 0	VWR INTERNATIONAL 6.875		.06/29/2007	TENDERED		1,787,733	1,765,000	1,779,850	1,765,363	0	(344)	0	(344)	0	1,765,018	0	22,715	22,715	138,563	04/15/2012	5FE
918437 AD 6	VWR INTERNATIONAL 8.000		.06/29/2007	VARIOUS		1,656,059	1,560,000	1,578,481	1,574,081	0	(1,127)	0	(1,127)	0	1,572,954	0	83,105	83,105	105,520	04/15/2014	5FE
929903 CH 3	WACHOVIA CORP 5.625		.04/23/2007	MORGAN STANLEY DEAN WI		1,008,450	1,000,000	996,620	996,559	0	156	0	156	0	996,715	0	11,735	11,735	28,594	10/15/2016	1FE
949746 JE 2	WELLS FARGO 5.125		.04/18/2007	BANC OF AMERICA SECURITI		1,967,580	2,000,000	1,961,640	1,964,479	0	926	0	926	0	1,965,405	0	2,175	2,175	10,819	09/15/2016	1FE
94981Q AN 8	WFMBS 2005-AR16 4A6 CM 4.991		.04/25/2007	PAID ON PRINCIPAL		1,220,913	1,220,913	1,220,054	1,218,747	0	2,166	0	2,166	0	1,220,913	0	0	0	5,079	10/25/2035	1FE
94981Q AN 8	WFMBS 2005-AR16 4A6 CM 4.991		.06/25/2007	PAID ON PRINCIPAL		1,138,546	1,138,546	1,137,746	1,136,527	0	2,020	0	2,020	0	1,138,546	0	0	0	11,751	10/25/2035	1FE
94982Y AH 3	WFMBS 2005-15 A2 CMO 5.000		.06/25/2007	PAID ON PRINCIPAL		1,325,926	1,325,926	1,295,076	1,297,715	0	28,212	0	28,212	0	1,325,926	0	0	0	9,983	12/25/2020	1FE
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		.06/25/2007	PAID ON PRINCIPAL		386,619	386,619	378,826	379,177	0	7,442	0	7,442	0	386,619	0	0	0	2,881	09/25/2020	1FE
94984J AD 3	WFMBS 2006-13 A4 CMO 5.750		.06/25/2007	PAID ON PRINCIPAL		908,570	908,570	909,107	908,061	0	509	0	509	0	908,570	0	0	0	8,705	10/25/2036	1FE
966387 AB 8	WHITING PETROLEUM CORP 7.250		.04/18/2007	BANC OF AMERICA SECURITI		63,863	65,000	65,894	65,163	0	(1,276)	0	(1,276)	0	63,887	0	(24)	(24)	2,252	05/01/2012	4FE
983130 AD 7	WYNN LAS VEGAS 6.625		.06/05/2007	WACHOVIA SECURITIES INC		499,375	500,000	482,500	484,591	0	672	0	672	0	485,263	0	14,112	14,112	17,207	12/01/2014	4FE
983759 AC 5	XM SATELLITE RADIO HLD 1.750		.06/22/2007	VARIOUS		51,472	60,000	49,925	50,256	0	1,173	0	1,173	0	51,429	0	43	43	490	12/01/2009	5FE
097751 AM 3	BOMBARDIER INC (144A) 8.000		.06/11/2007	LEHMAN BROTHERS		527,500	500,000	506,564	506,387	0	(382)	0	(382)	0	506,006	0	21,494	21,494	23,111	11/15/2014	3FE
20825V AA 0	CONOCOPHILIPS CANADA F 5.300		.06/06/2007	BANC OF AMERICA SECURITI		992,520	1,000,000	1,008,880	1,008,812	0	(650)	0	(650)	0	1,008,162	0	(15,642)	(15,642)	35,039	04/15/2012	1FE
000000 00 0	DOMTAR CORP 4.317		.06/29/2007	PAID ON PRINCIPAL		500,000	500,000	500,500	500,500	0	(500)	0	(500)	0	500,000	0	0	0	2,094	03/05/2014	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)
303901 AL 6	FAIRFAX FINANCIAL 5.000	I..	.06/28/2007	VARIOUS		194,001	180,000	174,469	174,512	0	85	0	85	0	174,597	0	19,404	19,404	3,042	07/15/2023	3FE
389914 AD 4	GREAT CANADIAN GAMING 7.250	I..	.06/12/2007	BANC OF AMERICA SECURITI		501,250	500,000	504,313	504,313	0	(1,583)	0	(1,583)	0	502,729	0	(1,479)	(1,479)	12,184	02/15/2015	4FE
656568 AC 6	NORTEL NETWORKS CORP (1.750	I..	.06/15/2007	CREDIT SUISSE FIRST BOST		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	1,295	04/15/2012	4FE
656568 AD 4	NORTEL NETWORKS CORP (2.125	I..	.04/18/2007	CREDIT SUISSE FIRST BOST		266,288	270,000	270,000	270,000	0	0	0	0	0	270,000	0	(3,713)	(3,713)	398	04/15/2014	4FE
143658 AV 4	CARNIVAL CORP 1.132	F	.05/29/2007	UBS AG		498,775	710,000	536,347	536,347	0	(41,104)	0	(41,104)	0	495,242	0	3,533	3,533	4,733	04/29/2033	1FE
22541A AA 5	CREDIT SUISSE FB LONDO 7.900	F	.05/01/2007	REDEEMED		400,000	400,000	403,348	402,935	0	(2,935)	0	(2,935)	0	400,000	0	0	0	15,800	05/29/2049	1FE
298785 DR 4	EUROPEAN INVESTMENT BA 4.625	F	.04/24/2007	SCOTIA CAPITAL		1,966,000	2,000,000	1,981,700	1,983,331	0	602	0	602	0	1,983,933	0	(17,933)	(17,933)	48,049	10/20/2015	1FE
706448 BK 2	PEMEX FINANCE LTD 9.030	F	.05/15/2007	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
75968N AA 9	RENAISSANCERE 7.000	F	.06/06/2007	BANC OF AMERICA SECURITI		506,810	500,000	511,845	511,543	0	(3,261)	0	(3,261)	0	508,282	0	(1,472)	(1,472)	14,194	07/15/2008	2FE
872402 AG 7	TFM SA DE CV 12.500	F	.06/15/2007	REDEEMED		3,686,875	3,470,000	3,394,846	3,417,900	0	3,628	0	3,628	0	3,421,528	0	265,347	265,347	216,875	06/15/2012	4FE
902118 AJ 7	TYCO INTL GROUP SA 6.125	F	.05/23/2007	TENDERED		506,810	500,000	508,500	508,342	0	(1,638)	0	(1,638)	0	506,704	0	106	106	11,399	01/15/2009	2FE
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000	...	.06/25/2007	PAID ON PRINCIPAL		105,452	105,452	106,655	107,146	0	(1,694)	0	(1,694)	0	105,452	0	0	0	778	01/25/2018	1FE
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.413	...	.06/25/2007	PAID ON PRINCIPAL		29,650	29,650	29,946	29,710	0	(61)	0	(61)	0	29,650	0	0	0	226	03/25/2033	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.341	...	.06/25/2007	PAID ON PRINCIPAL		79,364	79,364	80,355	79,900	0	(535)	0	(535)	0	79,364	0	0	0	516	05/25/2033	1FE
07384M F8 0	BSARM 2004-1 11A1 (CMO 6.093	...	.04/25/2007	PAID ON PRINCIPAL		1,839,002	1,839,002	1,841,300	1,847,967	0	(8,965)	0	(8,965)	0	1,839,002	0	0	0	9,364	04/25/2034	1FE
07384M F8 0	BSARM 2004-1 11A1 (CMO 6.107	...	.06/25/2007	PAID ON PRINCIPAL		1,792,257	1,792,257	1,794,497	1,800,994	0	(8,738)	0	(8,738)	0	1,792,257	0	0	0	22,524	04/25/2034	1FE
15132E AR 9	CDMC 2002-4 A1 CMO 6.500	...	.06/25/2007	PAID ON PRINCIPAL		5,893	5,893	5,986	5,875	0	18	0	18	0	5,893	0	0	0	64	07/25/2032	1FE
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500	...	.06/25/2007	PAID ON PRINCIPAL		127,505	127,505	126,648	126,667	0	837	0	837	0	127,505	0	0	0	1,160	11/25/2033	1FE
172973 TL 3	CMSI 2003-10 A1 CMO 4.500	...	.06/25/2007	PAID ON PRINCIPAL		283,968	283,968	277,135	277,811	0	6,158	0	6,158	0	283,968	0	0	0	2,035	11/25/2018	1FE
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000	...	.06/25/2007	PAID ON PRINCIPAL		97,597	97,597	101,196	102,890	0	(5,293)	0	(5,293)	0	97,597	0	0	0	1,005	12/25/2033	1FE
12669E W3 6	CWHL 2003-J8 1A1 CMO 5.250	...	.06/25/2007	PAID ON PRINCIPAL		78,100	78,100	78,418	78,316	0	(216)	0	(216)	0	78,100	0	0	0	758	09/25/2023	1FE
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000	...	.06/25/2007	PAID ON PRINCIPAL		1,133,186	1,133,186	1,136,614	1,135,762	0	(2,577)	0	(2,577)	0	1,133,186	0	0	0	10,722	06/25/2018	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.687	...	.04/25/2007	PAID ON PRINCIPAL		36,283	36,283	36,646	36,411	0	(128)	0	(128)	0	36,283	0	0	0	112	06/25/2033	1FE
12669E HN 9	CWHL 2003-27 A1 CMO 3.687	...	.06/25/2007	PAID ON PRINCIPAL		118,109	118,109	119,291	118,526	0	(416)	0	(416)	0	118,109	0	0	0	895	06/25/2033	1FE
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500	...	.06/25/2007	PAID ON PRINCIPAL		174,651	174,651	174,651	174,651	0	0	0	0	0	174,651	0	0	0	1,616	07/25/2033	1FE
32051D L3 4	FHASI 2003-8 2AI CMO 4.500	...	.06/25/2007	PAID ON PRINCIPAL		759,251	759,251	743,117	744,723	0	14,528	0	14,528	0	759,251	0	0	0	5,052	09/25/2018	1FE
743946 AJ 4	PHMS 1993-H 1B1 CMO 6.979	...	.04/30/2007	PAID ON PRINCIPAL		4,790	4,790	4,828	4,767	0	23	0	23	0	4,790	0	0	0	34	09/28/2008	1FE
743946 AJ 4	PHMS 1993-H 1B1 CMO 6.980	...	.06/28/2007	PAID ON PRINCIPAL		10,594	10,594	10,678	10,543	0	50	0	50	0	10,594	0	0	0	172	09/28/2008	1FE
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000	...	.06/25/2007	PAID ON PRINCIPAL		235,644	235,644	238,700	239,561	0	(3,916)	0	(3,916)	0	235,644	0	0	0	2,045	03/25/2018	1FE
939336 AW 3	WAMU 2002-AR10 A6 CMO 4.816	...	.06/25/2007	PAID ON PRINCIPAL		144,244	144,244	145,686	143,896	0	348	0	348	0	144,244	0	0	0	1,290	10/25/2032	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.109	...	.04/25/2007	PAID ON PRINCIPAL		6,316	6,316	6,316	6,316	0	0	0	0	0	6,316	0	0	0	22	01/25/2033	1FE
929227 ZC 3	WAMU 2002-AR18 A CMO 4.110	...	.06/25/2007	PAID ON PRINCIPAL		19,547	19,547	19,547	19,547	0	0	0	0	0	19,547	0	0	0	165	01/25/2033	1FE
929227 YG 5	WAMU 2002-S7 3A1 CMO 6.000	...	.06/25/2007	PAID ON PRINCIPAL		193	193	196	200	0	(7)	0	(7)	0	193	0	0	0	2	11/25/2032	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.472	...	.04/25/2007	PAID ON PRINCIPAL		7,126	7,126	7,197	7,280	0	(154)	0	(154)	0	7,126	0	0	0	27	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.473	...	.06/25/2007	PAID ON PRINCIPAL		18,138	18,138	18,319	18,529	0	(391)	0	(391)	0	18,138	0	0	0	169	03/25/2033	1FE
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500	...	.06/25/2007	PAID ON PRINCIPAL		304,950	304,950	297,612	298,441	0	6,509	0	6,509	0	304,950	0	0	0	2,435	11/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750	...	.06/25/2007	PAID ON PRINCIPAL		106,498	106,498	106,831	106,776	0	(278)	0	(278)	0	106,498	0	0	0	795	07/25/2018	1FE
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500	...	.06/25/2007	PAID ON PRINCIPAL		89,569	89,569	87,945	88,085	0	1,484	0	1,484	0	89,569	0	0	0	708	08/25/2018	1FE
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000	...	.06/25/2007	PAID ON PRINCIPAL		278,923	278,923	280,666	280,344	0	(1,422)	0	(1,422)	0	278,923	0	0	0	2,091	09/25/2018	1FE
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500	...	.06/25/2007	PAID ON PRINCIPAL		50,909	50,909	50,607	50,643	0	266	0	266	0	50,909	0	0	0	389	12/25/2018	1FE
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250	...	.06/25/2007	PAID ON PRINCIPAL		42,926	42,926	42,051	42,064	0	862	0	862	0	42,926	0	0	0	353	12/25/2033	1FE
161546 FW 1	CFAB 2003-4 1A6 4.429	...	.06/25/2007	PAID ON PRINCIPAL		124,284	124,284	122,828	123,325	0	960	0	960	0	124,284	0	0	0	968	10/25/2014	1FE
126671 RX 6	CWL 2002-S3 M1 4.800	...	.06/25/2007	PAID ON PRINCIPAL		34,519	34,519	35,311	34,472	0	46	0	46	0	34,519	0	0	0	261	05/25/2032	1FE
23383W AB 4	DCAT 2006-B A2 5.300	...	.06/08/2007	PAID ON PRINCIPAL		1,303,462	1,303,462	1,302,851	1,302,851	0	611	0	611	0	1,303,462	0	0	0	11,370	10/08/2008	1FE
33736L AR 6	FULB 1997-C2 A3 6.650	...	.06/18/2007	PAID ON PRINCIPAL		734,422	734,422	815,237	745,842	0	(11,420)	0	(11,420)	0	734,422	0	0	0	9,065	11/18/2029	1FE
361849 DY 5	GMACC 1998-C2 A2 6.420	...	.06/15/2007	PAID ON PRINCIPAL		25,091	25,091	26,727	25,487	0	(396)	0	(396)	0	25,091	0	0	0	265	05/15/2035	1FE
38373M BR 0	GNR 2002-26 C (PROJECT 5.999	...	.04/15/2007	PAID ON PRINCIPAL		2,728,367	2,728,367	2,823,007	2,785,626	0	(57,259)	0	(57,259)	0	2,728,367	0	0	0	13,640	02/15/2024	1
38373M BR 0	GNR 2002-26 C (PROJECT 6.017	...	.06/18/2007	PAID ON PRINCIPAL		3,590,758	3,590,758	3,715,312	3,666,115	0	(75,357)	0	(75,357)	0	3,590,758	0	0	0	50,192	02/15/2024	1
38373M BJ 8	GNR 2002-37 C (PROJECT 5.878	...	.06/16/2007	PAID ON PRINCIPAL		1,837,530	1,837,530	1,891,508	1,874,782	0	(37,252)	0	(37,252)	0	1,837,530	0	0	0	14,465	06/16/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
38373M SH 4	GNR 2006-3 A (PROJECT 4.212		.06/16/2007	PAID ON PRINCIPAL		65,187	65,187	63,883	64,201	0	986	0	986	0	65,187	0	0	0	458	01/16/2028	1
40052K AB 4	GSALT 2006-1 A2 5.470		.06/15/2007	PAID ON PRINCIPAL		1,252,606	1,252,606	1,252,684	1,252,684	0	(78)	0	(78)	0	1,252,606	0	0	0	13,647	02/15/2009	1FE
41283A BF 5	HDMOT 2003-4 B 2.190		.06/15/2007	PAID ON PRINCIPAL		159,344	159,344	159,322	159,336	0	9	0	9	0	159,344	0	0	0	568	04/15/2011	1FE
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		.06/25/2007	PAID ON PRINCIPAL		7,019	7,019	6,872	6,928	0	90	0	90	0	7,019	0	0	0	87	02/01/2021	1
59020M AA 1	MERRILL LYNCH FHA PROJ 7.430		.06/27/2007	PAID ON PRINCIPAL		959	959	934	941	0	18	0	18	0	959	0	0	0	9	08/01/2024	1
65474W AC 3	NAROT 2004-B A3 3.350		.06/15/2007	PAID ON PRINCIPAL		1,582,966	1,582,966	1,572,015	1,578,674	0	4,292	0	4,292	0	1,582,966	0	0	0	8,683	05/15/2008	1FE
63936W AE 6	NAVOT 2003-A B 3.080		.06/15/2007	PAID ON PRINCIPAL		210,610	210,610	210,569	210,603	0	8	0	8	0	210,610	0	0	0	1,524	11/15/2009	1FE
63859C BS 1	NLFC 1999-1 A2 6.316		.06/20/2007	PAID ON PRINCIPAL		22,261	22,261	20,449	21,741	0	520	0	520	0	22,261	0	0	0	234	01/20/2031	1FE
69348H BK 3	PNCMA 2000-C1 A2 7.610		.06/15/2007	PAID ON PRINCIPAL		608,106	608,106	697,208	648,202	0	(40,095)	0	(40,095)	0	608,106	0	0	0	7,910	02/15/2010	1FE
760985 WR 8	RAMP 2003-RZ3 M1 4.120		.06/25/2007	PAID ON PRINCIPAL		227,490	227,490	227,392	227,116	0	374	0	374	0	227,490	0	0	0	1,651	06/25/2033	1FE
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		.06/25/2007	PAID ON PRINCIPAL		592	592	590	590	0	2	0	2	0	592	0	0	0	7	07/01/2022	1
4599999.	Total - Bonds - Industrial & Miscellaneous					210,650,898	203,527,139	205,944,118	203,459,375	424,325	(828,900)	0	(404,576)	0	203,054,799	0	7,596,099	7,596,099	4,751,599	XXX	XXX
6099997.	Total - Bonds - Part 4					466,206,827	457,306,352	463,765,491	458,849,611	424,325	(732,299)	0	(307,975)	79,267	458,620,904	85,860	7,500,063	7,585,923	8,242,750	XXX	XXX
6099999.	Total - Bonds					466,206,827	457,306,352	463,765,491	458,849,611	424,325	(732,299)	0	(307,975)	79,267	458,620,904	85,860	7,500,063	7,585,923	8,242,750	XXX	XXX
Preferred Stocks - Public Utilities																					
171871 40 3	CINCINNATI BELL INC PFD STK		.04/09/2007	VARIOUS	700.000	29,915	0	28,385	28,385	0	0	0	0	0	28,385	0	1,530	1,530	1,181	XXX	P5LFE
6199999.	Total - Preferred Stocks - Public Utilities					29,915	XXX	28,385	28,385	0	0	0	0	0	28,385	0	1,530	1,530	1,181	XXX	XXX
Preferred Stocks - Banks, Trust and Insurance Companies																					
025816 AU 3	AMERICAN EXPRESS AXP 6.80% VAR 09		.07/27/2006	CITIGROUP GLOBAL MARKET	1,000,000.000	997,060	0	997,060	1,066,340	(69,280)	0	0	(69,280)	0	997,060	0	0	0	34,000	XXX	P1LFE
125581 30 6	CIT GROUP INC 5.189% SER B		.07/26/2005	DIRECT	10,000.000	1,000,000	0	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,945	XXX	P2UFE
59156R 70 2	METLIFE SER B 8/15/08 6.375%		.06/07/2007	LAZARD FRERES & COMPAN	4,300.000	141,898	0	127,059	127,059	0	0	0	0	0	127,059	0	14,839	14,839	3,427	XXX	P3L
6299999.	Total - Preferred Stocks - Banks, Trust & Insurance Companies					2,138,958	XXX	2,124,119	2,193,399	(69,280)	0	0	(69,280)	0	2,124,119	0	14,839	14,839	63,372	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
037411 40 2	APACHE CORP SER B		.05/11/2007	VARIOUS	15,750.000	1,581,713	0	1,370,250	1,570,574	(200,324)	0	0	(200,324)	0	1,370,250	0	211,463	211,463	44,730	XXX	P2UFE
110394 40 0	BRISTOW GROUP CONV PFD 5.50%		.06/29/2007	LAZARD FRERES & COMPAN	6,100.000	391,519	0	296,986	296,986	0	0	0	0	0	296,986	0	94,533	94,533	8,388	XXX	P4LFE
150870 20 2	CELANESE CORP DEL PFD 4.25% CONV		.05/31/2007	VARIOUS	22,400.000	1,033,344	0	554,060	554,060	0	0	0	0	0	554,060	0	479,284	479,284	11,900	XXX	RP5L
291525 20 2	EMMIS COMMS CORP SER A		.06/27/2007	MCMAHAN SECURITIES	800.000	34,859	0	33,600	0	0	0	0	0	0	33,600	0	1,259	1,259	625	XXX	P5LFE
524908 72 0	LEHMAN BROTHERS HLDG INC SER F		.04/25/2007	JANNEY MONTGOMERY SCO	8,300.000	216,461	0	213,559	212,480	1,079	0	0	1,079	0	213,559	0	2,902	2,902	3,372	XXX	P1LFE
629377 87 0	NRG ENERGY INC 3/16/09 5.75%		.05/09/2007	CITIGROUP GLOBAL MARKET	5,800.000	2,083,594	0	1,470,990	1,470,990	0	0	0	0	0	1,470,990	0	612,604	612,604	20,844	XXX	P4LFE
637432 60 0	NATL RURAL UTILS COOP FIN CORP 7.4		.06/01/2007	ISSUE CALLED at 25.000	53,100.000	1,327,500	0	1,315,818	1,346,085	(30,267)	0	0	(30,267)	0	1,315,818	0	11,682	11,682	57,304	XXX	P1LFE
648053 70 0	NEW PLAN EXCEL REALTY TR INC		.04/23/2007	CORPORATE ACTION	67,175.000	3,373,305	0	3,054,469	3,577,069	(522,600)	0	0	(522,600)	0	3,054,469	0	318,836	318,836	130,991	XXX	P2UFE
74460D 25 7	PUBLIC STORAGE INC SER L 6.75%		.11/01/2006	JP MORGAN SECURITIES	20,000.000	502,000	0	502,000	503,000	(1,000)	0	0	(1,000)	0	502,000	0	0	0	8,438	XXX	P2LFE
828806 88 5	SIMON PROPERTY GROUP 8.375%		.06/29/2007	VARIOUS	140,000.000	8,907,500	0	8,907,500	8,907,500	0	0	0	0	0	8,907,500	0	0	0	293,124	XXX	P2LFE
83001P 50 5	SIX FLAGS INC PFD 7.25%		.06/28/2007	MCMAHAN SECURITIES	400.000	9,540	0	8,495	8,495	0	0	0	0	0	8,495	0	1,045	1,045	344	XXX	P5LFE
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					19,461,335	XXX	17,727,727	18,447,239	(753,112)	0	0	(753,112)	0	17,727,727	0	1,733,608	1,733,608	580,060	XXX	XXX
6599997.	Total - Preferred Stocks - Part 4					21,630,208	XXX	19,880,231	20,669,023	(822,392)	0	0	(822,392)	0	19,880,231	0	1,749,977	1,749,977	644,612	XXX	XXX
6599999.	Total - Preferred Stocks					21,630,208	XXX	19,880,231	20,669,023	(822,392)	0	0	(822,392)	0	19,880,231	0	1,749,977	1,749,977	644,612	XXX	XXX
Common Stocks - Banks, Trust and Insurance Companies																					
G0450A 10 5	ARCH CAPITAL GROUP LTD		.06/27/2007	SMITH BARNEY/SALOMON BR	30,338.000	2,189,277	XXX	2,163,825	0	0	0	0	0	0	2,163,825	0	25,452	25,452	0	XXX	L
6799999.	Total - Common Stocks - Banks, Trust & Insurance Companies					2,189,277	XXX	2,163,825	0	0	0	0	0	0	2,163,825	0	25,452	25,452	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
004764 10 6	ACME PACKET INC		.05/23/2007	SMITH BARNEY/SALOMON BR	1,701.000	21,245	XXX	21,348	0	0	0	0	0	0	21,348	0	(102)	(102)	0	XXX	L
051990 12 5	CRUNCH EQUITY VOTING TRUST (REST		.04/11/2007	DIRECT	187.948	1,021,108	XXX	0	0	0	0	0	0	0	0	0	1,021,108	1,021,108	0	XXX	U
22765Y 10 4	CROSSTEX ENERGY INC		.04/25/2007	SMITH BARNEY/SALOMON BR	15,472.000	461,059	XXX	444,820	0	0	0	0	0	0	444,820	0	16,239	16,239	0	XXX	L
411307 10 1	HANSEN MEDICAL INC		.06/20/2007	SMITH BARNEY/SALOMON BR	4,456.000	89,020	XXX	89,173	0	0	0	0	0	0	89,173	0	(153)	(153)	0	XXX	L
45173E 10 5	IKANOS COMMUNICATIONS INC		.06/25/2007	SMITH BARNEY/SALOMON BR	1,352.000	10,059	XXX	10,721	0	0	0	0	0	0	10,721	0	(663)	(663)	0	XXX	L
49455U 10 0	KINDER MORGAN MANAGMENT LLC		.05/23/2007	CORPORATE ACTION	0.260	11	XXX	14	0	0	0	0	0	0	14	0	(3)	(3)	0	XXX	L

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)
68338A 10 7	ON2 TECHNOLOGIES INC	...	.05/03/2007	VARIOUS	1,320,515.000	2,526,740	XXX	1,320,515	0	0	0	0	0	0	1,320,515	0	1,206,225	1,206,225	0	XXX	L
99C000 52 0	NEFIS	...	.05/14/2007	RETURN OF CAPITAL	0.000	750,000	XXX	750,000	750,000	0	0	0	0	0	750,000	0	0	0	0	XXX	U
N8501W 10 1	TELE ATLAS NV	...	.05/31/2007	SMITH BARNEY/SALOMON BF	1,108.000	24,810	XXX	24,867	0	0	0	0	0	0	24,867	0	(57)	(57)	0	XXX	U
6899999.	Total - Common Stocks - Industrial & Miscellaneous					4,904,052	XXX	2,661,458	750,000	0	0	0	0	0	2,661,458	0	2,242,594	2,242,594	0	XXX	XXX
7299997.	Total - Common Stocks - Part 4					7,093,329	XXX	4,825,283	750,000	0	0	0	0	0	4,825,283	0	2,268,046	2,268,046	0	XXX	XXX
7299999.	Total - Common Stocks					7,093,329	XXX	4,825,283	750,000	0	0	0	0	0	4,825,283	0	2,268,046	2,268,046	0	XXX	XXX
7399999.	Total - Preferred and Common Stocks					28,723,536	XXX	24,705,513	21,419,023	(822,392)	0	0	(822,392)	0	24,705,513	0	4,018,023	4,018,023	644,612	XXX	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					494,930,363	XXX	488,471,004	480,268,634	(398,067)	(732,299)	0	(1,130,367)	79,267	483,326,417	85,860	11,518,086	11,603,946	8,887,362	XXX	XXX

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

Sch. DB-Part A-Section 1
NONE

Sch. DB-Part B-Section 1
NONE

Sch. DB-Part C-Section 1
NONE

Sch. DB-Part D-Section 1
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
BANK OF AMERICA	HARTFORD,CT		2.700	264	0	47,288,888	13,854,920	28,720,604	XXX
BANK OF AMERICA ILLINOIS	CHICAGO,IL		0.000	0	0	23,308,542	15,915,821	16,320,062	XXX
BANK OF AMERICA, CA	CONCORD,CA		0.000	0	0	(4,482,487)	(1,620,550)	(2,258,815)	XXX
BANK OF AMERICA, TEXAS	DALLAS,TX		0.000	0	0	69,087	(530,160)	(1,831,927)	XXX
BANK OF NEW YORK	NEW YORK,NY		0.000	0	0	602,653	1,661,457	2,734,735	XXX
BANK ONE	CHICAGO,IL		0.000	0	0	(1,022)	(500)	(4,750)	XXX
BANK ONE	SPRINGFIELD,IL		0.000	0	0	(30,395,037)	(21,017,615)	(37,991,069)	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	(591,747,876)	(540,055,008)	(534,005,376)	XXX
CITIBANK, N.A.	NEW YORK,NY		0.000	0	0	2,951,047	1,303,662	1,322,010	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	13,777	24,519	8,803	XXX
JP MORGAN, NY	BROOKLYN,NY		0.000	0	0	53,409,172	49,789,893	67,513,404	XXX
KEY BANK OF NEW YORK	ALBANY,NY		0.000	0	0	64,724	119,598	71,929	XXX
MELLON BANK	PITTSBURGH,PA		0.000	0	0	674,880	733,648	751,578	XXX
NORTHERN TRUST COMPANY	CHICAGO,IL		0.000	0	0	148,608	165,371	176,995	XXX
ROYAL BANK OF CANADA	TORONTO,ON		0.000	0	0	2,877	2,877	2,877	XXX
ROYAL TRUST	TORONTO,ON		0.000	0	0	0	0	15,220	XXX
SUNTRUST, FL	ORLANDO,FL		0.000	0	0	370,397	983,517	666,850	XXX
US BANK CORP	LEWINGSTON,MO		0.000	0	0	154,376	(3,010)	(135,620)	XXX
WACHOVIA BANK OF FLORIDA	ORLANDO,FL		0.000	0	0	1,339,055	1,121,293	1,160,799	XXX
WACHOVIA, VA	WASHINGTON,DC		0.000	0	0	22,547	5,877	12,374	XXX
WELLS FARGO	SAN FRANSIS,CA		0.000	0	0	0	0	0	XXX
0199999. Total Open Depositories		XXX	XXX	264	0	(495,183,920)	(476,522,518)	(455,727,445)	XXX
0399999. Total Cash on Deposit		XXX	XXX	264	0	(495,183,920)	(476,522,518)	(455,727,445)	XXX
0599999. Total Cash		XXX	XXX	264	0	(495,183,920)	(476,522,518)	(455,727,445)	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	(5,628)	0	0	1,118,194
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	(99)	0	0	283,017
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	49,744	35,000	1	5,985,931
11. Georgia GA	0	0	0	0	(2,510)	0	0	678,927
12. Hawaii HI	0	0	0	0	282	0	0	76,424
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	(3,595)	0	0	351,482
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(131)	0	0	14,867
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	(103)	0	0	14,874
21. Maryland MD	0	0	0	0	(720)	0	0	180,011
22. Massachusetts MA	0	0	0	0	(4,767)	0	0	638,815
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	(18,900)	0	0	816,064
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	0	0	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	(9,425)	0	0	618,427
30. New Hampshire NH	0	0	0	0	(1,351)	0	0	103,424
31. New Jersey NJ	0	0	5,000	1	(45,041)	0	0	15,206
32. New Mexico NM	0	0	0	0	(15,865)	0	0	579,252
33. New York NY	0	0	30,500	11	34,250	766,065	25	18,167,174
34. North Carolina NC	0	0	0	0	(181)	0	0	16,637
35. North Dakota ND	0	0	0	0	0	0	0	0
36. Ohio OH	0	0	0	0	(13,532)	0	0	801,225
37. Oklahoma OK	0	0	0	0	(13)	0	0	1,972
38. Oregon OR	0	0	0	0	(6,615)	0	0	583,598
39. Pennsylvania PA	0	0	150,750	15	(68,882)	2,930,392	120	4,592
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	(34)	0	0	4,406
44. Texas TX	0	0	0	0	0	0	0	0
45. Utah UT	0	0	0	0	(5,929)	0	0	477,355
46. Vermont VT	0	0	0	0	(192)	0	0	12,924
47. Virginia VA	0	0	0	0	(5,464)	0	0	1,022,469
48. Washington WA	0	0	0	0	(1,788)	0	0	114,305
49. West Virginia WV	0	0	0	0	0	0	0	0
50. Wisconsin WI	0	0	0	0	(3,661)	0	0	297,293
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	186,250	27	(130,126)	3,731,457	146	32,987,339

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	(23,297)	0	0	2,228,216
4. Arkansas AR	0	0	0	0	0	200	2	0
5. California CA	0	0	0	0	0	0	0	0
6. Colorado CO	0	0	0	0	0	0	0	0
7. Connecticut CT	0	0	0	1	(109)	18,000	1	24,610
8. Delaware DE	0	0	0	0	0	0	0	0
9. District of Columbia DC	0	0	0	0	0	0	0	0
10. Florida FL	0	0	0	0	0	0	0	0
11. Georgia GA	0	0	0	0	0	10	1	0
12. Hawaii HI	0	0	0	0	0	0	0	0
13. Idaho ID	0	0	0	0	0	0	0	0
14. Illinois IL	0	0	0	0	0	0	0	0
15. Indiana IN	0	0	0	0	(3,824)	0	0	373,898
16. Iowa IA	0	0	0	0	0	0	0	0
17. Kansas KS	0	0	0	0	(4,440)	0	0	504,955
18. Kentucky KY	0	0	0	0	0	100	1	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	0	0	0	0
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	0	0	100	1	0
27. Montana MT	0	0	0	0	0	0	0	0
28. Nebraska NE	0	0	0	0	0	0	0	0
29. Nevada NV	0	0	0	0	(2,148)	0	0	140,965
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	4	(19)	1,200,750	19	234,920
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	(102)	0	0	6,024
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	1	(100)	200	2	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	(138)	0	0	25,737
48. Washington WA	0	0	0	0	(233)	0	0	14,909
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	13	(534,542)	1,219,470	29	3,554,237

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

* 2 5 6 5 8 2 0 0 7 4 5 0 0 0 1 0 2 *

SUPPLEMENT "A" TO SCHEDULE T

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

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	585,000	1	584,388	0	0	121,489
2. Alaska AK	0	0	0	0	(7,672)	0	0	122,005
3. Arizona AZ	0	0	411	1	(36,592)	76,256	3	152,357
4. Arkansas AR	0	0	0	1	37,734	75,000	1	637,040
5. California CA	0	0	54,890	4	77,614	375,000	2	3,168,503
6. Colorado CO	0	0	1,531	0	(22,226)	2,036	1	2,052,462
7. Connecticut CT	0	0	0	3	(60,636)	100,000	1	1,743,220
8. Delaware DE	0	0	0	0	839	0	0	207,366
9. District of Columbia DC	0	0	0	0	(541)	0	0	184,345
10. Florida FL	0	0	0	1	(1,348)	2,025	2	762,582
11. Georgia GA	0	0	0	3	(316,228)	300,135	5	4,387,690
12. Hawaii HI	0	0	0	0	63	0	0	16,952
13. Idaho ID	0	0	0	0	(3,949)	55,000	1	410,612
14. Illinois IL	0	0	0	0	27,352	1,930,100	13	3,864,802
15. Indiana IN	0	0	110,000	1	258,250	917,609	11	171,258
16. Iowa IA	0	0	4,566	1	(112,165)	16,728	2	588,264
17. Kansas KS	0	0	0	0	(75)	0	0	8,496
18. Kentucky KY	0	0	0	0	(3,831)	0	0	1,132,384
19. Louisiana LA	0	0	0	1	(22,231)	741,025	13	1,632,377
20. Maine ME	0	0	0	0	(724)	0	0	105,079
21. Maryland MD	0	0	0	0	(2,357)	0	0	589,268
22. Massachusetts MA	0	0	0	1	(41,040)	25,000	1	2,135,863
23. Michigan MI	0	0	990,201	10	289,859	340,075	7	5,319,841
24. Minnesota MN	0	0	0	0	(13,574)	0	0	586,108
25. Mississippi MS	0	0	0	0	(1,296)	75,000	1	451,578
26. Missouri MO	0	0	150,000	2	10,074	500,025	4	1,611,048
27. Montana MT	0	0	151,000	2	(224,002)	100,000	1	282,201
28. Nebraska NE	0	0	0	0	(3,350)	0	0	252,295
29. Nevada NV	0	0	0	2	(112,286)	0	0	150,060
30. New Hampshire NH	0	0	0	2	(17,163)	0	0	432,451
31. New Jersey NJ	0	0	144	1	(8,064)	453,916	4	3,023,024
32. New Mexico NM	0	0	0	1	(33,622)	150,000	2	497,425
33. New York NY	0	0	694,900	13	(43,235)	3,215,351	34	20,751,298
34. North Carolina NC	0	0	0	0	97,243	200,000	1	1,171,702
35. North Dakota ND	0	0	0	0	(885)	0	0	69,907
36. Ohio OH	0	0	0	0	(82,908)	75,000	2	5,204,949
37. Oklahoma OK	0	0	45	1	32,901	34,999	1	217,152
38. Oregon OR	0	0	0	0	(6,857)	0	0	604,992
39. Pennsylvania PA	0	0	25,000	4	(113,879)	1,205,173	18	4,587,743
40. Rhode Island RI	0	0	0	0	1,322	0	0	462,285
41. South Carolina SC	0	0	0	0	(7,766)	75,000	1	567,675
42. South Dakota SD	0	0	0	0	(3,478)	0	0	66,972
43. Tennessee TN	0	0	4,958	3	(54,834)	138,220	3	2,198,658
44. Texas TX	0	0	217,102	3	(51,766)	140,025	3	7,827,403
45. Utah UT	0	0	0	0	56,881	150,000	2	653,818
46. Vermont VT	0	0	48,000	1	41,993	0	0	403,972
47. Virginia VA	0	0	0	0	124,362	325,000	2	119,327
48. Washington WA	0	0	313,226	4	(280,703)	147,822	8	4,840,565
49. West Virginia WV	0	0	0	1	4,403	70,000	1	4,185,567
50. Wisconsin WI	0	0	973	3	(35,414)	2,554	1	1,131,999
51. Wyoming WY	0	0	0	0	(7,429)	45,000	1	176,726
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	3,351,946	71	(88,848)	12,059,074	153	92,043,153

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	1	0	0	281
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	(23)	0	0	2,655
18. Kentucky KY	0	0	0	0	0	0	0	0
19. Louisiana LA	0	0	0	0	0	0	0	0
20. Maine ME	0	0	0	0	0	0	0	0
21. Maryland MD	0	0	0	0	0	0	0	0
22. Massachusetts MA	0	0	0	0	(21)	0	0	2,777
23. Michigan MI	0	0	0	0	0	0	0	0
24. Minnesota MN	0	0	0	0	0	0	0	0
25. Mississippi MS	0	0	0	0	0	0	0	0
26. Missouri MO	0	0	0	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	(8)	0	0	3,041
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	(204)	(3,324)	0	12,048
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	(13)	0	0	2,340
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	(267)	(5,829)	1	23,143

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