ANNUAL STATEMENT

OF THE

MICHIGAN CATASTROPHIC CLAIMS ASSOCIATION

of **Livonia**

in the state of **Michigan**

TO THE

Insurance Department

OF THE

STATE OF MICHIGAN

FOR THE YEAR ENDED
JUNE 30, 2007

JUNE 30, 2007

PROPERTY AND CASUALTY

JUNE 30, 2007

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Fiscal Year Ending June 30, 2007

OF THE CONDITION AND AFFAIRS OF THE

AA-9991159

MICHIGAN CATASTROPHIC CLAIMS ASSOCIATION

NAIC Group Code 0000 (Current Period), 0000 (Prior Period) NAIC Company Code AA-9991159 Employer's ID Number 38-2227794

Organized under the Laws of Michigan, State of Domicile or Port of Entry Michigan

Country of Domicile United States of America

Incorporated/Organized 07/01/1978 Commenced Business 07/01/1978

Statutory Home Office 17584 Laurel Park Drive North (Street and Number), Livonia, MI 48152 (City, or Town, State and Zip Code)

Main Administrative Office 17584 Laurel Park Drive North (Street and Number)

Livonia, MI 48152 (City or Town, State and Zip Code) (734)953-2779 (Area Code) (Telephone Number)

Mail Address 17584 Laurel Park Drive North (Street and Number or P.O. Box), Livonia, MI 48152 (City, or Town, State and Zip Code)

Primary Location of Books and Records 17584 Laurel Park Drive North (Street and Number)

Livonia, MI 48152 (City, or Town, State and Zip Code) (734)953-2779 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact James D. Lunsted (Name) (734)953-2779-103 (Area Code)(Telephone Number)(Extension)

jlunsted@micatastrophic.com (E-Mail Address) (734)953-9511 (Fax Number)

Policyowner Relations Contact 17584 Laurel Park Drive North (Street and Number)

Livonia, MI 48152 (City, or Town, State and Zip Code) (734)953-2779-103 (Area Code) (Telephone Number)(Extension)

OFFICERS

Name	Title
Gloria Freeland	Executive Director
James D. Lunsted	Controller

OTHERS

DIRECTORS OR TRUSTEES

Auto Club Insurance Association
Auto-Owners Insurance Company
Fremont Insurance Company
GMAC Insurance
State Farm Mutual Automobile Insurance Company
Commissioner, Michigan Office of Financial and Insurance Services, Ex-Officio Member

State of Michigan
County of Wayne ss

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

(Signature)	(Signature)	(Signature)
Gloria Freeland	James D. Lunsted	
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
Executive Director	Controller	
(Title)	(Title)	(Title)

Subscribed and sworn to before me this 1st day of October, 2007

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

(Notary Public Signature)

SUSAN E MCMANN
Notary Public - Michigan
Wayne County
My Commission Expires Aug 2, 2011
Acting in the County of Wayne

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols.1-2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	3,918,116,862		3,918,116,862	3,586,870,737
2.	Stocks (Schedule D)				
	2.1 Preferred stocks				
	2.2 Common Stocks	6,680,026,327		6,680,026,327	5,858,882,419
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $.....0 encumbrances)				
	4.2 Properties held for the production of income (less $.....0 encumbrances)				
	4.3 Properties held for sale (less $.....0 encumbrances)				
5.	Cash ($...(740,077,851) Schedule E Part 1), cash equivalents ($.....0 Schedule E Part 2) and short-term investments ($.....811,734,843 Schedule DA)	71,656,992		71,656,992	(178,866,472)
6.	Contract loans (including $.....0 premium notes)				
7.	Other invested assets (Schedule BA)	6,886,082		6,886,082	
8.	Receivables for securities				
9.	Aggregate write-ins for invested assets				
10.	Subtotals, cash and invested assets (Lines 1 to 9)	10,676,686,263		10,676,686,263	9,266,886,684
11.	Title plants less $.....0 charged off (for Title insurers only)				
12.	Investment income due and accrued	47,695,932		47,695,932	39,139,995
13.	Premiums and considerations				
	13.1 Uncollected premiums and agents' balances in the course of collection	4,988,776	3,949,331	1,039,445	514,215
	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (Including $.....0 earned but unbilled premiums)				
	13.3 Accrued retrospective premiums				
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers				
	14.2 Funds held by or deposited with reinsured companies				
	14.3 Other amounts receivable under reinsurance contracts				
15.	Amounts receivable relating to uninsured plans				
16.1	Current federal and foreign income tax recoverable and interest thereon				
16.2	Net deferred tax asset				
17.	Guaranty funds receivable or on deposit				
18.	Electronic data processing equipment and software	148,931		148,931	172,370
19.	Furniture and equipment, including health care delivery assets ($.....0)	118,723	118,723		
20.	Net adjustment in assets and liabilities due to foreign exchange rates				
21.	Receivables from parent, subsidiaries and affiliates				
22.	Health care ($.....0) and other amounts receivable				
23.	Aggregate write-ins for other than invested assets	23,989	23,989		13,992
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	10,729,662,614	4,092,043	10,725,570,571	9,306,727,256
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26.	Total (Lines 24 and 25)	10,729,662,614	4,092,043	10,725,570,571	9,306,727,256
DETAILS OF WRITE-INS					
0901.					
0902.					
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	TOTALS (Lines 0901 through 0903 plus 0998) (Line 9 above)				
2301.	Miscellaneous Accounts Receivable				13,992
2302.	Prepaid Expenses	23,989	23,989		
2303.					
2398.	Summary of remaining write-ins for Line 23 from overflow page				
2399.	TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)	23,989	23,989		13,992

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 34, Column 8)	10,977,439,000	10,640,609,000
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)		
3.	Loss adjustment expenses (Part 2A, Line 34, Column 9)	130,024,000	22,116,000
4.	Commissions payable, contingent commissions and other similar charges		
5.	Other expenses (excluding taxes, licenses and fees)	3,259,206	2,839,615
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)		
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $.....0 and interest thereon $.....0		
9.	Unearned premiums (Part 1A, Line 37, Column 5) (after deducting unearned premiums for ceded reinsurance of $.....0 and including warranty reserves of $.....0)	241,151,000	252,084,000
10.	Advance premiums		
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)		
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19)		
14.	Amounts withheld or retained by company for account of others	236	
15.	Remittances and items not allocated		
16.	Provision for reinsurance (Schedule F, Part 7)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Payable for securities		
21.	Liability for amounts held under uninsured plans		
22.	Capital notes $.....0 and interest thereon $.....0		
23.	Aggregate write-ins for liabilities	6,347,070	6,031,342
24.	Total liabilities excluding protected cell liabilities (Lines 1 through 23)	11,358,220,512	10,923,679,957
25.	Protected cell liabilities		
26.	Total Liabilities (Lines 24 and 25)	11,358,220,512	10,923,679,957
27.	Aggregate write-ins for special surplus funds		
28.	Common capital stock		
29.	Preferred capital stock		
30.	Aggregate write-ins for other than special surplus funds		
31.	Surplus notes		
32.	Gross paid in and contributed surplus		
33.	Unassigned funds (surplus)	(632,649,941)	(1,616,952,701)
34.	Less treasury stock, at cost:		
	34.1 .....0 shares common (value included in Line 28 $.....0)		
	34.2 .....0 shares preferred (value included in Line 29 $.....0)		
35.	Surplus as regards policyholders (Lines 27 to 33, minus 34) (Page 4, Line 39)	(632,649,941)	(1,616,952,701)
36.	TOTALS (Page 2, Line 26, Column 3)	10,725,570,571	9,306,727,256
DETAILS OF WRITE-INS			
2301.	Premium Refunds Payable	6,340,830	6,026,240
2302.	Miscellaneous Accounts Payable	6,240	5,102
2303.			
2398.	Summary of remaining write-ins for Line 23 from overflow page		
2399.	TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)	6,347,070	6,031,342
2701.			
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	TOTALS (Lines 2701 through 2703 plus 2798) (Line 27 above)		
3001.			
3002.			
3003.			
3098.	Summary of remaining write-ins for Line 30 from overflow page		
3099.	TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 34, Column 4)	975,103,539	967,228,414
DEDUCTIONS			
2.	Losses incurred (Part 2, Line 34, Column 7)	1,005,732,157	967,927,754
3.	Loss expenses incurred (Part 3, Line 25, Column 1)	110,320,507	3,030,958
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	1,135,404	914,984
5.	Aggregate write-ins for underwriting deductions		
6.	Total underwriting deductions (Lines 2 through 5)	1,117,188,068	971,873,696
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	(142,084,529)	(4,645,282)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	516,970,227	355,037,466
10.	Net realized capital gains (losses) less capital gains tax of $.....0 (Exhibit of Capital Gains (Losses))	234,054,982	17,338,186
11.	Net investment gain or (loss) (Lines 9 + 10)	751,025,209	372,375,652
	OTHER INCOME		
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....0 amount charged off $.....0)		
13.	Finance and service charges not included in premiums		
14.	Aggregate write-ins for miscellaneous income	29,744	113
15.	Total other income (Lines 12 through 14)	29,744	113
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 +11 + 15)	608,970,424	367,730,483
17.	Dividends to policyholders		
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)	608,970,424	367,730,483
19.	Federal and foreign income taxes incurred		
20.	Net income (Line 18 minus Line 19) (to Line 22)	608,970,424	367,730,483
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, June 30 prior year (Page 4, Line 39, Column 2)	(1,616,952,701)	(2,089,650,633)
22.	Net income (from Line 20)	608,970,424	367,730,483
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $.....0	377,840,291	99,415,801
25.	Change in net unrealized foreign exchange capital gain (loss)		
26.	Change in net deferred income tax		
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets Line 26, Column 3)	(2,507,955)	5,551,648
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)		
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in		
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders		
36.	Change in treasury stock (Page 3, Line 34.1 and 34.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus		
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	984,302,760	472,697,932
39.	Surplus as regards policyholders, June 30 current year (Line 21 plus Line 38) (Page 3, Line 35)	(632,649,941)	(1,616,952,701)
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)		
1401.	Late Charges	29,361	
1402.	Miscellaneous Income	383	113
1403.			
1498.	Summary of remaining write-ins for Line 14 from overflow page		
1499.	TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	29,744	113
3701.			
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	TOTALS (Lines 3701 through 3703 plus 3798) (Lines 37 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	961,422,842	1,002,093,040
2.	Net investment income	509,024,614	356,599,458
3.	Miscellaneous income	29,744	113
4.	Total (Lines 1 through 3)	1,470,477,200	1,358,692,611
5.	Benefit and loss related payments	668,902,157	647,302,754
6.	Net transfers to Separate, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,411,873	2,887,450
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) $.....0 net of tax on capital gains (losses)		
10.	Total (Lines 5 through 9)	672,314,030	650,190,204
11.	Net cash from operations (Line 4 minus 10)	798,163,170	708,502,407
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	14,290,857,568	14,238,000,721
	12.2 Stocks	1,407,231,369	304,511,569
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(112,093)	(18,359)
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	15,697,976,844	14,542,493,931
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	14,611,163,674	14,931,175,185
	13.2 Stocks	1,627,476,654	617,533,152
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets	6,886,082	
	13.6 Miscellaneous applications		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	16,245,526,410	15,548,708,337
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(547,549,566)	(1,006,214,406)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(90,140)	(165,968)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(90,140)	(165,968)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	250,523,464	(297,877,967)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	(178,866,472)	119,011,495
	19.2 End of year (Line 18 plus Line 19.1)	71,656,992	(178,866,472)

Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001			

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

Line of Business	1 Net Premiums Written Per Column 6, Part 1B	2 Unearned Premiums Jun. 30 Prior Year - per Column 3, Last Year's Part 1	3 Unearned Premiums Jun. 30 Current Year - per Column 5, Part 1A	4 Premiums Earned During Year (Columns 1 + 2 - 3)
1. Fire				
2. Allied lines				
3. Farmowners multiple peril				
4. Homeowners multiple peril				
5. Commercial multiple peril				
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine				
10. Financial guaranty				
11.1 Medical malpractice - occurrence				
11.2 Medical malpractice - claims-made				
12. Earthquake				
13. Group accident and health				
14. Credit accident and health (group and individual)				
15. Other accident and health				
16. Workers' compensation				
17.1 Other liability - occurrence				
17.2 Other liability - claims-made				
18.1 Products liability - occurrence				
18.2 Products liability - claims-made				
19.1 19.2 Private passenger auto liability	964,170,539	252,084,000	241,151,000	975,103,539
19.3 19.4 Commercial auto liability		(INCLUDED IN LINE 19.1 & 19.2)		
21. Auto physical damage				
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Reinsurance-Nonproportional Assumed Property				
31. Reinsurance-Nonproportional Assumed Liability				
32. Reinsurance-Nonproportional Assumed Financial Lines				
33. Aggregate write-ins for other lines of business				
34. TOTALS	964,170,539	252,084,000	241,151,000	975,103,539
DETAILS OF WRITE-INS				
3301.				
3302.				
3303.				
3398. Summary of remaining write-ins for Line 33 from overflow page				
3399. TOTALS (Lines 3301 through 3303 plus 3398) (Line 33 above)				

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

Line of Business	1 Amount Unearned (Running One Year or Less From Date of Policy) (a)	2 Amount Unearned (Running More Than One Year From Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve For Unearned Premiums Columns 1 + 2 + 3 + 4
1. Fire					
2. Allied lines					
3. Farmowners multiple peril					
4. Homeowners multiple peril					
5. Commercial multiple peril					
6. Mortgage guaranty					
8. Ocean marine					
9. Inland marine					
10. Financial guaranty					
11.1 Medical malpractice - occurrence					
11.2 Medical malpractice - claims-made					
12. Earthquake					
13. Group accident and health					
14. Credit accident and health (group and individual)					
15. Other accident and health					
16. Workers' compensation					
17.1 Other liability - occurrence					
17.2 Other liability - claims-made					
18.1 Products liability - occurrence					
18.2 Products liability - claims-made					
19.1 19.2 Private passenger auto liability	241,151,000				241,151,000
19.3 19.4 Commercial auto liability		(INCLUDED IN LINE 19.1 & 19.2)			
21. Auto physical damage					
22. Aircraft (all perils)					
23. Fidelity					
24. Surety					
26. Burglary and theft					
27. Boiler and machinery					
28. Credit					
29. International					
30. Reinsurance-Nonproportional Assumed Property					
31. Reinsurance-Nonproportional Assumed Liability					
32. Reinsurance-Nonproportional Assumed Financial Lines					
33. Aggregate write-ins for other lines of business					
34. TOTALS	241,151,000				241,151,000
35. Accrued retrospective premiums based on experience					
36. Earned but unbilled premiums					
37. Balance (Line 34 through Line 36)					241,151,000
DETAILS OF WRITE-INS					
3301.					
3302.					
3303.					
3398. Summary of remaining write-ins for Line 33 from overflow page					
3399. TOTALS (Lines 3301 through 3303 plus 3398) (Line 33 above)					

(a) State here basis of computation used in each case:

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Columns 1+2+3-4-5
1. Fire						
2. Allied lines						
3. Farmowners multiple peril						
4. Homeowners multiple peril						
5. Commercial multiple peril						
6. Mortgage guaranty						
8. Ocean marine						
9. Inland marine						
10. Financial guaranty						
11.1 Medical malpractice - occurrence						
11.2 Medical malpractice - claims-made						
12. Earthquake						
13. Group accident and health						
14. Credit accident and health (group and individual)						
15. Other accident and health						
16. Workers' compensation						
17.1 Other liability - occurrence						
17.2 Other liability - claims-made						
18.1 Products liability - occurrence						
18.2 Products liability - claims-made						
19.1 19.2 Private passenger auto liability			964,170,539			964,170,539
19.3 19.4 Commercial auto liability				(INCLUDED IN LINE 19.1 & 19.2)		
21. Auto physical damage						
22. Aircraft (all perils)						
23. Fidelity						
24. Surety						
26. Burglary and theft						
27. Boiler and machinery						
28. Credit						
29. International						
30. Reinsurance-Nonproportional Assumed Property	X X X					
31. Reinsurance-Nonproportional Assumed Liability	X X X					
32. Reinsurance-Nonproportional Assumed Financial Lines	X X X					
33. Aggregate write-ins for other lines of business						
34. TOTALS			964,170,539			964,170,539
DETAILS OF WRITE-INS						
3301.						
3302.						
3303.						
3398. Summary of remaining write-ins for Line 33 from overflow page						
3399. TOTALS (Lines 3301 through 3303 plus 3398) (Line 33 above)						

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes[ ] No[X]
If yes, (1) The amount of such installment premiums $.....0.
(2) Amount at which such installment premiums would have been reported had they been recorded on an annualized basis $.....0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Columns 1 + 2 - 3)	5 Net Losses Unpaid Current Year (Part 2A, Column 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Columns 4 + 5 - 6)	8 Percentage of Losses Incurred (Column 7, Part 2) to Premiums Earned (Column 4, Part 1)
1. Fire								
2. Allied lines								
3. Farmowners multiple peril								
4. Homeowners multiple peril								
5. Commercial multiple peril								
6. Mortgage guaranty								
8. Ocean marine								
9. Inland marine								
10. Financial guaranty								
11.1 Medical malpractice - occurrence								
11.2 Medical malpractice - claims-made								
12. Earthquake								
13. Group accident and health								
14. Credit accident and health (group and individual)								
15. Other accident and health								
16. Workers' compensation								
17.1 Other liability - occurrence								
17.2 Other liability - claims-made								
18.1 Products liability - occurrence								
18.2 Products liability - claims made								
19.1 19.2 Private passenger auto liability		668,902,157		668,902,157	10,977,439,000	10,640,609,000	1,005,732,157	103.14
19.3 19.4 Commercial auto liability			(INCLUDED IN LINE 19.1 & 19.2)					
21. Auto physical damage								
22. Aircraft (all perils)								
23. Fidelity								
24. Surety								
26. Burglary and theft								
27. Boiler and machinery								
28. Credit								
29. International								
30. Reinsurance-Nonproportional Assumed Property	XXX							
31. Reinsurance-Nonproportional Assumed Liability	XXX							
32. Reinsurance-Nonproportional Assumed Financial Lines	XXX							
33. Aggregate write-ins for other lines of business								
34. TOTALS		668,902,157		668,902,157	10,977,439,000	10,640,609,000	1,005,732,157	103.14
DETAILS OF WRITE-INS								
3301.								
3302.								
3303.								
3398. Summary of remaining write-ins for Line 33 from overflow page								
3399. TOTALS (Lines 3301 through 3303 plus 3398) (Line 33 above)								

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Reported Losses				Incurred But Not Reported			8	9
	1	2	3	4	5	6	7		
Line of Business	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable from Authorized and Unauthorized Companies	Net Losses Excluding Incurred But Not Reported (Columns 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Columns 4 + 5 + 6 - 7)	Unpaid Loss Adjustment Expenses
1. Fire									
2. Allied Lines									
3. Farmowners multiple peril									
4. Homeowners multiple peril									
5. Commercial multiple peril									
6. Mortgage guaranty									
8. Ocean marine									
9. Inland marine									
10. Financial guaranty									
11.1 Medical malpractice - occurrence									
11.2 Medical malpractice - claims-made									
12. Earthquake									
13. Group accident & health								(a)	
14. Credit accident & health (group & individual)									
15. Other accident & health								(a)	
16. Workers' compensation									
17.1 Other liability - occurrence									
17.2 Other liability - claims-made									
18.1 Products liability - occurrence									
18.2 Products liability - claims-made									
19.1 19.2 Private passenger auto liability		8,716,631,000		8,716,631,000		2,260,808,000		10,977,439,000	130,024,000
19.3 19.4 Commercial auto liability			(INCLUDED IN LINE 19.1 & 19.2)						
21. Auto physical damage									
22. Aircraft (all perils)									
23. Fidelity									
24. Surety									
26. Burglary and theft									
27. Boiler and machinery									
28. Credit									
29. International									
30. Reinsurance-Nonproportional Assumed Property	XXX				XXX				
31. Reinsurance-Nonproportional Assumed Liability	XXX				XXX				
32. Reinsurance-Nonproportional Assumed Financial Lines	XXX				XXX				
33. Aggregate write-ins for other lines of business									
34. TOTALS		8,716,631,000		8,716,631,000		2,260,808,000		10,977,439,000	130,024,000
DETAILS OF WRITE-INS									
3301.									
3302.									
3303.									
3398. Summary of remaining write-ins for Line 33 from overflow page									
3399. TOTALS (Lines 3301 through 3303 plus 3398) (Line 33 above)									

(a) Including $.....0 for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1. Claim adjustment services:				
1.1 Direct				
1.2 Reinsurance assumed	105,602,576			105,602,576
1.3 Reinsurance ceded				
1.4 Net claim adjustment services (1.1 + 1.2 - 1.3)	105,602,576			105,602,576
2. Commission and brokerage:				
2.1 Direct excluding contingent				
2.2 Reinsurance assumed excluding contingent				
2.3 Reinsurance ceded excluding contingent				
2.4 Contingent - direct				
2.5 Contingent - reinsurance assumed				
2.6 Contingent - reinsurance ceded				
2.7 Policy and membership fees				
2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)				
3. Allowances to manager and agents				
4. Advertising				
5. Boards, bureaus and associations				
6. Surveys and underwriting reports				
7. Audit of assureds' records				
8. Salary and related items:				
8.1 Salaries	2,145,573	206,769	130,394	2,482,736
8.2 Payroll taxes	154,310	15,708	9,965	179,983
9. Employee relations and welfare	731,325	66,111	41,613	839,049
10. Insurance	9,806	1,371	865	12,042
11. Directors' fees				
12. Travel and travel items	3,973	35,294	5,444	44,711
13. Rent and rent items	(15,127)	31,970	20,320	37,163
14. Equipment	197,939	23,414	67,304	288,657
15. Cost or depreciation of EDP equipment and software	32,303	34,298	44,507	111,108
16. Printing and stationery	83,992	6,340	2,233	92,565
17. Postage, telephone and telegraph, exchange and express	28,169	2,513	1,603	32,285
18. Legal and auditing	1,302,295	709,838	11,698,535	13,710,668
19. TOTALS (Lines 3 to 18)	4,674,558	1,133,626	12,022,783	17,830,967
20. Taxes, licenses and fees:				
20.1 State and local insurance taxes deducting guaranty association credits of $.....0				
20.2 Insurance department licenses and fees				
20.3 Gross guaranty association assessments				
20.4 All other (excluding federal and foreign income and real estate)	23,540	930	606	25,076
20.5 TOTAL taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	23,540	930	606	25,076
21. Real estate expenses				
22. Real estate taxes				
23. Reimbursements by uninsured plans				
24. Aggregate write-ins for miscellaneous expenses	19,833	848	532	21,213
25. TOTAL expenses incurred	110,320,507	1,135,404	12,023,921	(a) 123,479,832
26. Less unpaid expenses - current year	130,024,000	122,907	3,136,299	133,283,206
27. Add unpaid expenses - prior year	22,116,000	97,371	2,742,244	24,955,615
28. Amounts receivable relating to uninsured plans, prior year				
29. Amounts receivable relating to uninsured plans, current year				
30. TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	2,412,507	1,109,868	11,629,866	15,152,241
DETAILS OF WRITE-INS				
2401. OUTSIDE DATA PROCESSING	19,833	848	532	21,213
2402.				
2403.				
2498. Summary of remaining write-ins for Line 24 from overflow page				
2499. TOTALS (Lines 2401 through 2403 plus 2498) (Line 24 above)	19,833	848	532	21,213

(a) Includes management fees of $.....0 to affiliates and $.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 44,071,883	47,790,853
1.1	Bonds exempt from U.S. tax	(a) 294,203	293,878
1.2	Other bonds (unaffiliated)	(a) 105,030,705	109,342,632
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	331,166,374	331,177,737
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d)	
5.	Contract loans		
6.	Cash, cash equivalents and short-term investments	(e) 32,672,134	33,099,179
7.	Derivative instruments	(f)	
8.	Other invested assets		
9.	Aggregate write-ins for investment income	7,202,912	7,289,869
10.	Total gross investment income	520,438,211	528,994,148
11.	Investment expenses		(g) 12,023,921
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		12,023,921
17.	Net Investment income (Line 10 minus Line 16)		516,970,227
DETAILS OF WRITE-INS			
0901.	SECURITIES LENDING INCOME	1,722,511	1,841,930
0902.	MISCELLANEOUS INVESTMENT INCOME	5,480,401	5,447,939
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	TOTALS (Lines 0901 through 0903 plus 0998) (Line 9, above)	7,202,912	7,289,869
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	TOTALS (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes $.....7,264,374 accrual of discount less $.....7,433,097 amortization of premium and less $.....25,480,032 paid for accrued interest on purchases.
(b) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued dividends on purchases.
(c) Includes $.....0 accrual of discount less $.....0 amortization of premium and less $.....0 paid for accrued interest on purchases.
(d) Includes $.....0 for company's occupancy of its own buildings; and excludes $.....0 interest on encumbrances.
(e) Includes $.....448,487 accrual of discount less $.....1,160 amortization of premium and less $.....888,323 paid for accrued interest on purchases.
(f) Includes $.....0 accrual of discount less $.....0 amortization of premium.
(g) Includes $.....0 investment expenses and $.....0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $.....0 interest on surplus notes and $.....0 interest on capital notes.
(i) Includes $.....0 depreciation on real estate and $.....0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Unrealized Increases (Decreases) by Adjustment	4 Total
1.	U.S. Government bonds	7,075,121		441,817	7,516,938
1.1	Bonds exempt from U.S. tax				
1.2	Other bonds (unaffiliated)	2,828,715		763,089	3,591,804
1.3	Bonds of affiliates				
2.1	Preferred stocks (unaffiliated)				
2.11	Preferred stocks of affiliates				
2.2	Common stocks (unaffiliated)	228,324,290	(4,061,051)	376,635,385	600,898,624
2.21	Common stocks of affiliates				
3.	Mortgage loans				
4.	Real estate				
5.	Contract loans				
6.	Cash, cash equivalents and short-term investments	(112,093)			(112,093)
7.	Derivative instruments				
8.	Other invested assets				
9.	Aggregate write-ins for capital gains (losses)				
10.	Total capital gains (losses)	238,116,033	(4,061,051)	377,840,291	611,895,273
DETAILS OF WRITE-INS					
0901.					
0902.					
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	TOTALS (Lines 0901 through 0903 plus 0998) (Line 9, above)				

EXHIBIT OF NONADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties occupied for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Other invested assets (Schedule BA)			
8.	Receivables for securities			
9.	Aggregate write-ins for invested assets			
10.	Subtotals, cash and invested assets (Lines 1 to 9)			
11.	Title plants (for Title insurers only)			
12.	Invested income due and accrued			
13.	Premium and considerations:			
	13.1 Uncollected premiums and agents' balances in the course of collection	3,949,331	1,412,274	(2,537,057)
	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	13.3 Accrued retrospective premiums			
14.	Reinsurance:			
	14.1 Amounts recoverable from reinsurers			
	14.2 Funds held by or deposited with reinsured companies			
	14.3 Other amounts receivable under reinsurance contracts			
15.	Amounts receivable relating to uninsured plans			
16.1	Current federal and foreign income tax recoverable and interest thereon			
16.2	Net deferred tax asset			
17.	Guaranty funds receivable or on deposit			
18.	Electronic data processing equipment and software			
19.	Furniture and equipment, including health care delivery assets	118,723	151,551	32,828
20.	Net adjustment in assets and liabilities due to foreign exchange rates			
21.	Receivables from parent, subsidiaries and affiliates			
22.	Health care and other amounts receivable			
23.	Aggregate write-ins for other than invested assets	23,989	20,263	(3,726)
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	4,092,043	1,584,088	(2,507,955)
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
26.	Total (Lines 24 and 25)	4,092,043	1,584,088	(2,507,955)
DETAILS OF WRITE-INS				
0901.				
0902.				
0903.				
0998.	Summary of remaining write-ins for Line 9 from overflow page			
0999.	TOTALS (Lines 0901 through 0903 plus 0998) (Line 9 above)			
2301.	0			
2302.	Prepaid Expenses	23,989	20,263	(3,726)
2303.				
2398.	Summary of remaining write-ins for Line 23 from overflow page			
2399.	TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)	23,989	20,263	(3,726)

Notes to Financial Statements

The Michigan Catastrophic Claims Association (the "Association") was established by Public Act 136 of 1978, which amended the no-fault auto insurance law by adding Section 3104 to the Michigan Insurance Code effective July 1, 1978. The Legislature created the Association because smaller insurance companies had difficulty obtaining reinsurance for Michigan's automobile no-fault policies, which provided for unlimited lifetime medical benefits for people who are catastrophically injured in auto accidents. The Association is an unincorporated non-profit association of which every insurer that sells automobile or motorcycle coverage in Michigan is required to be a member.

The Association is governed by a Board of Directors which consists of five members appointed by the Commissioner of the Office of Financial and Insurance Services of the State of Michigan. The Commissioner, or his/her representative, serves as an ex officio member of the Board. In addition, the following standing committees provide assistance in the operation of the Association: (1) actuarial, (2) audit, (3) claims, (4) investment, and (5) personnel.

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the Association are presented on the basis of accounting practices prescribed or permitted by the State of Michigan Office of Financial and Insurance Services (OFIS).

The OFIS recognizes only statutory accounting practices prescribed or permitted by the state of Michigan for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Michigan Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Michigan.

The OFIS has permitted the Association the following permitted practices:

1. The Association is permitted to discount its unpaid losses and unpaid loss adjustment expense on a non-tabular basis.

2. The Association may deviate from SSAP #65 guidance which states that with the exception of fixed and reasonably determinable payments, property and casualty loss reserves shall not be discounted.

3. The Association is not required to include a risk margin when determining loss and loss adjustment expenses reserves.

A reconciliation of the Association's net loss and accumulated deficit between NAIC SAP and practices permitted by OFIS is shown below:

	6/30/2007	6/30/2006
Net income (loss), State of Michigan Basis	$608,970,424	$367,730,483
State permitted practice		
(Increase) decrease in discount on losses and LAE	(6,295,401,000)	(1,738,351,000)
Net income (loss), NAIC SAP	(5,686,430,576)	(1,370,620,517)
Statutory deficit, State of Michigan basis	($632,649,941)	($1,616,952,701)
State permitted practice		
Discounting of losses and LAE	(47,700,712,000)	(41,405,311,000)
Statutory deficit, NAIC SAP	($48,333,361,941)	($43,022,263,701)

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with prescribed or permitted statutory accounting practices requires the Association to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy

The Association assesses each member engaged in writing insurance coverages under policies of insurance issued to residents of the State of Michigan, which provide the coverages required (1) for motor vehicles under Section 3101 of the Michigan Insurance Code and (2) for motorcycles under Section 3103 of the Michigan Insurance Code. These assessments provide funds for the indemnification of those members against ultimate loss sustained under statutory required personal protection insurance coverages in excess of the applicable amount set forth in Section 3104(2) of the Michigan Insurance Code. Beginning July 1, 2002, as the result of the enactment of Michigan Public Act 3 of 2001, the member

Notes to Financial Statements

retention level increased from $250,000 to $300,000 and will then gradually increase on an incremental basis over a ten-year period until a $500,000 level is reached on July 1, 2011. Thereafter, beginning July 1, 2013, the retention will be increased each odd numbered year by six percent or the consumer price index, whichever is less. For policies issued or renewed July 1, 2005 through June 30, 2006 the member retention level is $375,000. In addition, Public Act 3 changed the assessment period from a calendar basis to a June 30 fiscal year ended basis. Effective January 18, 2007, amendments to the Association's Plan of Operation were approved that now permit members to receive reimbursement, under certain circumstances, of the following costs that are incurred January 18, 2007 and after: (1) Medical bill repricing, and (2) Other medical expense cost containment methods. These costs are reflected as loss adjustment expenses.

Premiums assessments are levied on a fiscal year June 30 basis (encompassing the period July 1 through June 30); and the basis for calculating each member's annual premium assessment is the member's total written car years of insurance providing the security required by Sections 500.3101and 500.3103 of the Michigan Insurance Code. Beginning July 1, 2003, as the result of the enactment of Michigan Public Act 662 of 2002, the assessment for vehicles defined as historic vehicles is 20% of the premium assessment charged per car. An historic vehicle means a vehicle that is a registered historic vehicle under Section 803A or 803P of the Michigan Vehicle Code, 1949 PA 300 MCL 257.803A and 257.803P.

Member companies have the option of paying premium assessments on a monthly or annual basis.

For each assessment period, a preliminary premium assessment is levied based on a member's total written car years during the immediately preceding assessment period. The preliminary assessment is assessed at the end of each month for member companies electing to pay in equal monthly installments and at the end of August for member companies electing to pay in full.

Subsequent to the Association's fiscal year and as soon as is practicable after the end of each assessment period for which the premium is applicable, a final premium assessment is levied for the period just completed based on actual written car years. Adjustments to the estimated preliminary assessments are recognized in the year the assessment adjustment is billed. This is due to the Association being unable to estimate individual or direct written car years.

For the Fiscal Year Ended June 30, 2006, the latest date at which data is available, a breakdown of written exposures by type and the corresponding assessment amounts are as follows:

Exposure Description	Written Exposures	Assessment Rate	Assessment Amount	%
Private Passenger Vehicles	6,317,094	141.70	895,132,220	89.8976%
Commercial Vehicles	471,663	141.70	66,834,647	6.7122%
Commercial PIP premium	11,839,525	0.49	5,801,367	0.5826%
Motorcycles	180,509	141.70	25,578,125	2.5688%
Historic Vehicles				
Private Passenger	83,888	28.34	2,377,386	0.2388%
Motorcycle	30	28.34	850	0.0001%
Totals			995,724,596	100.0000%

Assessments are earned and recognized as premium assessments ratably over the premium assessment period. Unearned premium assessments represent the portion of premiums written which is applicable to the unexpired portion of the assessment, calculated by the application of monthly pro-rata fractions.

Premium deficiency reserves are required for the amount of anticipated losses, loss adjustment expenses and other costs that have not previously been expensed in excess of the recorded unearned premium reserve on existing coverages. No premium deficiency reserve was recorded on June 30, 2007 or June 30, 2006.

As noted above, the Association is a nonprofit association and under the applicable statute all losses and deficits are assessable to member companies. Furthermore, excesses or deficiencies from previous periods may be adjusted in subsequent premium assessments to member companies. Any such excesses or deficiencies may be fully adjusted in a single assessment period or may be adjusted over several periods ratably or in such proportion as the Association's Board of Directors may deem advisable. This recognizes the difficulty and uncertainty in predicting the projected claim payments for long-term claims in which medical benefits are unlimited. The uncertainty in the estimates of the liabilities is primarily due to difficulty in predicting (a) life expectancies, (b) medical cost inflation, (c) investment returns, and (d) claim frequency.

The Association's revenues are dependent upon assessments, under applicable statute, to member companies operating in the State of Michigan; and its future operations and form are dependent upon the continuation of its enabling state legislation.

Realized gains and losses are determined on a specific identification basis and are credited or charged to revenue. Unrealized capital gains and losses resulting from the valuation of investments at fair value are

Notes to Financial Statements

credited or charged directly to surplus. A decline in the market value of any investment security below cost that is deemed to be other than temporary, results in a reduction in the carrying amount to fair value. Fair value is generally the market value at the balance sheet date. The impairment is charged to earnings and a new cost basis is established. Factors considered in evaluating whether a decline is other than temporary are: (1) whether the decline is substantial, (2) the Association's ability and intent to retain the investment for a period of time sufficient to allow for anticipated recovery in value, (3) the duration and extent to which market value has been less than cost, (4) the financial condition and near term prospects of the issuer, and (5) the NAIC designation. Based on this review, the amount of other than temporary losses that were reclassified from and unrealized loss to a realized loss were $4,061,051 in 2007 and $13,409,220 in 2006.

In addition, the Association uses the following policies:

(1) Short-term investments are stated at amortized cost, which approximates fair value.

(2) Bonds not back by other loans are stated at amortized cost using the interest method.

(3) Common Stocks are stated at market value.

(4) Preferred Stocks: none

(5) Mortgage loans: none

(6) Loan-backed securities are stated at amortized cost using the interest method including anticipated prepayments. Prepayment assumptions were obtained from the Association's investment advisors and nationally recognized data services, and are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all securities.

(7) Investments in subsidiaries, controlled and affiliated companies: none

(8) Investments in joint ventures, partnerships and limited liability companies: none

(9) Accounting policy for derivatives: not applicable since derivatives are prohibited

(10) The Association anticipates investment income utilized as a factor in the premium deficiency calculation, in accordance with SSAP No. 53.

(11) The Association actuarially computes the provision for unpaid losses and loss adjustment expenses using the present value of disbursements expected to be made in the ultimate settlement of the claims reported. The Association bases the provision for unpaid losses and loss adjustment expenses upon information reported to it by member insurers with respect to reported claims, giving consideration with respect to each reported claim to past payments of the member company and estimated future payments of personal injury protection insurance benefits, with the future payments (initially estimated at current cost levels) then being adjusted to their expected future levels in light of selected claim cost inflation projections; the resultant estimates are adjusted, based upon actuarial tables that incorporate actual emerged Association mortality and closure experience, to reflect the probabilities of each claimant surviving to incur such costs. The Association also includes a provision for incurred but not reported losses based upon the foregoing data. The methods of estimating unpaid losses and loss adjustment expenses are continually reviewed and updated, and any adjustments resulting therefrom are reflected in the current operations. The Association believes that the provision for unpaid losses and loss adjustment expenses is adequate; however, inasmuch as these estimated amounts are based on member reported information, present value, investment yield and mortality assumptions (determined by actuarial tables that incorporate actual emerged Association mortality and closure experience) no assurance can be given that the ultimate settlement of these liabilities may not be greater or less than such estimates.

The payment of losses and loss adjustment expenses is necessary over a long period of time; therefore, the Association has elected an alternative accounting policy to discount its unpaid losses and loss adjustment expenses. The actuarially determined discount rate was 7.40% for 2007 and 5.50% to 7.00% for 2006. A significant actuarial assumption used in the foregoing provision is that the investment return rate is equal to the discount rate.

Prior to 2007, both short-term and long-term inflation and investment assumptions were formulated. In 2007, the transition from the short-term to the long-term real investment return assumption was eliminated. The primary reason for the elimination of the short-term assumptions was that all forecasts are now based on a long-term perspective. In addition, substantial changes to the economic assumptions for claim cost inflation and investment returns were made in 2007. Prior to 2007, the inflation assumption was a single number for inflation for each year that reflected the estimate of the average inflation to be expected on Association costs. This single inflation estimate corresponded to the single annual cost estimate calculated for each claimant. In 2007, annual cost estimates for each claimant are calculated for fifteen different cost component categories. This enables the formulation of inflation assumptions by cost component and provides a major advancement and refinement of the inflation assumptions. There are now fifteen separate differentials between the assumed investment returns and claim cost inflation to consider rather than one long-term differential as was the case

Notes to Financial Statements

prior to 2007. In 2007, the derivation of the investment return was refined which resulted in a slightly higher investment return assumption.

The inflation and investment assumptions used at June 30, 2007 are: (1) Inflation assumption: rates for the fifteen different cost component categories range between 0.00% and 7.60%, and (2) Investment return assumption: 7.40%.

The inflation and investment assumptions used at June 30, 2006 are:

Time Period	Care Inflation (1)	Investment Return (2)	Differential (2) - (1)
07/01/2006 - 06/30/2007	4.75%	5.50%	0.75%
07/01/2007 - 06/30/2008	4.75%	5.75%	1.00%
07/01/2008 - 06/30/2009	4.75%	6.00%	1.25%
07/01/2009 - 06/30/2010	4.75%	6.25%	1.50%
07/01/2010 - 06/30/2011	4.75%	6.50%	1.75%
07/01/2011 - 06/30/2012	4.75%	6.75%	2.00%
07/01/2012 +	5.00%	7.00%	2.00%

The effects on the changes in the economic assumptions for claim cost inflation and investment returns caused the liability for losses and loss adjustment expenses to decrease by approximately $698,400,000.

(12) The Association has not modified its capitalization policy for the prior period.

2. Accounting Changes and Corrections of Errors

   A. Material changes in accounting principles and/or correction of errors: none

3. Business Combinations and Goodwill: none

4. Discontinued Operations: none

5. Investments

   A. Mortgage Loans: none

   B. Debt Restructuring: none

   C. Reverse Mortgages: none

   D. Loan-Backed Securities

   Prepayment assumptions were obtained from the Association's investment advisors and nationally recognized data services and are consistent with the current interest rate and economic environment. The retrospective adjustment method is used to value all securities. The Association used the pricing obtained from its custodial bank in determining the market value of its loan-backed securities.

   E. Repurchase Agreements: none

6. Joint Ventures, Partnerships, and Limited Liability Companies

   The Association had no investments in Joint Ventures, Partnerships, and Limited Liability Companies

7. Investment Income

   (1) Due and accrued income was excluded from surplus on the following basis: all investment income due and accrued with amounts that are over 90 days past due.

   (2) The total amount excluded was none.

8. Derivative Investments: none

9. Income Taxes

   The Association has received a determination letter from the Internal Revenue Service indicating the Association is exempt from income taxes under Internal Revenue Code Section 501(c)(6).

10. Information Concerning Parent, Subsidiaries and Affiliates: not-applicable

Notes to Financial Statements

11. Debt: none

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

A. Defined Benefit Plan

The Association, as an employer, participates in "The Pension Plan for Insurance Organizations." Substantially all of the Association's employees are covered by this non-contributory qualified defined benefit pension plan. The benefits are based on years of service and the employee's compensation during the last ten years of employment.

A summary of assets, obligations and assumptions of the pension plan are as follows at June 30:

		2007	2006
(1)	Change in benefit obligation		
	a. Benefit obligation at beginning of year	$1,269,416	$1,264,575
	b. Service cost	113,153	133,464
	c. Interest cost	81,794	65,750
	d. Contribution by plan participants	0	0
	e. Actuarial gain (loss)	60,545	(173,474)
	f. Foreign currency exchange rate changes	0	0
	g. Benefits paid	(20,933)	(20,899)
	h. Plan amendments	0	0
	i. Business combinations, divestitures, etc.	0	0
	j. Benefit obligations at end of year	$1,503,975	$1,269,416
(2)	Change in plan assets		
	a. Fair value of plan assets at beginning of year	$1,042,769	$903,139
	b. Actual return on plan assets	155,568	55,428
	c. Foreign currency exchange rate changes	0	0
	d. Employer contributions	122,706	105,101
	e. Plan participants' contributions	0	0
	f. Benefits paid	(20,933)	(20,899)
	g. Business combinations, divestitures, etc.	0	0
	h. Fair value of plan assets at end of year	$1,300,110	$1,042,769
(3)	Funded status		
	a. Unamortized prior service cost	0	0
	b. Unrecognized net gain or (loss)	(170,486)	(183,717)
	c. Remaining net obligation or net asset at Initial date of application	27,470	33,873
	d. Prepaid assets or (accrued liabilities)	(5,909)	(9,057)
	e. Intangible asset	0	0
(4)	Benefit obligation for non vested employees	$71,877	$97,608
(5)	Components of net periodic benefit cost		
	a. Service cost	$113,153	$133,464
	b. Interest cost	81,794	65,750
	c. Expected return on plan assets	(87,568)	(80,145)
	d. Amortization of unrecognized transition obligation or transition asset	6,403	6,403
	e. Amount of recognized (gains) and losses	5,776	23,019
	f. Amount of prior service cost recognized	0	0
	g. Amount of gain or loss recognized due to a settlement or curtailment	0	0
	h. Total net periodic benefit cost	$119,558	$148,491

(6) A minimum pension liability adjustment is required when the actuarial present value of accumulated benefits exceeds plan assets and accrued pension liabilities. The minimum liability adjustment, less allowable intangible assets, net of tax benefit, is reported in the income statement. At June 30, 2007 and 2006, there was no additional minimum liability. The Association's practice is to fund the liabilities based on the recommendation of the plan's actuarial consultant. Due to the immateriality, the prepaid (accrued) benefit of ($5,909) as of June 30, 2007 and ($9,057) as of June 30, 2006, were not recognized in the Association's balance sheet.

(7) Weighted average assumptions as of June 30:

		2007	2006
	a. Discount rate	6.50%	6.50%
	b. Rate of compensation increase	4.00%	4.00%
	c. Expected long-term rate of return on plan assets	8.00%	8.50%

Notes to Financial Statements

(8) A breakdown of the percentage of plan assets by asset category is as follows at June 30:

	2007	2006
Equity securities	64.5%	59.7%
Debt securities	34.6%	38.1%
Real estate	0.0%	0.0%
Cash	0.9%	2.2%
Total	100.0%	100.0%

The expected long-term rate of return on assets assumption for the year beginning July 1, 2007 is 8.0%. This assumption represents the rate of return on plan assets reflecting the average rate of earnings expected on the funds invested or to be invested to provide for the benefits included in the benefit obligation. The assumption has been determined by reflecting expectations regarding future rates of return for the investment portfolio, with consideration given to the distribution of investments by asset class and historical rates of return for each individual asset class. The target asset allocation is 60% equity securities and 40% debt securities.

The expected benefit payments are as follow for Fiscal Year beginning July 1:

2007	$22,200
2008	$24,900
2009	$41,900
2010	$54,200
2011	$62,600
2012-2016	$451,100

(9) The Association has no non-pension postretirement benefit plans.

(10) Assumed health care cost trends on non pension postretirement benefit plans: not applicable

B. Defined Contribution Plans

Employees with at least one year of service are eligible to participate in a 401(k) saving plan sponsored by the Association. The Association contributes a matching amount of 100% on the first 1% to 5% of each participating employee's compensation. The total contributions cannot exceed annual maximums as determined by the plan and U.S. Government guidelines. Contributions made and plan administration expenses paid by the Association for 2007 and 2006 were $67,281 and $54,891, respectively

C. Multiemployer Plans: none

D. Consolidated/Holding Company Plans: none

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

(1) Shares and capital stock authorized: not applicable

(2) Preferred Stock outstanding: not applicable

(3) Dividend restrictions: not applicable

(4) Portion of Association's profits that may be paid as ordinary dividends: not applicable

(5) There were no restrictions placed on the Association's surplus, including for whom the surplus is being held.

(6) Advances to surplus not repaid: none

(7) Total amounts of stock held by the Association: not applicable

(8) Changes in balances of special surplus funds from the prior year: none

(9) The portion of unassigned funds (surplus) represented or reduced by each item below is as follows:

a. Unrealized gains and losses: none
b. Nonadmitted asset values: none
c. Separate account business: none
d. Asset valuation reserves: none

(10) Surplus Debentures or similar obligations: none

(11) Impact of the restatement in a quasi-reorganization: not applicable

(12) Effective date of a quasi-reorganization in the prior 10 years: not applicable

Notes to Financial Statements

14. Contingencies

A. Contingent Commitments: none

B. Assessments: none

C. Gain Contingencies: none

D. All Other Contingencies

1. Various legal actions and other claims are pending or may be instituted or asserted in the future against the Association. Some of these matters involve or may involve claims in large amounts or other relief which, if granted, would require very significant expenditures. The Association believes that all liabilities on pending legal actions have been adequately included in its established loss reserves.

Litigation is subject to many uncertainties and the outcome of individual litigated matters is not predictable with assurance and it is reasonably possible that some of the foregoing matters could be decided unfavorably to the Association. Although the amount of liability at June 30, 2007, with respect to these matters cannot be ascertained, the Association believes that any resulting liability should not materially affect the financial position or results of operations of the Association.

15. Leases

A. Lessee Operating Lease

(1) The Association leases office space and equipment under various non-cancelable operating agreements that expire through January 29, 2012. Rental expense for 2007 and 2006 was approximately $226,219 and $250,114, respectively.

(2) a. At July 1, 2007, the minimum aggregate rental commitments are as follows:

Year Ending June 30,	
2008	$229,133
2009	$231,947
2010	$227,473
2011	$228,277
2012	$135,277

b. Certain rental commitments have renewal options extending through the year 2017. Some of these renewals are subject to adjustments in future periods.

(3) The Association is not involved in any sales - leaseback transactions.

B. (1) Lessor Leases: none

(2) Leveraged Leases: none

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

The Association has no exposure in these items.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables reported as Sales: none

B. Transfer and Servicing of Financial Assets

The Association participates in a custodial bank securities lending program, whereby securities have been lent to various brokers. The collateral provided as security is required, at the inception of the loan, to equal at least 102% of the market value of the loaned securities plus accrued interest. The loaned securities and collateral are required to be marked to market on a daily basis; and if the market value of the collateral is less than the required value, additional collateral must be posted, subject to the custodian's de minimis rule for maintenance margins. The total amount of securities lent cannot exceed 10% of the Associations's total portfolio. The market value of securities lent and the market value of collateral provided were $1,046,010,168 and $1,062,432,528 as of June 30, 2007 and $846,868,936 and $860,926,960 as of June 30, 2006, respectively.

C. Wash Sales: none

18. Gain or loss to the Reporting Entity from Universal A&H Plans and the Uninsured Portion of Partially Insured Plans

Notes to Financial Statements

A. ASO Plans: none

B. ASC Plans: none

C. Medicare or Similarly Structured Cost Based Reimbursement Contract: none

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators: none

20. September 11 Events: The Association has no exposure

21. Other Items

A. Extraordinary Items: none

B. Troubled Debt Restructuring: none

C. Other Disclosures: none

D. At June 30, 2007 and 2006 the Association had admitted assets of $1,039,445 and $514,215, respectively in assessments receivable due from members. The Association routinely assesses the collectibility of these receivables. The potential loss from amounts uncollectible is not material to the Association's financial condition.

E. Business Interruption Insurance Recoveries: none

22. Events Subsequent

There are no known events occurring subsequent to the closing of the books which may have a material effect on the financial condition of the Association.

23. Reinsurance

A. Unsecured Reinsurance Recoverables: none

B. Reinsurance Recoverable in Dispute: none

C. Reinsurance Assumed and Ceded: none

D. Uncollectible Reinsurance: none

E. Commutation of Ceded Reinsurance: none

F. Retroactive Reinsurance: none

G. Reinsurance Accounted For as a Deposit: none

24. Retrospectively Rated Contracts & Contracts subject to Redetermination: none

25. Changes in Incurred Losses and Loss Adjustment Expenses

Each year a re-estimation of unpaid losses and loss adjustment expenses for private passenger auto no-fault and commercial auto no-fault (personal injury protection) claims is made based on an ongoing analysis of many factors, including (1) recent loss development trends, (2) continued review of individual claims as additional information is received, (3) frequency and severity trends, and (4) economic assumptions for investment returns and claim cost inflation. In addition, refinements in (1) the underlying actuarial methodology and (2) the mortality and claim closure model, are done as warranted.

Reserves, on a discounted basis, for incurred losses and loss adjustment expenses attributable to fiscal accident years of June 30, 2006 and prior have decreased by $354,109,000 from $10,341,160,000 as of June 30, 2006 to $9,849,680,000 as of June 30, 2007. Deducting payments made of $662,649,000 from the $354,109,000 decrease in reserves, results in an unfavorable development of $308,540,000 for prior year claims. Unfavorable development was primarily the result of (1) changes in the cost environment including changes in the Association's Plan of Operation regarding reimbursement of bill review fees and developments in Michigan No-Fault law, and (2) the difference in timing of the underlying discounted reserves at different valuation dates (unwinding of the discount). This unfavorable development was significantly offset by (1) changes in the economic assumptions for claim cost inflation and investment returns and (2) unanticipated downward development in reserve estimates. The effect of including a provision in the loss and loss adjustment expense reserve estimates for the increased cost environment was to increase incurred losses and loss adjustment expenses related to prior years by approximately $524,100,000. The effects of the changes in the economic assumptions and downward development in reserve estimates were to decrease incurred losses and loss adjustment expenses related to prior years by approximately $698,400,000 and $85,600,000 respectively.

26. Intercompany Pooling Arrangements: not applicable

27. Structured Settlements: none

Notes to Financial Statements

28. Health Care Receivables: none

29. Participating Policies: none

30. Premium Deficiency Reserves

As of June 30, 2007 and 2006, the Association had no liabilities related to premium deficiency reserves.

31. High Deductibles: none

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

As permitted by the State of Michigan Office of Financial and Insurance Services, the Association discounts its liabilities for unpaid losses and unpaid loss adjustment expenses for private passenger auto liability/medical and commercial auto/truck liability/medical (no-fault personal injury protection) claims.

The unpaid losses and unpaid loss adjustment expenses have been discounted on a non-tabular basis using a rate of 7.40%. The discount rate used is based on the Association's portfolio performance and long-term economic predictions. The amount of the discount as of June 30, 2007 and June 30, 2006, respectively is $47,180,794,000 and $41,354,977,000 for losses and $519,918,000 and $50,334,000 for unpaid loss adjustment expenses. The amount of non-tabular discount at June 30, 2007 for case loss reserves; incurred but not reported losses (IBNR) and additional development for loss; and loss adjustment expense for the Schedule P Line of Business, Private Passenger Auto Liability/Medical, are as follows:

Case loss reserves	$31,016,497,000
IBNR and additional development for losses	16,164,297,000
Loss Adjustment Expenses	519,918,000

Commercial Auto/Truck Liability/Medical is included in the Private Passenger Auto Liability/Medical totals. The amount of discounted reserves as of June 30, 2007 and June 30, 2006 respectively are $10,977,439,000 and $10,640,609,000 for losses and $130,024,000 and $22,116,000 for loss adjustment expense. The amount of undiscounted reserves as of June 30, 2007 and June 30, 2006 respectively are $58,158,233,000 and $51,995,586,000 for losses and $649,942,000 and $72,450,000 for loss adjustment expenses. The assumptions used to discount unpaid losses and unpaid loss adjustment expenses at June 30, 2007 have changed from the assumptions used at June 30, 2006. At June 30, 2007, the amount of discounted reserves for unpaid losses and unpaid loss adjustment expenses, excluding the current accident year is $10,308,616,000. Had these reserves for unpaid losses and unpaid loss adjustment expenses been discounted at the assumptions used at June 30, 2006, the estimated unpaid losses and loss adjustment expenses would be $11,007,016,000. The decrease in the discounted liability due to the change in assumptions is $698,400,000

33. Asbestos/Environmental Reserves: none

34. Subscriber Savings Accounts: not applicable

35. Multiple Peril Crop Insurance: not applicable

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	953,606,972	8.932	953,606,972	8.932
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies	148,931,599	1.395	148,931,599	1.395
1.22 Issued by U.S. government sponsored agencies				
1.3 Foreign government (including Canada, excluding mortgage-backed securities)				
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations				
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	4,552,053	0.043	4,552,053	0.043
1.43 Revenue and assessment obligations				
1.44 Industrial development and similar obligations				
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or Guaranteed by GNMA	120,489,109	1.129	120,489,109	1.129
1.512 Issued or Guaranteed by FNMA and FHLMC	1,470,301,746	13.771	1,470,301,746	13.771
1.513 All other				
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	6,670,827	0.062	6,670,827	0.062
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	275,104,936	2.577	275,104,936	2.577
1.523 All other				
2. Other debt and other fixed income securities (excluding short term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO)	938,459,620	8.790	938,459,620	8.790
2.2 Unaffiliated foreign securities				
2.3 Affiliated securities				
3. Equity interests:				
3.1 Investments in mutual funds				
3.2 Preferred stocks:				
3.21 Affiliated				
3.22 Unaffiliated				
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated				
3.32 Unaffiliated	6,680,026,327	62.566	6,680,026,327	62.566
3.4 Other equity securities:				
3.41 Affiliated				
3.42 Unaffiliated				
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated				
3.52 Unaffiliated				
4. Mortgage loans:				
4.1 Construction and land development				
4.2 Agricultural				
4.3 Single family residential properties				
4.4 Multifamily residential properties				
4.5 Commercial loans				
4.6 Mezzanine real estate loans				
5. Real estate investments:				
5.1 Property occupied by company				
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)				
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)				
6. Contract loans				
7. Receivables for securities				
8. Cash, cash equivalents and short-term investments	71,656,992	0.671	71,656,992	0.671
9. Other invested assets	6,886,082	0.064	6,886,082	0.064
10. Total invested assets	10,676,686,263	100.000	10,676,686,263	100.000

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes[ ] No[X]

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes[ ] No[ ] N/A[X]

1.3 State Regulating? .....

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[X] No[ ]

2.2 If yes, date of change: 01/18/2007

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 06/30/2006

3.2 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. 06/30/2006

3.3 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). 06/27/2007

3.4 By what department or departments?
Michigan Office of Financial and Insurance Services

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes[ ] No[X]
4.12 renewals? Yes[ ] No[X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes[ ] No[X]
4.22 renewals? Yes[ ] No[X]

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

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

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

6.1 Has the 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]

6.2 If yes, give full information:

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes[ ] No[X]

7.2 If yes,
7.21 State the percentage of foreign control 0.000%
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact)

1 Nationality	2 Type of Entity

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 response to 8.3 is yes, please provide the names and location (city and state of the main office) of any affiliates regulated by a federal financial 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
		Yes[ ] No[X]	Yes[ ] No[X]	Yes[ ] No[X]	Yes[ ] No[X]	Yes[ ] No[X]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers, LLP, PricewaterhouseCoopers Plaza, 1900 St. Antoine Street, Detroit, Michigan 48226-2263

10. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Roger M. Hayne, Consulting Actuary, Milliman Inc., 70 South Lake Avenue, 11th Floor, Pasadena, CA 91101-2601

11.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes[ ] No[X]
11.11 Name of real estate holding company
11.12 Number of parcels involved 0
11.13 Total book/adjusted carrying value $ 0

11.2 If yes, provide explanation

12. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

12.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

GENERAL INTERROGATORIES (Continued)

12.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes[ ] No[ ] N/A[X]
12.3 Have there been any changes made to any of the trust indentures during the year? Yes[ ] No[ ] N/A[X]
12.4 If answer to (12.3) is yes, has the domiciliary or entry state approved the changes? Yes[ ] No[ ] N/A[X]

BOARD OF DIRECTORS

13. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinate committee thereof? Yes[X] No[ ]

14. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes[X] No[ ]

15. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes[X] No[ ]

FINANCIAL

16.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
16.11 To directors or other officers $ 0
16.12 To stockholders not officers $ 0
16.13 Trustees, supreme or grand (Fraternal only) $ 0
16.2 Total amount of loans outstanding at end of year (inclusive of Separate Accounts, exclusive of policy loans):
16.21 To directors or other officers $ 0
16.22 To stockholders not officers $ 0
16.23 Trustees, supreme or grand (Fraternal only) $ 0

17.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes[ ] No[X]
17.2 If yes, state the amount thereof at June 30 of the current year:
17.21 Rented from others $ 0
17.22 Borrowed from others $ 0
17.23 Leased from others $ 0
17.24 Other $ 0

18.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes[ ] No[X]
18.2 If answer is yes:
18.21 Amount paid as losses or risk adjustment $ 0
18.22 Amount paid as expenses $ 0
18.23 Other amounts paid $ 0

19.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes[ ] No[X]
19.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

20.1 Were all the stocks, bonds and other securities owned June 30 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date, except as shown by Schedule E - Part 3 - Special Deposits? Yes[ ] No[X]
20.2 If no, give full and complete information, relating thereto:

21.1 Were any of the stocks, bonds or other assets of the reporting entity owned at June 30 of the current year not exclusively under the control of the reporting entity, except as shown on Schedule E - Part 3 - Special Deposits, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 17.1). Yes[X] No[ ]
21.2 If yes, state the amount thereof at June 30 of the current year:
21.21 Loaned to others $ 1,046,010,168
21.22 Subject to repurchase agreements $ 0
21.23 Subject to reverse repurchase agreements $ 0
21.24 Subject to dollar repurchase agreements $ 0
21.25 Subject to reverse dollar repurchase agreements $ 0
21.26 Pledged as collateral $ 0
21.27 Placed under option agreements $ 0
21.28 Letter stock or securities restricted as to sale $ 0
21.29 Other $ 0
21.3 For category (21.28) provide the following:

1 Nature of Restriction	2 Description	3 Amount

22.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes[ ] No[X]
22.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes[ ] No[ ] N/A[X]
If no, attach a description with this statement.

23.1 Were any preferred stocks or bonds owned as of June 30 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes[ ] No[X]
23.2 If yes, state the amount thereof at June 30 of the current year. $ 0

24. 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[ ]
24.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60675

24.02 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:

GENERAL INTERROGATORIES (Continued)

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

24.03 Have there been any changes, including name changes, in the custodian(s) identified in 24.01 during the current year? Yes[ ] No[X]
24.04 If yes, give full and complete information relating thereto:

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

24.05 Identify all investment advisers, brokers/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 Number(s)	2 Name	3 Address
75991	Artisan Partners	Five Concourse Parkway, N.E., Suite 2120, Atlanta, GA 30328
2767	Barclays Global Investors	45 Fremont Street, San Francisco, CA 94105
71287	Dodge & Cox	555 California Street, 40th Floor, San Francisco, CA 94104-1501
107432	Mondrian Investment Partners, Inc.	Two Commerce Square, 2001 Market Street, Suite 3810, Philadelphia, PA 19103-7039
107313	NISA Investment Advisors	150 North Meramec Avenue, Suite 640, St. Louis, MO 63105
2669	The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60675
7452	The Vanguard Group	P.O. Box 2900, Valley Forge, PA 19482
71509	Western Asset Management	385 East Colorado Boulevard, Pasadena, CA 91101
134176	Copper Rock Capital Partners	200 Clarendon Street, 52nd Floor, San Francisco, CA 94104-1501
109846	HarbourVest Partners, LLC	One Financial Center, 44th Floor, Boston, MA 02111
106595	Wellington Management Company, LLP	385 East Colorado Boulevard, Pasadena, CA 91101

25.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b)(1)])? Yes[ ] No[X]
25.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
25.2999 Total		

25.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

26. Provide the following information for all short term and long term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
26.1 Bonds	3,918,116,862	3,889,548,616	(28,568,246)
26.2 Preferred stocks			
26.3 Totals	3,918,116,862	3,889,548,616	(28,568,246)

26.4 Describe the sources of methods utilized in determining the fair values
From The Association's: (1) Custodian bank - The Northern Trust Company and (2) Investment Managers

27.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes[X] No[ ]
27.2 If no, list exceptions:

OTHER

28.1 Amount of payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus, if any? $ 526,887
28.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus during the period covered by this statement.

GENERAL INTERROGATORIES (Continued)

1 Name	2 Amount Paid
Liscord, Ward & Roy, Inc.	162,029
Milliman, Inc.	364,858

29.1 Amount of payments for legal expenses, if any? $ 117,850

29.2 List the name of the firm and the amount paid if any such payments represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Dykema Gossett, PLLC	117,850

30.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or department of government, if any? $ 0

30.2 List the name of firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies officers or department of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES (Continued)

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes[ ] No[X]
1.2 If yes, indicate premium earned on U.S. business only. $ 0
1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0
1.31 Reason for excluding:
1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0
1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 0
1.6 Individual policies
Most current three years:
1.61 Total premium earned $ 0
1.62 Total incurred claims $ 0
1.63 Number of covered lives 0
All years prior to most current three years:
1.64 Total premium earned $ 0
1.65 Total incurred claims $ 0
1.66 Number of covered lives 0
1.7 Group policies
Most current three years:
1.71 Total premium earned $ 0
1.72 Total incurred claims $ 0
1.73 Number of covered lives 0
All years prior to most current three years:
1.74 Total premium earned $ 0
1.75 Total incurred claims $ 0
1.76 Number of covered lives 0

2. Health Test

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator		
2.3	Premium Ratio (2.1 / 2.2)		
2.4	Reserve Numerator		
2.5	Reserve Denominator		
2.6	Reserve Ratio (2.4 / 2.5)		

3.1 Does the reporting entity issue both participating and non-participating policies? Yes[ ] No[X]
3.2 If yes, state the amount of calendar year premiums written on:
3.21 Participating policies $ 0
3.22 Non-participating policies $ 0

4. For Mutual Reporting Entities and Reciprocal Exchange only:
4.1 Does the reporting entity issue assessable policies? Yes[ ] No[ ] N/A[X]
4.2 Does the reporting entity issue non-assessable policies? Yes[ ] No[ ] N/A[X]
4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? 0%
4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $ 0

5. For Reciprocal Exchanges Only:
5.1 Does the exchange appoint local agents? Yes[ ] No[ ] N/A[X]
5.2 If yes, is the commission paid:
5.21 Out of Attorney's-in-fact compensation Yes[ ] No[ ] N/A[X]
5.22 As a direct expense of the exchange Yes[ ] No[ ] N/A[X]
5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?
5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions been deferred? Yes[ ] No[ ] N/A[X]
5.5 If yes, give full information:

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss:
Not Applicable
6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process:
Not Applicable
6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss:
Not Applicable
6.4 Does the reporting entity carry catastrophic reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes[ ] No[X]
6.5 If no, describe arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss
Not Applicable

7.1 Has the reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)? Yes[ ] No[X]
7.2 If yes, indicate the number of reinsurance contracts containing such provisions. 0
7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes[ ] No[ ] N/A[X]

8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes[ ] No[X]
8.2 If yes, give full information.

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 3% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 3% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:

GENERAL INTERROGATORIES (Continued)

(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) An unconditional or unilateral right by either party to commute the reinsurance contract except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes[ ] No[X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (I) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates. Yes[ ] No[X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income.
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principal objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 30 of SSAP No. 62, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principals ("SAP") and as a deposit under generally accepted accounting principals ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes[ ] No[X]

9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (section D) why the contract(s) is treated differently for GAAP and SAP.

10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes[ ] No[ ] N/A[X]

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? Yes[ ] No[X]
11.2 If yes, give full information:

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 13.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:
12.11 Unpaid losses $..... 0
12.12 Unpaid underwriting expenses (including loss adjustment expenses) $..... 0
12.2 Of the amount on Line 13.3 of the asset schedule, Page 2, state the amount which is secured by letters of credit, collateral and other funds. $..... 0
12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? Yes[ ] No[ ] N/A[X]
12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:
12.41 From 0.000%
12.42 To 0.000%
12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves, including unpaid losses under loss deductible features of commercial policies? Yes[ ] No[X]
12.6 If yes, state the amount thereof at June 30 of current year:
12.61 Letters of Credit $..... 0
12.62 Collateral and other funds $..... 0

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): $..... 0
13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? Yes[ ] No[X]
13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. 0

14.1 Is the company a cedant in a multiple cedant reinsurance contract? Yes[ ] No[ ] N/A[X]
14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants
14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? Yes[ ] No[ ] N/A[X]
14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? Yes[ ] No[ ] N/A[X]
14.5 If the answer to 14.4 is no, please explain

15.1 Has the reporting entity guaranteed any financed premium accounts? Yes[ ] No[X]
15.2 If yes, give full information:

16.1 Does the reporting entity write any warranty business? Yes[ ] No[X]
If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home					
16.12 Products					
16.13 Automobile					
16.14 Other *					

* Disclose type of coverage:

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that it excludes from Schedule F - Part 5? Yes[ ] No[X]
Incurred but not reported losses on contracts not in force on July 1, 1984 or subsequently renewed are exempt from inclusion in Schedule F - Part 5. Provide the following information for this exemption.
17.11 Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5 $..... 0
17.12 Unfunded portion of Interrogatory 17.11 $..... 0
17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11 $..... 0
17.14 Case reserves portion of Interrogatory 17.11 $..... 0
17.15 Incurred but not reported portion of Interrogatory 17.11 $..... 0

GENERAL INTERROGATORIES (Continued)

17.16 Unearned premium portion of Interrogatory 17.11	$ 0
17.17 Contingent commission portion of Interrogatory 17.11	$ 0

Provide the following information for all other amounts included in Schedule F - Part 3 and excluded from Schedule F - Part 5, not included above.

17.18 Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	$ 0
17.19 Unfunded portion of Interrogatory 17.18	$ 0
17.20 Paid losses and loss adjustment expenses portion of Interrogatory 17.18	$ 0
17.21 Case reserves portion of Interrogatory 17.18	$ 0
17.22 Incurred but not reported portion of Interrogatory 17.18	$ 0
17.23 Unearned premium portion of Interrogatory 17.18	$ 0
17.24 Contingent commission portion of Interrogatory 17.18	$ 0

FIVE - YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6

	1 2007	2 2006	3 2005	4 2004	5 2003
Gross Premiums Written (Page 8, Part 1B, Columns 1, 2 & 3)					
1. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1, 19.2, & 19.3, 19.4)	964,170,539	990,312,414	903,671,846	715,390,025	475,955,212
2. Property Lines (Lines 1, 2, 9, 12, 21, & 26)					
3. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)					
4. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, & 33)					
5. Nonproportional Reinsurance Lines (Lines 30, 31, & 32)					
6. TOTAL (Line 34)	964,170,539	990,312,414	903,671,846	715,390,025	475,955,212
Net Premiums Written (Page 8, Part 1B, Column 6)					
7. Liability Lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1,19.2 & 19.3,19.4)	964,170,539	990,312,414	903,671,846	715,390,025	475,955,212
8. Property Lines (Lines 1, 2, 9, 12, 21 & 26)					
9. Property and Liability Combined Lines (Lines 3, 4, 5, 8, 22 & 27)					
10. All Other Lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 33)					
11. Non-proportional Reinsurance Lines (Lines 30, 31 & 32)					
12. TOTAL (Line 34)	964,170,539	990,312,414	903,671,846	715,390,025	475,955,212
Statement of Income (Page 4)					
13. Net underwriting gain or (loss) (Line 8)	(142,084,529)	(4,645,282)	(986,984,193)	(34,899,722)	(1,768,247,215)
14. Net investment gain or (loss) (Line 11)	751,025,209	372,375,652	476,768,149	312,317,931	395,335,199
15. Total other income (Line 15)	29,744	113	35,153	369	
16. Dividends to policyholders (Line 17)					
17. Federal and foreign income taxes incurred (Line 19)					
18. Net income (Line 20)	608,970,424	367,730,483	(510,180,891)	277,418,578	(1,372,912,016)
Balance Sheet Lines (Pages 2 and 3)					
19. Total admitted assets excluding protected cell business (Page 2, Line 24, Column 3)	10,725,570,571	9,306,727,256	8,485,968,376	7,562,035,649	6,825,426,561
20. Premiums and considerations (Page 2, Column 3)					
20.1 In course of collection (Line 13.1)	1,039,445	514,215	3,819,042	361,771	416,229
20.2 Deferred and not yet due (Line 13.2)					
20.3 Accrued retrospective premiums (Line 13.3)					
21. Total liabilities excluding protected cell business (Page 3, Line 24)	11,358,220,512	10,923,679,957	10,575,619,009	9,285,616,143	9,080,956,381
22. Losses (Page 3, Line 1)	10,977,439,000	10,640,609,000	10,319,984,000		
23. Loss adjustment expenses (Page 3, Line 3)	130,024,000	22,116,000	21,176,000	16,832,000	14,173,000
24. Unearned premiums (Page 3, Line 9)	241,151,000	252,084,000	229,000,000	180,961,000	125,718,000
25. Capital paid up (Page 3, Lines 28 & 29)					
26. Surplus as regards policyholders (Page 3, Line 35)	(632,649,941)	(1,616,952,701)	(2,089,650,633)	(1,723,580,494)	(2,255,529,820)
Risk-Based Capital Analysis					
27. Total adjusted capital					
28. Authorized control level risk-based capital					
Percentage Distribution of Cash, Cash Equivalents and Invested Assets **(Page 2, Column 3) (Item divided by Page 2, Line 10, Column 3) x 100.0**					
29. Bonds (Line 1)	36.7	38.7	34.9	34.5	48.2
30. Stocks (Lines 2.1 & 2.2)	62.5	63.2	63.7	64.3	44.8
31. Mortgage loans on real estate (Lines 3.1 and 3.2)					
32. Real estate (Lines 4.1, 4.2 & 4.3)					
33. Cash, cash equivalents and short-term investments (Line 5)	0.7	(1.9)	1.4	1.2	7.0
34. Contract loans (Line 6)					X X X
35. Other invested assets (Line 7)	0.1				
36. Receivables for securities (Line 8)					
37. Aggregate write-ins for invested assets (Line 9)					
38. Cash, cash equivalents and invested assets (Line 10)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
39. Affiliated bonds, (Schedule D, Summary, Line 25, Column 1)					
40. Affiliated preferred stocks (Schedule D, Summary, Line 39, Column 1)					
41. Affiliated common stocks (Schedule D, Summary, Line 53, Column 2)					
42. Affiliated short-term investments (subtotals included in Schedule DA, Part 2, Column 5, Line 11)					
43. Affiliated mortgage loans on real estate					
44. All other affiliated					
45. TOTAL of above Lines 39 to 44					
46. Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 45 above divided by Page 3, Column 1, Line 35 x 100.0)					

FIVE - YEAR HISTORICAL DATA (Continued)

	1 2007	2 2006	3 2005	4 2004	5 2003
Capital and Surplus Accounts (Page 4)					
47. Net unrealized capital gains or (Losses) (Line 24)	377,840,291	99,415,801	149,958,620	254,891,706	88,954,035
48. Dividends to stockholders (Line 35)					
49. Change in surplus as regards policyholders for the year (Line 38)	984,302,760	472,697,932	(366,070,139)	531,949,326	(1,284,660,250)
Gross Losses Paid (Page 9, Part 2, Columns 1 and 2)					
50. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1,19.2 & 19.3,19.4)	668,902,157	647,302,754	599,511,548	540,427,328	457,694,176
51. Property lines (Lines 1, 2, 9, 12, 21 & 26)					
52. Property and liability combined lines (Lines 3, 4, 5, 8, 22, & 27)					
53. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29 & 33)					
54. Nonproportional reinsurance lines (Lines 30, 31 & 32)					
55. TOTAL (Line 34)	668,902,157	647,302,754	599,511,548	540,427,328	457,694,176
Net Losses Paid (Page 9, Part 2, Column 4)					
56. Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 18.1, 18.2, 19.1,19.2 & 19.3,19.4)	668,902,157	647,302,754	599,511,548	540,427,328	457,694,176
57. Property lines (Lines 1, 2, 9, 12, 21 & 26)					
58. Property and liability combined lines (Lines 3, 4, 5, 8, 22, & 27)					
59. All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, & 33)					
60. Nonproportional reinsurance lines (Lines 30, 31 & 32)					
61. TOTAL (Line 34)	668,902,157	647,302,754	599,511,548	540,427,328	457,694,176
Operating Percentages (Page 4)					
(Item divided by Page 4, Line 1) x 100.0					
62. Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
63. Losses incurred (Line 2)	103.1	100.1	214.5	109.8	593.6
64. Loss expenses incurred (Line 3)	11.3	0.3	0.7	0.7	1.0
65. Other underwriting expenses incurred (Line 4)	0.1	0.1	0.1	0.1	0.2
66. Net underwriting gain (loss) (Line 8)	(14.5)	(0.5)	(115.4)	(5.3)	(504.9)
Other Percentages					
67. Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Column 6, Line 34 x 100.0)	0.1	0.1	0.1	(4.8)	7.6
68. Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	114.5	100.4	215.2	110.5	594.6
69. Net premiums written to policyholders' surplus (Page 8, Part 1B, Column 6, Line 34 divided by Page 3, Line 35, Column 1 x 100.0)	(152.4)	(61.2)	(43.2)	(41.5)	(21.1)
One Year Loss Development (000 omitted)					
70. Development in estimated losses and loss expenses incurred prior to current year (Schedule P, Part 2 - Summary, Line 12, Column 11)	2,034,649	(2,257,043)	4,749,493	(6,976,300)	3,320,754
71. Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 70 above divided by Page 4, Line 21, Column 1 x 100.0)	(125.8)	108.0	(275.6)	309.3	(342.0)
Two Year Loss Development (000 omitted)					
72. Development in estimated losses and loss expenses incurred 2 years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Column 12)	(103,678)	3,205,798	(2,431,497)	(3,442,963)	4,800,239
73. Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 72 above divided by Page 4, Line 21, Column 2 x 100.0)	5.0	(186.0)	107.8	354.6	1,716.0

00000200743023000 (NAIC code not entered) 2007 Document Code: 430

EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)

NAIC Group Code: 0

DIRECT BUSINESS IN THE STATE OF **MICHIGAN** DURING THE YEAR

NAIC Company Code: 00000

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 All other A & H (b)												
15.7 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17. Other liability												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
33. Aggregate write-ins for other lines of business												
34. TOTALS (a)												
DETAILS OF WRITE-INS												
3301.												
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. TOTALS (Lines 3101 through 3303 plus 3398) (Line 33 above)												

NONE

(a) Finance and service charges not included in Lines 1 to 34 $.....0

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products .....0.

EXHIBIT OF PREMIUMS AND LOSSES

(Statutory Page 14)

00000200743059000 (NAIC code not entered) 2007 Document Code: 430

NAIC Group Code: 0

DIRECT BUSINESS IN THE STATE OF **GRAND TOTAL** DURING THE YEAR

NAIC Company Code: 00000

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non - liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical malpractice												
12. Earthquake												
13. Group accident and health (b)												
14. Credit A & H (group and individual)												
15.1 Collectively renewable A & H (b)												
15.2 Non-cancelable A & H (b)												
15.3 Guaranteed renewable A & H (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 All other A & H (b)												
15.7 Federal employees health benefits program premium (b)												
16. Workers' compensation												
17. Other liability												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
33. Aggregate write-ins for other lines of business												
34. TOTALS (a)												
DETAILS OF WRITE-INS												
3301.												
3302.												
3303.												
3398. Summary of remaining write-ins for Line 33 from overflow page												
3399. TOTALS (Lines 3101 through 3303 plus 3398) (Line 33 above)												

NONE

20 Grand Total

(a) Finance and service charges not included in Lines 1 to 34 $.....0

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products .....0.

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, June 30, prior year	
2.	Increase (decrease) by adjustment:	
	2.1 Totals, Part 1, Column 11	
	2.2 Totals, Part 3, Column 7	
3.	Cost of acquired, (Totals, Part 2, Column 6, net of encumbrances (Column 7) and net of additions and permanent improvements (Column 9))	
4.	Cost of additions and permanent improvements:	
	4.1 Totals, Part 1, Column 14	
	4.2 Totals, Part 3, Column 9	
5.	Total profit (loss) on sales, Part 3, Column 14	
6.	Increase (decrease) by foreign exchange adjustment:	
	6.1 Totals, Part 1, Column 12	
	6.2 Totals, Part 3, Column 8	
7.	Amounts received on sales, Part 3, Column 11 and Part 1, Column 13	
8.	Book/adjusted carrying value at the end of current period	
9.	Total valuation allowance	
10.	Subtotal (Lines 8 plus 9)	
11.	Total nonadmitted amounts	
12.	Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest on mortgages owned, June 30 of prior year		
2.	Amount loaned during year:		
	2.1 Actual cost at time of acquisitions		
	2.2 Additional investment made after acquisitions		
3.	Accrual of discount and mortgage interest points and commitment fees		
4.	Increase (decrease) by adjustment		
5.	Total profit (loss) on sale		
6.	Amounts paid on account or in full during the year		
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		
9.	Book value/recorded investment excluding accrued interest on mortgages owned at end of current period		
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)		
12.	Total nonadmitted amounts		
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Long-Term Invested Assets

1.	Book/adjusted carrying value of long-term invested assets owned, June 30 of prior year		
2.	Cost of acquisitions during year:		
	2.1 Actual cost at time of acquisitions	6,886,082	
	2.2 Additional investment made after acquisitions		6,886,082
3.	Accrual of discount		
4.	Increase (decrease) by adjustment		
5.	Total profit (loss) on sale		
6.	Amounts paid on account or in full during the year		
7.	Amortization of premium		
8.	Increase (decrease) by foreign exchange adjustment		
9.	Book/adjusted carrying value of long-term invested assets at end of current period		6,886,082
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)		6,886,082
12.	Total nonadmitted amounts		
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3)		6,886,082

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED June 30 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	1,873,346,044	1,861,992,588	1,871,078,725	1,900,482,059
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,873,346,044	1,861,992,588	1,871,078,725	1,900,482,059
	5. United States				
States, Territories and Possessions	6. Canada				
(Direct and Guaranteed)	7. Other Countries				
	8. Totals				
Political Subdivisions of States,	9. United States	4,552,053	4,183,323	4,602,772	4,105,000
Territories and Possessions	10. Canada				
(Direct and Guaranteed)	11. Other Countries				
	12. Totals	4,552,053	4,183,323	4,602,772	4,105,000
Special revenue and special assessment obligations	13. United States	884,350,137	871,354,190	885,632,139	881,376,974
and all non-guaranteed obligations of agencies and	14. Canada				
authorities of governments and their political	15. Other Countries				
subdivisions	16. Totals	884,350,137	871,354,190	885,632,139	881,376,974
	17. United States	24,226,178	25,871,360	23,746,727	24,652,000
Public Utilities	18. Canada				
(unaffiliated)	19. Other Countries				
	20. Totals	24,226,178	25,871,360	23,746,727	24,652,000
	21. United States	1,131,642,450	1,126,147,154	1,129,479,968	1,134,215,434
Industrial and Miscellaneous and	22. Canada				
Credit Tenant Loans (unaffiliated)	23. Other Countries				
	24. Totals	1,131,642,450	1,126,147,154	1,129,479,968	1,134,215,434
Parent, Subsidiaries and Affiliates	25. Totals				
	26. Total Bonds	3,918,116,862	3,889,548,615	3,914,540,331	3,944,831,467
PREFERRED STOCKS	27. United States				
	28. Canada				
Public Utilities (unaffiliated)	29. Other Countries				
	30. Totals				
	31. United States				
Banks, Trust and Insurance Companies	32. Canada				
(unaffiliated)	33. Other Countries				
	34. Totals				
	35. United States				
Industrial and Miscellaneous	36. Canada				
(unaffiliated)	37. Other Countries				
	38. Totals				
Parent, Subsidiaries and Affiliates	39. Totals				
	40. Total Preferred Stocks				
COMMON STOCKS	41. United States	3,820,571	3,820,571	3,845,498	
	42. Canada				
Public Utilities (unaffiliated)	43. Other Countries				
	44. Totals	3,820,571	3,820,571	3,845,498	
	45. United States	9,336,226	9,336,226	5,757,104	
Banks, Trust and Insurance Companies	46. Canada				
(unaffiliated)	47. Other Countries				
	48. Totals	9,336,226	9,336,226	5,757,104	
	49. United States	6,666,869,530	6,666,869,530	5,466,083,070	
Industrial and Miscellaneous	50. Canada				
(unaffiliated)	51. Other Countries				
	52. Totals	6,666,869,530	6,666,869,530	5,466,083,070	
Parent, Subsidiaries and Affiliates	53. Totals				
	54. Total Common Stocks	6,680,026,327	6,680,026,327	5,475,685,672	
	55. Total Stocks	6,680,026,327	6,680,026,327	5,475,685,672	
	56. Total Bonds and Stocks	10,598,143,189	10,569,574,942	9,390,226,003	

SCHEDULE D - Verification Between Years

Bonds and Stocks

1. Book/adjusted carrying value of bonds and stocks, prior year		9,445,753,156
2. Cost of bonds and stocks acquired, Column 7, Part 3		16,238,640,328
3. Accrual of discount		7,264,374
4. Increase (decrease) by adjustment:		
4.1 Columns 12 - 14, Part 1	1,577,623	
4.2 Column 15 - 17, Part 2, Section 1		
4.3 Column 15, Part 2, Section 2	489,148,890	
4.4 Column 11 - 13, Part 4	(116,947,274)	373,779,239
5. Total gain (loss), Column 19, Part 4		238,228,126
6. Deduct consideration for bonds and stocks disposed of Column 7, Part 4		15,698,088,937
7. Amortization of premium		7,433,097
8. Foreign Exchange Adjustment:		
8.1 Column 15, Part 1		
8.2 Column 19, Part 2, Section 1		
8.3 Column 16, Part 2, Section 2		
8.4 Column 15, Part 4		
9. Book/adjusted carrying value at end of current period		10,598,143,189
10. Total valuation allowance		
11. Subtotal (Lines 9 plus 10)		10,598,143,189
12. Total nonadmitted assets		
13. Statement value of bonds and stocks, current period		10,598,143,189

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned June 30, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Class 1	278,224,425	618,965,422	80,465,048	183,731,894	754,991,705	1,916,378,494	40.52	1,783,587,690	44.21	1,916,378,494	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 TOTALS	278,224,425	618,965,422	80,465,048	183,731,894	754,991,705	1,916,378,494	40.52	1,783,587,690	44.21	1,916,378,494	
2. All Other Governments, Schedules D & DA (Group 2)											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 TOTALS											
3. States, Territories and Possessions etc., Guaranteed, Schedules D & DA (Group 3)											
3.1 Class 1											
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 TOTALS											
4. Political Subdivisions of States, Territories & Possessions, Guaranteed, Schedules D & DA (Group 4)											
4.1 Class 1				4,552,053		4,552,053	0.10	4,572,809	0.11	4,552,053	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 TOTALS				4,552,053		4,552,053	0.10	4,572,809	0.11	4,552,053	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)											
5.1 Class 1	181,081,695	417,159,518	188,898,014	83,809,844	13,401,066	884,350,137	18.70	866,657,848	21.48	884,350,137	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 TOTALS	181,081,695	417,159,518	188,898,014	83,809,844	13,401,066	884,350,137	18.70	866,657,848	21.48	884,350,137	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned June 30, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Class 1	924,560	5,000,000	155,676			6,080,236	0.13	154,998	0.00	6,080,236	
6.2 Class 2		2,912,333	1,737,154		1,529,653	6,179,140	0.13	15,316,194	0.38	6,179,141	
6.3 Class 3		6,305,707			5,661,094	11,966,801	0.25	6,218,953	0.15	11,966,802	
6.4 Class 4								9,951,944	0.25		
6.5 Class 5											
6.6 Class 6											
6.7 TOTALS	924,560	14,218,040	1,892,830		7,190,747	24,226,177	0.51	31,642,089	0.78	24,226,179	
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Class 1	846,309,171	336,836,111	210,991,655	43,204,124	122,734,236	1,560,075,297	32.98	1,051,649,442	26.07	1,517,706,919	42,368,378
7.2 Class 2	14,052,749	45,486,968	105,799,849	22,408,681	86,801,731	274,549,978	5.80	226,492,132	5.61	271,427,584	3,122,394
7.3 Class 3	1,228,713	13,814,655	8,680,735		7,487,507	31,211,610	0.66	43,541,823	1.08	31,211,610	
7.4 Class 4	720,220	19,292,173			4,421,234	24,433,627	0.52	24,005,523	0.59	24,433,626	
7.5 Class 5			6,593,133		3,481,200	10,074,333	0.21	2,455,250	0.06	10,074,333	
7.6 Class 6											
7.7 TOTALS	862,310,853	415,429,907	332,065,372	65,612,805	224,925,908	1,900,344,845	40.18	1,348,144,170	33.41	1,854,854,072	45,490,772
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 TOTALS											
9. Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Class 1											
9.2 Class 2											
9.3 Class 3											
9.4 Class 4											
9.5 Class 5											
9.6 Class 6											
9.7 TOTALS											

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned June 30, at Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	1,306,539,851	1,377,961,051	480,510,393	315,297,915	891,127,007	4,371,436,217	92.42	XXX	XXX	4,329,067,839	42,368,378
10.2 Class 2	14,052,749	48,399,301	107,537,003	22,408,681	88,331,384	280,729,118	5.94	XXX	XXX	277,606,725	3,122,394
10.3 Class 3	1,228,713	20,120,362	8,680,735		13,148,601	43,178,411	0.91	XXX	XXX	43,178,412	
10.4 Class 4	720,220	19,292,173			4,421,234	24,433,627	0.52	XXX	XXX	24,433,626	
10.5 Class 5			6,593,133		3,481,200	(c) 10,074,333	0.21	XXX	XXX	10,074,333	
10.6 Class 6						(c)		XXX	XXX		
10.7 TOTALS	1,322,541,533	1,465,772,887	603,321,264	337,706,596	1,000,509,426	(b) 4,729,851,706	100.00	XXX	XXX	4,684,360,935	45,490,772
10.8 Line 10.7 as a % of Column 6	27.96	30.99	12.76	7.14	21.15	100.00	XXX	XXX	XXX	99.04	0.96
11. Total Bonds Prior Year											
11.1 Class 1	934,863,230	1,210,737,815	466,398,247	295,573,725	799,049,771	XXX	XXX	3,706,622,788	91.87	3,661,698,392	44,924,395
11.2 Class 2	10,573,577	46,035,512	76,395,890	12,778,765	96,024,583	XXX	XXX	241,808,327	5.99	238,752,198	3,056,128
11.3 Class 3		10,428,859	22,104,062		17,227,854	XXX	XXX	49,760,775	1.23	49,760,776	
11.4 Class 4		9,700,563	15,053,953		9,202,951	XXX	XXX	33,957,467	0.84	33,957,468	
11.5 Class 5					2,455,250	XXX	XXX	(c) 2,455,250	0.06	2,455,250	
11.6 Class 6						XXX	XXX	(c)			
11.7 TOTALS	945,436,807	1,276,902,749	579,952,152	308,352,490	923,960,409	XXX	XXX	(b) 4,034,604,607	100.00	3,986,624,084	47,980,523
11.8 Line 11.7 as a % of Col. 8	23.43	31.65	14.37	7.64	22.90	XXX	XXX	100.00	XXX	98.81	1.19
12. Total Publicly Traded Bonds											
12.1 Class 1	1,306,539,850	1,358,646,306	458,410,296	314,344,380	891,127,008	4,329,067,840	91.53	3,661,698,392	90.76	4,329,067,840	XXX
12.2 Class 2	13,919,721	47,782,997	106,955,617	21,686,120	87,262,269	277,606,724	5.87	238,752,198	5.92	277,606,724	XXX
12.3 Class 3	1,228,713	20,120,362	8,680,735		13,148,601	43,178,411	0.91	49,760,776	1.23	43,178,411	XXX
12.4 Class 4	720,220	19,292,173			4,421,234	24,433,627	0.52	33,957,468	0.84	24,433,627	XXX
12.5 Class 5			6,593,133		3,481,200	10,074,333	0.21	2,455,250	0.06	10,074,333	XXX
12.6 Class 6											XXX
12.7 TOTALS	1,322,408,504	1,445,841,838	580,639,781	336,030,500	999,440,312	4,684,360,935	99.04	3,986,624,084	98.81	4,684,360,935	XXX
12.8 Line 12.7 as a % of Col. 6	28.23	30.87	12.40	7.17	21.34	100.00	XXX	XXX	XXX	100.00	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	27.96	30.57	12.28	7.10	21.13	99.04	XXX	XXX	XXX	99.04	XXX
13. Total Privately Placed Bonds											
13.1 Class 1		19,314,745	22,100,097	953,536		42,368,378	0.90	44,924,395	1.11	XXX	42,368,378
13.2 Class 2	133,028	616,304	581,387	722,561	1,069,115	3,122,395	0.07	3,056,128	0.08	XXX	3,122,395
13.3 Class 3										XXX	
13.4 Class 4										XXX	
13.5 Class 5										XXX	
13.6 Class 6										XXX	
13.7 TOTALS	133,028	19,931,049	22,681,484	1,676,097	1,069,115	45,490,773	0.96	47,980,523	1.19	XXX	45,490,773
13.8 Line 13.7 as a % of Col. 6	0.29	43.81	49.86	3.68	2.35	100.00	XXX	XXX	XXX	XXX	100.00
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.00	0.42	0.48	0.04	0.02	0.96	XXX	XXX	XXX	XXX	0.96

(a) Includes $.....45,490,772 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....773,373,461 current year, $.....362,004,600 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes $.....0 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned June 30, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Issuer Obligations	269,879,223	601,258,203	72,415,080	103,037,497	98,981,020	1,145,571,023	24.22	1,126,117,693	27.91	1,145,571,022	
1.2 Single Class Mortgage-Backed/Asset-Backed Securities	8,345,202	17,707,220	8,049,968	80,694,398	656,010,685	770,807,473	16.30	657,469,998	16.30	770,807,473	
1.7 TOTALS	278,224,425	618,965,423	80,465,048	183,731,895	754,991,705	1,916,378,496	40.52	1,783,587,691	44.21	1,916,378,495	
2. All Other Governments, Schedules D & DA (Group 2)											
2.1 Issuer Obligations											
2.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
2.3 Defined											
2.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
2.5 Defined											
2.6 Other											
2.7 TOTALS											
3. States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 3)											
3.1 Issuer Obligations											
3.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
3.3 Defined											
3.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
3.5 Defined											
3.6 Other											
3.7 TOTALS											
4. Political Subdivisions of States, Territories & Possessions, Guaranteed, Schedules D & DA (Group 4)											
4.1 Issuer Obligations				4,552,053		4,552,053	0.10	4,572,809	0.11	4,552,053	
4.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
4.3 Defined											
4.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
4.5 Defined											
4.6 Other											
4.7 TOTALS				4,552,053		4,552,053	0.10	4,572,809	0.11	4,552,053	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, SCH. D & DA (Group 5)											
5.1 Issuer Obligations											
5.2 Single Class Mortgage-Backed/Asset-Backed Securities	167,274,322	379,105,904	180,518,512	80,107,090	12,977,553	819,983,381	17.34	776,016,610	19.23	819,983,382	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
5.3 Defined	13,328,656	36,434,140	6,895,979	2,844,648	423,513	59,926,936	1.27	82,644,984	2.05	59,926,936	
5.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
5.5 Defined								7,996,255	0.20		
5.6 Other	478,716	1,619,474	1,483,523	858,105		4,439,818	0.09			4,439,819	
5.7 TOTALS	181,081,694	417,159,518	188,898,014	83,809,843	13,401,066	884,350,135	18.70	866,657,849	21.48	884,350,137	

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned June 30, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Issuer Obligations	924,560	14,218,041	1,892,831		7,190,747	24,226,179	0.51	31,642,089	0.78	24,226,178	
6.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3 Defined											
6.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
6.5 Defined											
6.6 Other											
6.7 TOTALS	924,560	14,218,041	1,892,831		7,190,747	24,226,179	0.51	31,642,089	0.78	24,226,178	
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Issuer Obligations	837,141,568	254,386,737	304,629,625	58,230,682	223,047,221	1,677,435,833	35.46	1,242,722,810	30.80	1,634,093,587	43,342,248
7.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
7.3 Defined											
7.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
7.5 Defined	1,089,251	8,831,709	12,627,486	4,213,104	1,783,441	28,544,991	0.60	105,421,360	2.61	28,544,991	
7.6 Other	24,080,034	152,211,460	14,808,260	3,169,018	95,245	194,364,017	4.11			192,215,493	2,148,524
7.7 TOTALS	862,310,853	415,429,906	332,065,371	65,612,804	224,925,907	1,900,344,841	40.18	1,348,144,170	33.41	1,854,854,071	45,490,772
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Issuer Obligations											
8.7 TOTALS											
9. Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Issuer Obligations											
9.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
9.3 Defined											
9.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
9.5 Defined											
9.6 Other											
9.7 TOTALS											

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned June 30, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations	1,107,945,351	869,862,981	378,937,536	165,820,232	329,218,988	2,851,785,088	60.29	XXX	XXX	2,808,442,840	43,342,248
10.2 Single Class Mortgage-Backed/Asset-Backed Securities	175,619,524	396,813,124	188,568,480	160,801,488	668,988,238	1,590,790,854	33.63	XXX	XXX	1,590,790,855	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined	13,328,656	36,434,140	6,895,979	2,844,648	423,513	59,926,936	1.27	XXX	XXX	59,926,936	
10.4 Other								XXX	XXX		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
10.5 Defined	1,089,251	8,831,709	12,627,486	4,213,104	1,783,441	28,544,991	0.60	XXX	XXX	28,544,991	
10.6 Other	24,558,750	153,830,934	16,291,783	4,027,123	95,245	198,803,835	4.20	XXX	XXX	196,655,312	2,148,524
10.7 TOTALS	1,322,541,532	1,465,772,888	603,321,264	337,706,595	1,000,509,425	4,729,851,704	100.00	XXX	XXX	4,684,360,934	45,490,772
10.8 Line 10.7 as a % of Column 6	27.96	30.99	12.76	7.14	21.15	100.00	XXX	XXX	XXX	99.04	0.96
11. Total Bonds Prior Year											
11.1 Issuer Obligations	756,396,890	824,209,806	387,903,630	145,493,114	291,051,961	XXX	XXX	2,405,055,401	59.61	2,357,074,877	47,980,523
11.2 Single Class Mortgage-Backed/Asset-Backed Securities	159,663,406	335,841,471	154,760,726	152,240,629	630,980,375	XXX	XXX	1,433,486,607	35.53	1,433,486,608	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined	12,789,731	51,987,214	12,535,805	3,404,162	1,928,072	XXX	XXX	82,644,984	2.05	82,644,984	
11.4 Other						XXX	XXX				
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
11.5 Defined	16,586,780	64,864,258	24,751,992	7,214,585		XXX	XXX	113,417,615	2.81	113,417,615	
11.6 Other						XXX	XXX				
11.7 TOTALS	945,436,807	1,276,902,749	579,952,153	308,352,490	923,960,408	XXX	XXX	4,034,604,607	100.00	3,986,624,084	47,980,523
11.8 Line 11.7 as a % of Column 8	23.43	31.65	14.37	7.64	22.90	XXX	XXX	100.00	XXX	98.81	1.19
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	1,107,945,350	850,548,235	356,837,439	164,866,697	328,245,119	2,808,442,840	59.38	2,357,074,877	58.42	2,808,442,840	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities	175,619,524	396,813,124	188,568,480	160,801,488	668,988,239	1,590,790,855	33.63	1,433,486,608	35.53	1,590,790,855	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined	13,328,656	36,434,140	6,895,979	2,844,648	423,513	59,926,936	1.27	82,644,984	2.05	59,926,936	XXX
12.4 Other											XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
12.5 Defined	1,089,251	8,831,709	12,627,486	4,213,104	1,783,441	28,544,991	0.60	113,417,615	2.81	28,544,991	XXX
12.6 Other	24,425,722	153,214,631	15,710,397	3,304,563		196,655,313	4.16			196,655,313	XXX
12.7 TOTALS	1,322,408,503	1,445,841,839	580,639,781	336,030,500	999,440,312	4,684,360,935	99.04	3,986,624,084	98.81	4,684,360,935	XXX
12.8 Line 12.7 as a % of Column 6	28.23	30.87	12.40	7.17	21.34	100.00	XXX	XXX	XXX	100.00	XXX
12.9 Line 12.7 as a % of Line 10.7, Column 6, Section 10	27.96	30.57	12.28	7.10	21.13	99.04	XXX	XXX	XXX	99.04	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations		19,314,745	22,100,097	953,536	973,870	43,342,248	0.92	47,980,523	1.19	XXX	43,342,248
13.2 Single Class Mortgage-Backed/Asset-Backed Securities										XXX	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined										XXX	
13.4 Other										XXX	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
13.5 Defined										XXX	
13.6 Other	133,028	616,304	581,387	722,561	95,245	2,148,525	0.05			XXX	2,148,525
13.7 TOTALS	133,028	19,931,049	22,681,484	1,676,097	1,069,115	45,490,773	0.96	47,980,523	1.19	XXX	45,490,773
13.8 Line 13.7 as a % of Column 6	0.29	43.81	49.86	3.68	2.35	100.00	XXX	XXX	XXX	XXX	100.00
13.9 Line 13.7 as a % of Line 10.7, Column 6, Section 10	0.00	0.42	0.48	0.04	0.02	0.96	XXX	XXX	XXX	XXX	0.96

SCHEDULE DA - PART 2

Verification of SHORT-TERM INVESTMENTS Between Years

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, prior year	447,733,870	447,733,870			
2.	Cost of short-term investments acquired	1,421,946,280	1,421,946,280			
3.	Increase (decrease) by adjustment	447,326	447,326			
4.	Increase (decrease) by foreign exchange adjustment					
5.	Total profit (loss) on disposal of short-term investments	(112,093)	(112,093)			
6.	Consideration received on disposal of short-term investments	1,058,280,539	1,058,280,539			
7.	Book/adjusted carrying value, current year	811,734,843	811,734,843			
8.	Total valuation allowance					
9.	Subtotal (Lines 7 plus 8)	811,734,843	811,734,843			
10.	Total nonadmitted amounts					
11.	Statement value (Lines 9 minus 10)	811,734,843	811,734,843			
12.	Income collected during year	32,672,134	32,672,134			
13.	Income earned during year	33,099,179	33,099,179			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Owned

1.	Book value, June 30, prior year (Line 8, prior year)		
2.	Cost/Option Premium (Section 2, Column 7)		
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		
4.	Gain/(Loss) on Termination		
	4.1 Recognized (Section 3, Column 14)		
	4.2 Used to Adjust Basis of Hedged Item		
5.	Consideration received on terminations (Sect		
6.	Used to Adjust Basis on Open Contracts (Se		
7.	Disposition of deferred amount on contracts terminated in prior year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis of Hedged Item		
8.	Book value, June 30, Current Year (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7)		

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Written

1.	Book value, June 30, prior year (Line 8, prior year)		
2.	Consideration received (Section 2, Column 7)		
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)		
	4.2 Used to Adjust Basis (Section 3, Colu		
5.	Consideration paid on terminations (Section 3		
6.	Used to Adjust Basis on Open Contracts (Se		
7.	Disposition of deferred amount on contracts terminated in prior year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis		
8.	Book value, June 30, Current Year		

NONE

SCHEDULE DB - PART C - VERIFICATION BETWEEN YEARS

Swaps and Forwards

1.	Book value, June 30, prior year (Line 8, prior year)		
2.	Cost or (Consideration Received) (Section 2, Column 7)		
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)		
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Colun		
5.	Consideration received (or paid) on terminations (Section 3, C		
6.	Used to Adjust Basis of Hedged Item on Open Contracts (Sec		
7.	Disposition of deferred amount on contracts terminated in prior year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis of Hedged Item		
8.	Book value, June 30, Current Year (Lines 1+2+3+4-5-6-7)		

NONE

SCHEDULE DB - PART D - VERIFICATION BETWEEN YEARS

Futures Contracts and Insurance Futures Contracts

1.	Book value, June 30, prior year (Line 8, prior year)		
2.	Change in total Variation Margin on Open Contracts (Difference between years-Section 1, Column 6)		
3.1	Change in Variation Margin on Open Contracts Used to Adjust Basis of Hedged Item (Section 1, Column 11)		
3.2	Change in variation margin on open contracts recognized (Difference between years-Section 1, Column 10)		
4.1	Variation Margin on Contracts Terminated During the Year (Section 3, Column 6)		
4.2	Less:		
	4.21 Gain/(Loss) Recognized in Current Year (Section 3, Co		
	4.22 Gain/(Loss) Used to Adjust Basis of Hedge (Section 3,		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.1	Net Additions to Cash Deposits (Section 2, Column 7)		
5.2	Less: Net Reductions to Cash Deposits (Section 3, Column 9)		
6.	Subtotal (Lines 1 - 2 + 3.1 + 3.2 - 4.3 + 5.2)		
7.	Disposition of Gain/(Loss) on Contracts Terminated in Prior Year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis of Hedged Item		
8.	Book value, June 30, current year (Lines 6 + 7.1 + 7.2)		

NONE

SCHEDULE DB - PART E - VERIFICATION BETWEEN YEARS

Statement Value and Fair Value of Open Contracts

		Statement Value	
1.	Part A, Section 1, Column 10		
2.	Part B, Section 1, Column 10		
3.	Part C, Section 1, Column 10		
4.	Part D, Section 1, Column 9 - 12		
5.	Lines (1) - (2) + (3) + (4)		
6.	Part E, Section 1, Column 4		
7.	Part E, Section 1, Column 5		
8.	Lines (5) - (6) - (7)		
		Fair Value	
9.	Part A, Section 1, Column 11		
10.	Part B, Section 1, Column 11		
11.	Part C, Section 1, Column 11		
12.	Part D, Section 1, Column 9		
13.	Lines (9) - (10) + (11) + (12)		
14.	Part E, Section 1, Column 7		
15.	Part E, Section 1, Column 8		
16.	Lines (13) - (14) - (15)		

NONE

SCHEDULE DB - PART F - SECTION 1

Summary of Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
					NONE						
9999999 Totals					XXX		XXX	XXX			XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replicated Asset Statement Value	XXX				XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

NONE

SCHEDULE F - PART 1

Assumed Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Columns 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
0599998 Total - Other U.S. Unafilliated Insurers - Reinsurance for which the total of Column 8 is less than 100,000														
0599999 Total - Other U.S. Unaffiliated Insurers														
Pools, Associations or Other Similar Facilities - Mandatory Pools														
95-2371728	22667	ACE AMERICAN INSURANCE COMPANY	PA			915	915							
20-4352159	12569	AFFIRMATIVE INSURANCE	MI			4,101	4,101							
23-2044095	34789	AIG CENTENNIAL INSURANCE CO.	PA			25	25							
42-1201931	42579	ALLIED PROP. & CAS. INS. CO.	IA			15,219	15,219							
36-0719665	19232	ALLSTATE INSURANCE COMPANY	IL			889,215	889,215							
23-0342560	20427	AMERICAN CASUALTY COMPANY	PA			1	1							
36-4168532	38237	AMERICAN COUNTRY INSURANCE CO.	IL			269	269							
38-1267686	13323	AMERICAN FELLOWSHIP MUTUAL INS	MI			24,786	24,786							
13-3333609	32220	AMERICAN INTERNATIONAL INS. CO	NY			31,388	31,388							
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI			89,539	89,539							
36-2760101	27928	AMEX ASSURANCE	IL			9,154	9,154							
05-0348344	19976	AMICA MUTUAL INSURANCE COMPANY	RI			3,569	3,569							
38-0477270	21202	AUTO CLUB INSURANCE ASSOC.	MI			2,075,621	2,075,621							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI			503,738	503,738							
04-2482364	16187	AXA RE P & C INSURANCE CO.	DE			396	396							
39-0143380	13420	BADGER STATE MUTUAL CASUALTY	WI			2,089	2,089							
36-0810360	20095	BITUMINOUS CASUALTY COMPANY	IL			927	927							
38-1865162	19658	BRISTOL WEST INS CO	OH			32,084	32,084							
38-3464294	10642	CHEROKEE INSURANCE COMPANY	MI			64	64							
38-1775863	10499	CHRYSLER INSURANCE COMPANY	MI			1,288	1,288							
95-2371728	22667	CIGNA INSURANCE COMPANY	PA			4,370	4,370							
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH			11,199	11,199							
38-0421730	31534	CITIZENS INS. CO. OF AMERICA	MI			617,319	617,319							
52-0266645	20532	CLARENDON NATIONAL INS. CO.	NJ			3,769	3,769							
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			5,923	5,923							
13-5010440	35289	CONTINENTAL INS CO	PA			27,161	27,161							
39-1047310	21164	DAIRYLAND INSURANCE COMPANY	WI			10,600	10,600							
47-6022701	21326	EMPIRE FIRE AND MARINE INS. CO	NE			1,263	1,263							
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY CO.	IA			5,317	5,317							
73-0486465	25712	ESURANCE INS CO	WI			1,445	1,445							
38-6056228	21547	FARM BUREAU GEN. INS. CO OF MI	MI			221,258	221,258							
38-1316179	21555	FARM BUREAU MUT. INS. CO OF MI	MI			93,084	93,084							
95-2575893	21652	FARMERS INSURANCE EXCHANGE	CA			411,377	411,377							
13-1963496	20281	FEDERAL INS CO	IN			449	449							
41-0417460	13935	FEDERATED MUTUAL INSURANCE CO.	MN			3,473	3,473							
13-5069150	35270	FIDELITY & DEPOSIT CO Of N.Y.	SC			13	13							
94-1610280	21873	FIREMANS FUND INSURANCE CO.	CA			2,618	2,618							
38-1407533	11185	FOREMOST INSURANCE COMPANY	MI			2,239	2,239							
38-2430150	41513	FOREMOST SIGNATURE INS. CO.	MI			751	751							
38-2613776	18180	FOUNDERS INSURANCE CO. OF MI	MI			8,020	8,020							
38-0555290	13986	FRANKENMUTH MUTUAL INS. CO.	MI			28,674	28,674							
38-0558390	13994	FREMONT INSURANCE CO.	MI			160	160							
38-0558390	13994	FREMONT MUTUAL INSURANCE CO.	MI			2,738	2,738							
13-2559805	34266	FRONTIER INSURANCE COMPANY	NY			856	856							
23-2044095	34789	G.E. PROPERTY & CASUALTY INS.	PA			456	456							
13-2669000	34622	GLENS FALLS INS CO	IL			4,569	4,569							
53-0075853	22063	GOVERNMENT EMPLOYEES INS. CO.	MD			41,510	41,510							

SCHEDULE F - PART 1

Assumed Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Columns 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
31-1769414	11136	GRANGE INSURANCE OF MICHIGAN	OH			17,729	17,729							
31-0501234	16691	GREAT AMERICAN INSURANCE CO.	OH			1,230	1,230							
38-3333428	10787	GREAT LAKES CASUALTY INS. CO.	MI			6,556	6,556							
41-0729473	20303	GREAT NORTHERN INSURANCE CO.	MN			8,334	8,334							
47-6024508	11371	GREAT WEST CASUALTY CO.	NE			318	318							
42-0645088	15032	GUIDE ONE INSURANCE COMPANY	IA			5,686	5,686							
38-3198542	14516	HARLEYSVILLE LAKE STATES INS CO	MI			71,809	71,809							
06-0383030	22357	HARTFORD ACCIDENT & INDEMNITY	CT			95	95							
06-0383750	19682	HARTFORD INSURANCE GROUP	CT			23,065	23,065							
06-1222527	30104	HARTFORD UNDERWRITERS INS. CO.	CT			619	619							
38-0829290	14176	HASTINGS MUTUAL INSURANCE CO.	MI			52,005	52,005							
59-1027412	22578	HORACE MANN INSURANCE COMPANY	IL			47,232	47,232							
35-0410010	22659	INDIANA INSURANCE COMPANY	IN			6,977	6,977							
23-0723970	22713	INSURANCE CO. OF N. AMERICA	PA			952	952							
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY			21	21							
13-4941245	29742	INTEGON NATIONAL INSURANCE CO.	NC			4,505	4,505							
34-0927698	11738	LEADER NATIONAL INSURANCE CO.	OH			1,589	1,589							
04-1543470	23043	LIBERTY MUTUAL INSURANCE CO.	MA			165,606	165,606							
23-2023242	33855	LINCOLN GENERAL INSURANCE CO.	PA			948	948							
36-1410470	22977	LUMBERMEN'S MUTUAL CASUALTY CO	IL			6,417	6,417							
52-0403120	19356	MARYLAND CASUALTY COMPANY	MD			5,519	5,519							
38-1337336	16101	MEEMIC INSURANCE COMPANY	MI			104,148	104,148							
13-2725441	26298	METRO. PROP. & CAS. INS. CO.	RI			21,555	21,555							
38-6005974	00004	MI MUNICIPAL PROP LIAB. POOL	MI			293	293							
35-1492884	38660	MIC GENERAL INSURANCE CORP.	MI			111,258	111,258							
38-3377789	10857	MICHIGAN INSURANCE COMPANY	MI			16,752	16,752							
38-0828980	14508	MICHIGAN MILLERS MUTUAL INS CO	MI			40,734	40,734							
95-6016640	21687	MID-CENTURY INSURANCE COMPANY	CA			10,766	10,766							
41-0944224	23655	MODERN SERVICE INS CO	IL			23,298	23,298							
31-4259550	14621	MOTORISTS MUTUAL INSURANCE CO.	OH			36,484	36,484							
38-2102867	33006	MUTUAL INS. CORP. OF AMERICA	MI			2,584	2,584							
41-0121640	23647	MUTUAL SERVICE CASUALTY INS CO	MN			2,539	2,539							
13-2611663	20893	NATIONAL-BEN FRANKLIN INS CO OF IL	IL			4,083	4,083							
38-0865250	11991	NATIONAL CAS. INS.	WI			86	86							
43-0890050	23728	NATIONAL GENERAL INSURANCE CO.	MO			541	541							
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			6,692	6,692							
31-1399201	10070	NATIONWIDE INDEMNITY COMPANY	OH			21,739	21,739							
95-2130882	25453	NATIONWIDE INS. CO. OF AMERICA	WI			1,027	1,027							
31-4177100	23787	NATIONWIDE MUTUAL INS. CO.	OH			57,365	57,365							
31-0970750	37877	NATIONWIDE PROP & CAS INS CO	OH			160	160							
02-0172170	23841	NEW HAMPSHIRE INSURANCE CO.	PA			4,426	4,426							
38-2706529	27740	NORTH POINTE INSURANCE COMPANY	MI			25,790	25,790							
13-5283360	19372	NORTHERN INS. CO. OF NY	NY			1,450	1,450							
38-0539800	30376	NORTHERN MUTUAL INSURANCE CO.	MI			801	801							
41-6009967	24015	NORTHLAND INSURANCE COMPANY	MN			299	299							
39-0509630	23914	NORTHWESTERN NATIONAL INS. CO.	WI			454	454							
31-0396250	24074	OHIO CASUALTY INSURANCE CO.	OH			7,709	7,709							
34-0438190	24104	OHIO FARMERS INSURANCE COMPANY	OH			18	18							
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA			460	460							

SCHEDULE F - PART 1

Assumed Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	5	Reinsurance On			9	10	11	12	13	14	15
					6	7	8							
Federal ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Columns 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
23-1502700	21970	ONE BEACON INSURANCE GROUP	PA			6,813	6,813							
39-0144285	13439	PARTNERS MUTUAL INSURANCE CO.	WI			8,346	8,346							
38-1067100	18309	PIONEER STATE MUTUAL INS. CO.	MI			18,584	18,584							
34-6513736	24260	PROGRESSIVE CASUALTY INS. CO.	OH			187,816	187,816							
06-1276326	34690	PROPERTY & CAS INS CO OF HARTFORD	IN			6	6							
22-2311816	39217	QBE INSURANCE CORP.	PA			18,100	18,100							
37-0915434	13056	RLI INSURANCE COMPANY	IL			148	148							
36-2722478	26980	ROYAL INSURANCE COMPANY	IL			10,193	10,193							
91-0742148	24740	SAFECO INSURANCE CO OF AMERICA	WA			52,501	52,501							
39-0355180	22543	SECURA INSURANCE COMPANY	WI			54,510	54,510							
38-2703306	2	SEG PROPERTY/CASUALTY POOL	MI			67	67							
56-1285899	39926	SELECTIVE INS CO OF SOUTHEAST	NC			3,208	3,208							
39-0333950	24988	SENTRY INSURANCE-A MUTUAL CO.	WI			9,943	9,943							
38-1659168	30457	SOUTHERN MICHIGAN MUTUAL INS.	MI			8,967	8,967							
38-2626205	18023	STAR INSURANCE COMPANY	MI			1,238	1,238							
31-4316080	25135	STATE AUTOMOBILE MUTUAL INS CO	OH			34,029	34,029							
37-0533100	25178	STATE FARM MUTUAL AUTO INS. CO	IL			1,480,968	1,480,968							
02-0361360	40436	STRATFORD INSURANCE COMPANY	NH			743	743							
94-1517098	25534	TIG INSURANCE	CA			123,955	123,955							
86-0619597	36269	TITAN INS CO	MI			270,699	270,699							
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH			4,874	4,874							
36-1877247	20494	TRANSPORTATION INSURANCE CO.	IL			1,258	1,258							
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			59,619	59,619							
52-0515280	25887	U.S. FIDELITY & GUARANTY CO.	MD			36,413	36,413							
74-0959140	25941	UNITED SERVICES AUTO ASSOC.	TX			26,964	26,964							
36-4013825	10226	UNITRIN DIRECT	IL			8,568	8,568							
43-1249228	41181	UNIVERSAL UNDERWRITERS INS. CO	KS			7,502	7,502							
59-3019540	25968	USAA CAS INS CO	TX			9,674	9,674							
23-1620527	20508	VALLEY FORGE INSURANCE COMPANY	PA			7,956	7,956							
39-1341459	26042	WAUSAU UNDERWRITERS INS. CO.	WI			6,227	6,227							
31-0624491	44393	WEST AMERICAN INS CO	IN			12,963	12,963							
48-0470690	26093	NATIONWIDE AFFINITY CO OF AMER	OH			5,334	5,334							
34-6516838	24112	WESTFIELD INSURANCE COMPANY	OH			21,279	21,279							
38-1184730	15407	WOLVERINE MUTUAL INSURANCE CO.	MI			20,963	20,963							
39-1341441	26050	RESPONSE WORLDWIDE INS CO	CT			9,467	9,467							
36-4233459	16535	ZURICH AMERICAN INS. CO.	NY			2,235	2,235							
23-7231188	99999	MI PROP. & CAS. GUARANTY ASSOC	MI			58,779	58,779							
0699998 Total - Pools and Associations - Reinsurance for which the total of Column 8 is less than 100,000 - Mandatory														
0699999 Total - Pools, Associations or Other Similar Facilities - Mandatory Pools						8,716,631	8,716,631							
0799998 Total - Pools and Associations - Reinsurance for which the total of Column 8 is less than 100,000 - Voluntary														
0799999 Total - Pools, Associations or Other Similar Facilities - Voluntary Pools														
0899999 Total - Pools and Associations						8,716,631	8,716,631							
0999998 Total - Other Non-U.S. Insurers - Reinsurance for which the total of Column 8 is less than 100,000														
0999999 Total - Other Non-U.S. Insurers														
9999999 Totals						8,716,631	8,716,631							

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium
		NONE			
0299999 Total Reinsurance Assumed By Portfolio					

SCHEDULE F - PART 3

Ceded Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
9999999 Totals																		

NOTE: A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of $50,000:

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1)			
2)			
3)			
4)			
5)			

NONE

B. Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
1)				Yes[ ] No[X]
2)				Yes[ ] No[X]
3)				Yes[ ] No[X]
4)				Yes[ ] No[X]
5)				Yes[ ] No[X]

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of June 30, Current Year (000 Omitted)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
Federal ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 - 29 Days	30-90 Days	91-120 Days	Over 120 Days	Total Overdue Columns 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
			NONE									
9999999 Totals												

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of June 30, Current Year (000 Omitted)

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Pt. 3, Col.15	6 Funds Held by Company Under Reinsurance Treaties	7 Letters of Credit	8 Ceded Balances Payable	9 Miscel-laneous Balances	10 Other Allowed Offset Items	11 Sum of Cols. 6 thru 10 but Not in Excess of Col. 5	12 Subtotal Col. 5 minus Col.11	13 Recoverable Paid Losses & LAE Expenses Over 90 Days Past Due Not In Dispute	14 20 % of Amount in Col. 13	15 Smaller of Column 11 or Column 14	16 Smaller of Col. 11 or 20% of Amount in Dispute Included in Col. 5	17 Total Provis. for Unauthorized Rein.Smaller of Col. 5 or Cols.12+15+16
							NONE									
9999999 Totals																

1. Amounts in dispute totaling $.....0 are included in Column 5.
2. Amounts in dispute totaling $.....0 are excluded from Column 13.

SCHEDULE F - PART 6

Provision for Overdue Authorized Reinsurance as of June 30, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses & LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and Paid LAE (b)	6 Amounts Received Prior 90 Days	7 Column 4 Divided By (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
			NONE							
9999999 Totals						X X X				

(a) From Schedule F Part 4 Columns 8 + 9, total authorized, less $.....0 in dispute.
(b) From Schedule F Part 3 Columns 7 + 8, total authorized, less $.....0 in dispute.

SCHEDULE F - PART 7

Provision for Overdue Reinsurance as of June 30, Current Year

1 Federal ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 through 9 but not in Excess of Column 4	11 Column 4 minus Column 10	12 Greater of Column 11 or Schedule F Part 4 Col. 8+9

N O N E

6. Provision for Reinsurance (sum Lines 4+5)(Enter this amount on Page 3, Line 16) ....

SCHEDULE F - PART 8

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Column 3)			
1. Cash and invested assets (Line 10)			
2. Premiums and considerations (Line 13)			
3. Reinsurance recoverable on loss and loss adjustment expense payments (Line 14.1)			
4. Funds held by or deposited with reinsured companies (Line 14.2)			
5. Other assets			
6. Net amount recoverable from reinsurers			
7. Protected cell assets (Line 25)			
8. TOTALS (Line 26)			
LIABILITIES (Page 3)			
9. Losses and loss adjustment expenses (Lines 1 through 3)			
10. Taxes, expenses, and other obligations (Lines 4 through 8)			
11. Unearned premiums (Line 9)			
12. Advance premiums (Line 10)			
13. Dividends declared and unpaid (Line 11.1 and 11.2)			
14. Ceded reinsurance premiums payable (net of ceding commissions) (Line 12)			
15. Funds held by company under reinsurance treaties (Line 13)			
16. Amounts withheld or retained by company for account of others (Line 14)			
17. Provision for reinsurance (Line 16)			
18. Other liabilities (Lines 15 and 17 through 23)			
19. TOTAL Liabilities excluding protected cell business (Line 24)			
20. Protected cell liabilities (Line 25)			
21. Surplus as regards policyholders (Line 35)		XXX	
22. TOTALS (Line 36)			

NONE

Note: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes[ ] No[X]

If yes, give full explanation:

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident & Health (Group and Individual)		Collectively Renewable		Other Individual Contracts: Non-Cancelable		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims																		
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)																		
6. Increase in contract reserves																		
7. Commissions (a)																		
8. Other general insurance expenses																		
9. Taxes, licenses and fees																		
10. Total expenses incurred																		
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds																		
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds																		
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)																		

NONE

(a) Includes $.....0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves									
2. Reserve for future contingent benefits (deferred maternity and other similar benefits)									
3. Total contract reserves, current year									
4. Total contract reserves, prior year									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year									
2. Total prior year									
3. Increase									
PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claim Paid During the Year:									
1.1 On claims incurred prior to current year									
1.2 On claims incurred during current year									
2. Claim Reserves and Liabilities, June 30, Current Year:									
2.1 On claims incurred prior to current year									
2.2 On claims incurred during current year									
3. Test:									
3.1 Lines 1.1 and 2.1									
3.2 Claim reserves and liabilities, June 30, prior year									
3.3 Line 3.1 minus Line 3.2									
PART 4 - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

NONE

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning Claim Reserves				
3. Ending Claim Reserves				
4. Claims Paid				
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning Claim Reserves				
7. Ending Claim Reserves				
8. Claims Paid				
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning Claim Reserves				
11. Ending Claim Reserves				
12. Claims Paid				
D. Net:				
13. Incurred Claims				
14. Beginning Claim Reserves				
15. Ending Claim Reserves				
16. Claims Paid				
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses				
18. Beginning Reserves and Liabilities				
19. Ending Reserves and Liabilities				
20. Paid Claims and Cost Containment Expenses				

NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	315,749		18		555			316,322	XXX
2. 1998				219,899		1		679			220,579	XXX
3. 1999				265,071		2		806			265,879	XXX
4. 2000				247,024		2		840			247,866	XXX
5. 2001				249,590		5		865			250,460	XXX
6. 2002				229,876		3		967			230,846	XXX
7. 2003				197,690		8		1,083			198,781	XXX
8. 2004				139,394		6		1,127			140,527	XXX
9. 2005				84,487		1		1,083			85,571	XXX
10. 2006				54,919		14		1,154			56,087	XXX
11. 2007				7,593		2		1,071			8,666	XXX
12. Totals	XXX	XXX	XXX	2,011,292		62		10,230			2,021,584	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						Number of Claims Outstanding Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior	20,326,983		2,860,313				222,940		34,928			23,445,164	XXX
2. 1998	1,900,386		453,755				22,634		3,284			2,380,059	XXX
3. 1999	2,049,444		538,599				24,883		3,880			2,616,806	XXX
4. 2000	2,161,612		651,718				27,049		4,386			2,844,765	XXX
5. 2001	2,267,479		823,676				29,720		4,495			3,125,370	XXX
6. 2002	2,364,837		997,618				32,329		5,235			3,400,019	XXX
7. 2003	2,276,655		1,023,189				31,726		5,795			3,337,365	XXX
8. 2004	1,984,558		1,328,155				31,850		6,288			3,350,851	XXX
9. 2005	1,757,692		2,353,523				39,527		7,136			4,157,878	XXX
10. 2006	1,678,291		3,062,150				45,577		7,664			4,793,682	XXX
11. 2007	965,191		4,332,409				50,935		7,681			5,356,216	XXX
12. Totals	39,733,128		18,425,105				559,170		90,772			58,808,175	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	18,042,937	199,100	XXX	5,144,359	58,768
2. 1998	2,600,638		2,600,638				1,948,370	21,226		405,771	4,692
3. 1999	2,882,685		2,882,685				2,099,933	23,159		488,110	5,604
4. 2000	3,092,631		3,092,631				2,299,265	25,453		514,065	5,982
5. 2001	3,375,830		3,375,830				2,546,845	27,839		544,310	6,376
6. 2002	3,630,865		3,630,865				2,801,421	30,833		561,034	6,731
7. 2003	3,536,146		3,536,146				2,715,759	30,368		584,085	7,153
8. 2004	3,491,378		3,491,378				2,722,703	30,691		590,010	7,447
9. 2005	4,243,449		4,243,449				3,497,628	38,816		613,587	7,847
10. 2006	4,849,769		4,849,769				3,997,175	43,822		743,266	9,419
11. 2007	5,364,882		5,364,882				4,508,758	48,611		788,842	10,005
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	47,180,794	519,918	XXX	10,977,439	130,024

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	11 One Year	12 Two Year
1. Prior	17,077,725	20,285,412	21,983,574	24,399,893	25,505,172	27,902,168	22,432,799	24,629,149	24,783,757	25,898,587	1,114,830	1,269,438
2. 1998	2,076,801	1,922,948	2,080,863	2,443,568	2,521,187	2,692,586	2,205,894	2,352,155	2,283,001	2,596,675	313,674	244,520
3. 1999	XXX	2,512,521	2,324,109	2,554,983	2,750,533	2,928,841	2,645,445	2,928,258	2,900,348	2,877,999	(22,349)	(50,259)
4. 2000	XXX	XXX	2,386,703	2,775,879	2,752,909	3,047,974	2,814,300	3,258,797	2,997,058	3,087,405	90,347	(171,392)
5. 2001	XXX	XXX	XXX	2,526,946	2,709,379	2,929,939	2,885,531	3,345,592	3,137,763	3,370,470	232,707	24,878
6. 2002	XXX	XXX	XXX	XXX	3,176,244	3,234,670	2,988,492	3,564,406	3,236,515	3,624,663	388,148	60,257
7. 2003	XXX	XXX	XXX	XXX	XXX	3,443,965	3,231,382	3,670,289	3,365,390	3,529,268	163,878	(141,021)
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX	3,840,042	4,044,732	3,545,851	3,483,963	(61,888)	(560,769)
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,014,560	4,301,212	4,235,230	(65,982)	(779,330)
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,959,667	4,840,951	(118,716)	XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,356,130	XXX	XXX
12. TOTALS											2,034,649	(103,678)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007		
1. Prior	000	237,283	465,091	700,680	961,634	1,240,489	1,545,413	1,858,514	2,172,584	2,488,351	XXX	XXX
2. 1998	1,372	22,176	44,908	71,226	96,712	122,676	145,852	172,668	196,140	219,900	XXX	XXX
3. 1999	XXX	4,162	34,609	67,296	97,766	131,590	164,589	199,073	232,223	265,073	XXX	XXX
4. 2000	XXX	XXX	2,985	32,044	67,204	106,439	141,697	178,964	214,073	247,026	XXX	XXX
5. 2001	XXX	XXX	XXX	3,638	40,796	78,530	126,459	171,165	211,686	249,595	XXX	XXX
6. 2002	XXX	XXX	XXX	XXX	5,926	44,623	96,480	144,910	188,371	229,879	XXX	XXX
7. 2003	XXX	XXX	XXX	XXX	XXX	3,386	42,518	93,866	152,884	197,698	XXX	XXX
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX	5,151	45,788	94,940	139,400	XXX	XXX
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,725	43,993	84,488	XXX	XXX
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,082	54,933	XXX	XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,595	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior	2,547,962	1,740,206	1,921,425	1,542,152	1,922,461	2,149,479	2,183,810	3,342,581	2,744,881	3,083,253
2. 1998	974,178	723,673	543,650	450,833	412,981	437,806	426,033	559,481	439,823	476,389
3. 1999	XXX	1,408,706	674,106	508,337	473,373	481,460	521,644	666,993	533,097	563,482
4. 2000	XXX	XXX	1,376,319	609,918	536,739	572,511	562,471	844,900	648,121	678,767
5. 2001	XXX	XXX	XXX	1,687,210	908,469	759,655	704,388	878,752	809,363	853,396
6. 2002	XXX	XXX	XXX	XXX	2,162,056	1,172,186	977,303	1,082,692	850,271	1,029,947
7. 2003	XXX	XXX	XXX	XXX	XXX	2,062,701	1,450,264	1,458,452	1,028,939	1,054,915
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX	2,789,625	2,357,025	1,668,703	1,360,005
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,923,459	2,912,971	2,393,050
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,960,880	3,107,727
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,383,344

SCHEDULE P - PART 1A

HOMEOWNERS/FARMOWNERS

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												
3. 1999												
4. 2000												
5. 2001												
6. 2002												
7. 2003												
8. 2004												
9. 2005												
10. 2006												
11. 2007												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001													
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1B

PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX	315,749		18		555			316,322	XXX
2. 1998				219,899		1		679			220,579	960
3. 1999				265,071		2		806			265,879	981
4. 2000				247,024		2		840			247,866	1,099
5. 2001				249,590		5		865			250,460	1,133
6. 2002				229,876		3		967			230,846	1,103
7. 2003				197,690		8		1,083			198,781	1,123
8. 2004				139,394		6		1,127			140,527	1,020
9. 2005				84,487		1		1,083			85,571	849
10. 2006				54,919		14		1,154			56,087	681
11. 2007				7,593		2		1,071			8,666	339
12. Totals	XXX	XXX	XXX	2,011,292		62		10,230			2,021,584	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						Number of Claims Outstanding Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior	20,326,983		2,860,313				222,940		34,928			23,445,164	4,711
2. 1998	1,900,386		453,755				22,634		3,284			2,380,059	453
3. 1999	2,049,444		538,599				24,883		3,880			2,616,806	503
4. 2000	2,161,612		651,718				27,049		4,386			2,844,765	599
5. 2001	2,267,479		823,676				29,720		4,495			3,125,370	695
6. 2002	2,364,837		997,618				32,329		5,235			3,400,019	746
7. 2003	2,276,655		1,023,189				31,726		5,795			3,337,365	839
8. 2004	1,984,558		1,328,155				31,850		6,288			3,350,851	842
9. 2005	1,757,692		2,353,523				39,527		7,136			4,157,878	736
10. 2006	1,678,291		3,062,150				45,577		7,664			4,793,682	639
11. 2007	965,191		4,332,409				50,935		7,681			5,356,216	328
12. Totals	39,733,128		18,425,105				559,170		90,772			58,808,175	11,091

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	18,042,937	199,100	XXX	5,144,359	58,768
2. 1998	2,600,638		2,600,638				1,948,370	21,226		405,771	4,692
3. 1999	2,882,685		2,882,685				2,099,933	23,159		488,110	5,604
4. 2000	3,092,631		3,092,631				2,299,265	25,453		514,065	5,982
5. 2001	3,375,830		3,375,830				2,546,845	27,839		544,310	6,376
6. 2002	3,630,865		3,630,865				2,801,421	30,833		561,034	6,731
7. 2003	3,536,146		3,536,146				2,715,759	30,368		584,085	7,153
8. 2004	3,491,378		3,491,378				2,722,703	30,691		590,010	7,447
9. 2005	4,243,449		4,243,449				3,497,628	38,816		613,587	7,847
10. 2006	4,849,769		4,849,769				3,997,175	43,822		743,266	9,419
11. 2007	5,364,882		5,364,882				4,508,758	48,611		788,842	10,005
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	47,180,794	519,918	XXX	10,977,439	130,024

SCHEDULE P - PART 1C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												
3. 1999												
4. 2000												
5. 2001					(INCLUDED IN PART 1B)							
6. 2002												
7. 2003												
8. 2004												
9. 2005												
10. 2006												
11. 2007												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001					(INCLUDED IN PART 1 B)								
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000					(INCLUDED IN PART 1B)						
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1D

WORKER'S COMPENSATION

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												
3. 1999												
4. 2000												
5. 2001												
6. 2002												
7. 2003												
8. 2004												
9. 2005												
10. 2006												
11. 2007												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001													
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1E

COMMERCIAL MULTIPLE PERIL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												
3. 1999												
4. 2000												
5. 2001												
6. 2002												
7. 2003												
8. 2004												
9. 2005												
10. 2006												
11. 2007												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001													
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1F - SECTION 1

MEDICAL MALPRACTICE - OCCURRENCE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												
3. 1999												
4. 2000												
5. 2001												
6. 2002												
7. 2003												
8. 2004												
9. 2005												
10. 2006												
11. 2007												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001													
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1F - SECTION 2

MEDICAL MALPRACTICE - CLAIMS - MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												
3. 1999												
4. 2000												
5. 2001												
6. 2002												
7. 2003												
8. 2004												
9. 2005												
10. 2006												
11. 2007												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001													
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1G

SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												XXX
3. 1999												XXX
4. 2000												XXX
5. 2001												XXX
6. 2002												XXX
7. 2003												XXX
8. 2004												XXX
9. 2005												XXX
10. 2006												XXX
11. 2007												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001													
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1H - SECTION 1

OTHER LIABILITY - OCCURRENCE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												
3. 1999												
4. 2000												
5. 2001												
6. 2002												
7. 2003												
8. 2004												
9. 2005												
10. 2006												
11. 2007												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001													
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1H - SECTION 2

OTHER LIABILITY - CLAIMS - MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												
3. 1999												
4. 2000												
5. 2001												
6. 2002												
7. 2003												
8. 2004												
9. 2005												
10. 2006												
11. 2007												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001													
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1I

SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												XXX
3. 2007												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis								Number of Claims Outstanding Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed				21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior													
2. 2006													
3. 2007													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1J

AUTO PHYSICAL DAMAGE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												
3. 2007												
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR										
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	Direct and Assumed			20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1K

FIDELITY/SURETY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												XXX
3. 2007												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basi								Number of Claims Outstanding Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed				21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior													
2. 2006													
3. 2007													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1L

OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												XXX
3. 2007												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR										
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded				20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 2006													
3. 2007													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1M

INTERNATIONAL

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												XXX
3. 1999												XXX
4. 2000												XXX
5. 2001												XXX
6. 2002												XXX
7. 2003												XXX
8. 2004												XXX
9. 2005												XXX
10. 2006												XXX
11. 2007												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001													
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												XXX
3. 1999												XXX
4. 2000												XXX
5. 2001												XXX
6. 2002												XXX
7. 2003												XXX
8. 2004												XXX
9. 2005												XXX
10. 2006												XXX
11. 2007												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						Number of Claims Outstanding Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior													XXX
2. 1998													XXX
3. 1999													XXX
4. 2000													XXX
5. 2001													XXX
6. 2002													XXX
7. 2003													XXX
8. 2004													XXX
9. 2005													XXX
10. 2006													XXX
11. 2007													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												XXX
3. 1999												XXX
4. 2000												XXX
5. 2001												XXX
6. 2002												XXX
7. 2003												XXX
8. 2004												XXX
9. 2005												XXX
10. 2006												XXX
11. 2007												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						Number of Claims Outstanding Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior													XXX
2. 1998													XXX
3. 1999													XXX
4. 2000													XXX
5. 2001													XXX
6. 2002													XXX
7. 2003													XXX
8. 2004													XXX
9. 2005													XXX
10. 2006													XXX
11. 2007													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												XXX
3. 1999												XXX
4. 2000												XXX
5. 2001												XXX
6. 2002												XXX
7. 2003												XXX
8. 2004												XXX
9. 2005												XXX
10. 2006												XXX
11. 2007												XXX
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						Number of Claims Outstanding Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior													XXX
2. 1998													XXX
3. 1999													XXX
4. 2000													XXX
5. 2001													XXX
6. 2002													XXX
7. 2003													XXX
8. 2004													XXX
9. 2005													XXX
10. 2006													XXX
11. 2007													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1R - SECTION 1

PRODUCTS LIABILITY - OCCURRENCE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												
3. 1999												
4. 2000												
5. 2001												
6. 2002												
7. 2003												
8. 2004												
9. 2005												
10. 2006												
11. 2007												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001													
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1R - SECTION 2

PRODUCTS LIABILITY - CLAIMS - MADE

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 1998												
3. 1999												
4. 2000												
5. 2001												
6. 2002												
7. 2003												
8. 2004												
9. 2005												
10. 2006												
11. 2007												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstanding Direct and Assumed
1. Prior													
2. 1998													
3. 1999													
4. 2000													
5. 2001													
6. 2002													
7. 2003													
8. 2004													
9. 2005													
10. 2006													
11. 2007													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 1998											
3. 1999											
4. 2000											
5. 2001											
6. 2002											
7. 2003											
8. 2004											
9. 2005											
10. 2006											
11. 2007											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1S

FINANCIAL GUARANTY/MORTGAGE GUARANTY

($000 omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
	1	2	3	Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	Number of Claims Reported - Direct and Assumed
	Direct and Assumed	Ceded	Net (Columns 1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid (Columns 4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2006												XXX
3. 2007												XXX
4. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Expenses Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis								Number of Claims Outstanding Direct and Assumed
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed				21 Direct and Assumed	22 Ceded	Salvage and Subrogation Anticipated	Total Net Losses and Expenses Unpaid	
1. Prior													
2. 2006													
3. 2007													
4. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred/Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2006											
3. 2007											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 2A

HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	11 One Year	12 Two Year
1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2B

PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	17,077,725	20,285,412	21,983,574	24,399,893	25,505,172	27,902,168	22,432,799	24,629,149	24,783,757	25,898,587	1,114,830	1,269,438
2. 1998	2,076,801	1,922,948	2,080,863	2,443,568	2,521,187	2,692,586	2,205,894	2,352,155	2,283,001	2,596,675	313,674	244,520
3. 1999	XXX	2,512,521	2,324,109	2,554,983	2,750,533	2,928,841	2,645,445	2,928,258	2,900,348	2,877,999	(22,349)	(50,259)
4. 2000	XXX	XXX	2,386,703	2,775,879	2,752,909	3,047,974	2,814,300	3,258,797	2,997,058	3,087,405	90,347	(171,392)
5. 2001	XXX	XXX	XXX	2,526,946	2,709,379	2,929,939	2,885,531	3,345,592	3,137,763	3,370,470	232,707	24,878
6. 2002	XXX	XXX	XXX	XXX	3,176,244	3,234,670	2,988,492	3,564,406	3,236,515	3,624,663	388,148	60,257
7. 2003	XXX	XXX	XXX	XXX	XXX	3,443,965	3,231,382	3,670,289	3,365,390	3,529,268	163,878	(141,021)
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX	3,840,042	4,044,732	3,545,851	3,483,963	(61,888)	(560,769)
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,014,560	4,301,212	4,235,230	(65,982)	(779,330)
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,959,667	4,840,951	(118,716)	XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,356,130	XXX	XXX
12. TOTALS											2,034,649	(103,678)

SCHEDULE P - PART 2C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

(INCLUDED IN PART 2B)

SCHEDULE P - PART 2D

WORKERS' COMPENSATION

1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2E

COMMERCIAL MULTIPLE PERIL

1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2F - SECTION 1

MEDICAL MALPRACTICE - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	11 One Year	12 Two Year
1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2F - SECTION 2

MEDICAL MALPRACTICE - CLAIMS MADE

1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2G

SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2H - SECTION 1

OTHER LIABILITY - OCCURRENCE

1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2H - SECTION 2

OTHER LIABILITY - CLAIMS MADE

1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2I

SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX								
2. 2006	XXX	XXX	XXX	XXX				XXX				XXX
3. 2007	XXX	XXX	XXX	XXX				XXX	XXX		XXX	XXX
4. TOTALS												

NONE

SCHEDULE P - PART 2J

AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX								
2. 2006	XXX	XXX	XXX	XXX				XXX				XXX
3. 2007	XXX	XXX	XXX	XXX				XXX	XXX		XXX	XXX
4. TOTALS												

NONE

SCHEDULE P - PART 2K

FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX								
2. 2006	XXX	XXX	XXX	XXX				XXX				XXX
3. 2007	XXX	XXX	XXX	XXX				XXX	XXX		XXX	XXX
4. TOTALS												

NONE

SCHEDULE P - PART 2L

OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX								
2. 2006	XXX	XXX	XXX	XXX				XXX				XXX
3. 2007	XXX	XXX	XXX	XXX				XXX	XXX		XXX	XXX
4. TOTALS												

NONE

SCHEDULE P - PART 2M

INTERNATIONAL

1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	11 One Year	12 Two Year
1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2R - SECTION 1

PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	11 One Year	12 Two Year
1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2R - SECTION 2

PRODUCTS LIABILITY - CLAIMS MADE

1. Prior												
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
12. TOTALS												

NONE

SCHEDULE P - PART 2S

FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX								
2. 2006	XXX	XXX	XXX	XXX				XXX				XXX
3. 2007	XXX	XXX	XXX	XXX				XXX	XXX		XXX	XXX
4. TOTALS												

NONE

SCHEDULE P - PART 3A

HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000											
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3B

PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000	237,283	465,091	700,680	961,634	1,240,489	1,545,413	1,858,514	2,172,584	2,488,351	1,176	1,638
2. 1998	1,372	22,176	44,908	71,226	96,712	122,676	145,852	172,668	196,140	219,900	165	342
3. 1999	XXX	4,162	34,609	67,296	97,766	131,590	164,589	199,073	232,223	265,073	143	335
4. 2000	XXX	XXX	2,985	32,044	67,204	106,439	141,697	178,964	214,073	247,026	151	349
5. 2001	XXX	XXX	XXX	3,638	40,796	78,530	126,459	171,165	211,686	249,595	140	298
6. 2002	XXX	XXX	XXX	XXX	5,926	44,623	96,480	144,910	188,371	229,879	128	229
7. 2003	XXX	XXX	XXX	XXX	XXX	3,386	42,518	93,866	152,884	197,698	83	201
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX	5,151	45,788	94,940	139,400	44	134
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,725	43,993	84,488	21	92
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,082	54,933	7	35
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,595	1	10

SCHEDULE P - PART 3C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000											
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

(INCLUDED IN PART 3B)

SCHEDULE P - PART 3D

WORKERS' COMPENSATION

1. Prior	000											
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3E

COMMERCIAL MULTIPLE PERIL

1. Prior	000											
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3F SECTION 1

MEDICAL MALPRACTICE - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000											
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3F SECTION 2

MEDICAL MALPRACTICE - CLAIMS MADE

1. Prior	000											
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3G

SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000										XXX	XXX
2. 1998											XXX	XXX
3. 1999	XXX										XXX	XXX
4. 2000	XXX	XXX									XXX	XXX
5. 2001	XXX	XXX	XXX								XXX	XXX
6. 2002	XXX	XXX	XXX	XXX							XXX	XXX
7. 2003	XXX	XXX	XXX	XXX							XXX	XXX
8. 2004	XXX	XXX	XXX	XXX							XXX	XXX
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3H SECTION 1

OTHER LIABILITY - OCCURRENCE

1. Prior	000											
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3H SECTION 2

OTHER LIABILITY - CLAIMS MADE

1. Prior	000											
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3I

SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	XXX	XXX	XXX	XXX	XXX						XXX	XXX
2. 2006	XXX	XXX	XXX	XXX	XXX						XXX	XXX
3. 2007	XXX	XXX	XXX	XXX	XXX				XXX		XXX	XXX

NONE

SCHEDULE P - PART 3J

AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX							
2. 2006	XXX	XXX	XXX	XXX	XXX							
3. 2007	XXX	XXX	XXX	XXX	XXX				XXX			

NONE

SCHEDULE P - PART 3K

FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX						XXX	XXX
2. 2006	XXX	XXX	XXX	XXX	XXX						XXX	XXX
3. 2007	XXX	XXX	XXX	XXX	XXX				XXX		XXX	XXX

NONE

SCHEDULE P - PART 3L

OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX						XXX	XXX
2. 2006	XXX	XXX	XXX	XXX	XXX						XXX	XXX
3. 2007	XXX	XXX	XXX	XXX	XXX				XXX		XXX	XXX

NONE

SCHEDULE P - PART 3M

INTERNATIONAL

1. Prior	000										XXX	XXX
2. 1998											XXX	XXX
3. 1999	XXX										XXX	XXX
4. 2000	XXX	XXX									XXX	XXX
5. 2001	XXX	XXX	XXX								XXX	XXX
6. 2002	XXX	XXX	XXX	XXX							XXX	XXX
7. 2003	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000										XXX	XXX
2. 1998											XXX	XXX
3. 1999	XXX										XXX	XXX
4. 2000	XXX	XXX									XXX	XXX
5. 2001	XXX	XXX	XXX								XXX	XXX
6. 2002	XXX	XXX	XXX	XXX							XXX	XXX
7. 2003	XXX	XXX	XXX	XXX							XXX	XXX
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000										XXX	XXX
2. 1998											XXX	XXX
3. 1999	XXX										XXX	XXX
4. 2000	XXX	XXX									XXX	XXX
5. 2001	XXX	XXX	XXX								XXX	XXX
6. 2002	XXX	XXX	XXX	XXX							XXX	XXX
7. 2003	XXX	XXX	XXX	XXX							XXX	XXX
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000										XXX	XXX
2. 1998											XXX	XXX
3. 1999	XXX										XXX	XXX
4. 2000	XXX	XXX									XXX	XXX
5. 2001	XXX	XXX	XXX								XXX	XXX
6. 2002	XXX	XXX	XXX	XXX							XXX	XXX
7. 2003	XXX	XXX	XXX	XXX							XXX	XXX
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3R SECTION 1

PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
1. Prior	000											
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3R SECTION 2

PRODUCTS LIABILITY - CLAIMS MADE

1. Prior	000											
2. 1998												
3. 1999	XXX											
4. 2000	XXX	XXX										
5. 2001	XXX	XXX	XXX									
6. 2002	XXX	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3S

FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX						XXX	XXX
2. 2006	XXX	XXX	XXX	XXX	XXX						XXX	XXX
3. 2007	XXX	XXX	XXX	XXX	XXX				XXX		XXX	XXX

NONE

SCHEDULE P - PART 4A

HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4B

PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	2,547,962	1,740,206	1,921,425	1,542,152	1,922,461	2,149,479	2,183,810	3,342,581	2,744,881	3,083,253
2. 1998	974,178	723,673	543,650	450,833	412,981	437,806	426,033	559,481	439,823	476,389
3. 1999	XXX	1,408,706	674,106	508,337	473,373	481,460	521,644	666,993	533,097	563,482
4. 2000	XXX	XXX	1,376,319	609,918	536,739	572,511	562,471	844,900	648,121	678,767
5. 2001	XXX	XXX	XXX	1,687,210	908,469	759,655	704,388	878,752	809,363	853,396
6. 2002	XXX	XXX	XXX	XXX	2,162,056	1,172,186	977,303	1,082,692	850,271	1,029,947
7. 2003	XXX	XXX	XXX	XXX	XXX	2,062,701	1,450,264	1,458,452	1,028,939	1,054,915
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX	2,789,625	2,357,025	1,668,703	1,360,005
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,923,459	2,912,971	2,393,050
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,960,880	3,107,727
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,383,344

SCHEDULE P - PART 4C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX	XXX					
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

(INCLUDED IN PART 4B)

SCHEDULE P - PART 4D

WORKERS' COMPENSATION

1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4E

COMMERCIAL MULTIPLE PERIL

1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4F SECTION 1

MEDICAL MALPRACTICE - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4F - SECTION 2

MEDICAL MALPRACTICE - CLAIMS MADE

1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4G

SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4H - SECTION 1

OTHER LIABILITY - OCCURRENCE

1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4H - SECTION 2

OTHER LIABILITY - CLAIMS MADE

1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4I - SPECIAL PROPERTY

(FIRE ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior	XXX	XXX	XXX				XXX			
2. 2006	XXX	XXX	XXX				XXX	XXX		
3. 2007	XXX	XXX	XXX				XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4J

AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX				XXX			
2. 2006	XXX	XXX	XXX				XXX	XXX		
3. 2007	XXX	XXX	XXX				XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4K

FIDELITY/SURETY

1. Prior	XXX	XXX	XXX				XXX			
2. 2006	XXX	XXX	XXX				XXX	XXX		
3. 2007	XXX	XXX	XXX				XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4L

OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX				XXX			
2. 2006	XXX	XXX	XXX				XXX	XXX		
3. 2007	XXX	XXX	XXX				XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4M

INTERNATIONAL

1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4O - REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4P - REINSURANCE

NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4R - SECTION 1

PRODUCTS LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4R - SECTION 2

PRODUCTS LIABILITY - CLAIMS MADE

1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4S

FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX				XXX	XXX		
2. 2006	XXX	XXX	XXX				XXX	XXX	XXX	
3. 2007	XXX	XXX	XXX				XXX	XXX	XXX	XXX

NONE

SCHEDULE P - PART 5A

HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5B
PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior	174	192	145	138	121	92	103	125	141	1,176
2. 1998		10	18	36	51	76	95	113	144	165
3. 1999	XXX	2	14	22	40	60	72	96	131	143
4. 2000	XXX	XXX	4	13	25	40	62	84	122	151
5. 2001	XXX	XXX	XXX	3	8	31	45	63	104	140
6. 2002	XXX	XXX	XXX	XXX	4	20	30	51	85	128
7. 2003	XXX	XXX	XXX	XXX	XXX	3	13	20	43	83
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX	2	15	32	44
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	10	21
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	7
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior	6,131	5,887	5,673	5,471	5,257	5,176	5,120	4,973	4,804	4,711
2. 1998	392	616	669	653	617	577	562	521	481	453
3. 1999	XXX	396	606	665	661	641	627	591	531	503
4. 2000	XXX	XXX	442	661	713	751	762	726	640	599
5. 2001	XXX	XXX	XXX	346	614	759	832	844	742	695
6. 2002	XXX	XXX	XXX	XXX	360	690	810	843	796	746
7. 2003	XXX	XXX	XXX	XXX	XXX	469	740	874	879	839
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX	434	688	781	842
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX	429	628	736
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	354	639
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	328

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior	6,736	6,422	6,118	5,829	5,578	5,400	5,319	5,227	5,080	4,913
2. 1998	399	662	763	818	849	885	916	929	947	960
3. 1999	XXX	405	661	760	824	873	912	943	967	981
4. 2000	XXX	XXX	455	720	825	938	1,013	1,053	1,078	1,099
5. 2001	XXX	XXX	XXX	355	663	870	987	1,060	1,097	1,133
6. 2002	XXX	XXX	XXX	XXX	370	751	896	1,000	1,064	1,103
7. 2003	XXX	XXX	XXX	XXX	XXX	481	789	960	1,060	1,123
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX	446	744	901	1,020
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX	438	688	849
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	362	681
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	339

SCHEDULE P - PART 5C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX			(INCLUDED IN PART 5B)					
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX	XXX					
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX			(INCLUDED IN PART 5B)					
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX	XXX					
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX				(INCLUDED IN PART 5B)					
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX	XXX					
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5D

WORKERS' COMPENSATION

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5E

COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5F

MEDICAL MALPRACTICE - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5F

MEDICAL MALPRACTICE - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5H

OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5H

OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5R

PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5R

PRODUCTS LIABILITY - CLAIMS MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 6C

COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX					(NOT AVAILABLE)					
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX				(NOT AVAILABLE)					
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

SCHEDULE P - PART 6D

WORKERS' COMPENSATION

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX				XXX				
10. 2006	XXX	XXX	XXX				XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX								
7. 2003	XXX	XXX	XXX								
8. 2004	XXX	XXX	XXX								
9. 2005	XXX	XXX	XXX				XXX				
10. 2006	XXX	XXX	XXX				XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6E

COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	Current Year Premiums Earned
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX							
10. 2006	XXX	XXX	XXX	XXX				XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	Current Year Premiums Earned
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX							
10. 2006	XXX	XXX	XXX	XXX				XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6H

OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	Current Year Premiums Earned
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX							
10. 2006	XXX	XXX	XXX	XXX				XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007	Current Year Premiums Earned
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX							
10. 2006	XXX	XXX	XXX	XXX				XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6H

OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX			XXX				
10. 2006	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX			XXX				
10. 2006	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6M

INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX			XXX				
10. 2006	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX			XXX				
10. 2006	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6N - REINSURANCE

NONPROPORTIONAL ASSUMED PROPERTY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX							
10. 2006	XXX	XXX	XXX	XXX				XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX							
10. 2006	XXX	XXX	XXX	XXX				XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6O REINSURANCE

NONPROPORTIONAL ASSUMED LIABILITY

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX							
10. 2006	XXX	XXX	XXX	XXX				XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX							
10. 2006	XXX	XXX	XXX	XXX				XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6R

PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX			XXX				
10. 2006	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX			XXX				
10. 2006	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 6R

PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX			XXX				
10. 2006	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	
1. Prior											
2. 1998											
3. 1999	XXX										
4. 2000	XXX	XXX									
5. 2001	XXX	XXX	XXX								
6. 2002	XXX	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX							
9. 2005	XXX	XXX	XXX	XXX			XXX				
10. 2006	XXX	XXX	XXX	XXX			XXX	XXX			
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. TOTAL	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch. P-Part 1)											XXX

NONE

SCHEDULE P - PART 7A

PRIMARY LOSS SENSITIVE CONTRACTS

($000 omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners						
2. Private Passenger Auto Liability/Medical						
3. Commercial Auto/Truck Liability/Medical						
4. Workers' Compensation						
5. Commercial Multiple Peril						
6. Medical Malpractice - Occurrence						
7. Medical Malpractice - Claims - made						
8. Special Liability						
9. Other Liability - Occurrence						
10. Other Liabilities - Claims - made						
11. Special Property						
12. Auto Physical Damage						
13. Fidelity/Surety						
14. Other						
15. International						
16. Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence						
20. Products Liability - Claims - made						
21. Financial Guaranty/Mortgage Guaranty						
22. TOTALS						

NONE

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7A

PRIMARY LOSS SENSITIVE CONTRACTS

(Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B
REINSURANCE LOSS SENSITIVE CONTRACTS
($000 omitted)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners						
2. Private Passenger Auto Liability/Medical						
3. Commercial Auto/Truck Liability/Medical						
4. Workers' Compensation						
5. Commercial Multiple Peril						
6. Medical Malpractice - Occurrence						
7. Medical Malpractice - Claims - made						
8. Special Liability						
9. Other Liability - Occurrence						
10. Other Liabilities - Claims - made						
11. Special Property						
12. Auto Physical Damage						
13. Fidelity/Surety						
14. Other						
15. International						
16. Reinsurance-Nonproportional Assumed Property						
17. Reinsurance-Nonproportional Assumed Liability						
18. Reinsurance-Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence						
20. Products Liability - Claims - made						
21. Financial Guaranty/Mortgage Guaranty						
22. TOTALS						

NONE

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX	XXX						
7. 2003	XXX	XXX	XXX	XXX						
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B
REINSURANCE LOSS SENSITIVE CONTRACTS
(Continued)
SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1 1998	2 1999	3 2000	4 2001	5 2002	6 2003	7 2004	8 2005	9 2006	10 2007
1. Prior										
2. 1998										
3. 1999	XXX									
4. 2000	XXX	XXX								
5. 2001	XXX	XXX	XXX							
6. 2002	XXX	XXX	XXX							
7. 2003	XXX	XXX	XXX							
8. 2004	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2005	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2006	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2007	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

1. What is the extended loss and expense reserve - direct and assumed - for the following classes? An example of an extended loss and expense reserve is the actuarial reserve for the free - tail coverage arising upon death, disability or retirement in most medical malpractice policies. Such a liability is to be reported here even if it was not reported elsewhere in Schedule P, but otherwise reported as a liability item on Page 3. Show the full reserve amount, not just the change during the current year.

Years in which premiums were earned and losses were incurred	1 Medical Malpractice	2 Other Liability	3 Products Liability
1.01 Prior			
1.02 1998			
1.03 1999			
1.04 2000			
1.05 2001			
1.06 2002			
1.07 2003			
1.08 2004			
1.09 2005			
1.10 2006			
1.11 2007			
1.12 Totals			

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as "Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? Yes[X] No[ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? Yes[X] No[ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on page 10? Yes[X] No[ ]
If Yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33.
Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.
Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for: (in thousands of dollars)

5.1 Fidelity $ 0
5.2 Surety $ 0

6. Claim count information is reported per claim or per claimant (Indicate which).

6.1 per claim ✓
6.2 per claimant

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? Yes[ ] No[X]

7.2 An extended statement may be attached.
Considerable variability as well as volatility from one year to the next in the forecasting of estimated ultimate costs of long-term claims in which medical benefits are unlimited is not only possible but probable. Recent changes to the cost environment have significantly increased the range of uncertainty around the Association's costs and liabilities. The Notes to Financial Statements included in this report provide additional information on reserving and the uncertainty in estimating the liability for losses. The Association's Statement of Actuarial Opinion also provides additional information on the Association's reserves.

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

ALLOCATED BY STATES AND TERRITORIES

1 States, Etc.	1a Is Insurer Licensed? (Yes or No)	Gross Premiums, Including Policy and Membership Fees Less Return Premiums and Premiums on Policies Not Taken 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premium Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama (AL)	No								
2. Alaska (AK)	No								
3. Arizona (AZ)	No								
4. Arkansas (AR)	No								
5. California (CA)	No								
6. Colorado (CO)	No								
7. Connecticut (CT)	No								
8. Delaware (DE)	No								
9. District of Columbia (DC)	No								
10. Florida (FL)	No								
11. Georgia (GA)	No								
12. Hawaii (HI)	No								
13. Idaho (ID)	No								
14. Illinois (IL)	No								
15. Indiana (IN)	No								
16. Iowa (IA)	No								
17. Kansas (KS)	No								
18. Kentucky (KY)	No								
19. Louisiana (LA)	No								
20. Maine (ME)	No								
21. Maryland (MD)	No								
22. Massachusetts (MA)	No								
23. Michigan (MI)	No								
24. Minnesota (MN)	No								
25. Mississippi (MS)	No								
26. Missouri (MO)	No								
27. Montana (MT)	No								
28. Nebraska (NE)	No								
29. Nevada (NV)	No								
30. New Hampshire (NH)	No								
31. New Jersey (NJ)	No								
32. New Mexico (NM)	No								
33. New York (NY)	No								
34. North Carolina (NC)	No								
35. North Dakota (ND)	No								
36. Ohio (OH)	No								
37. Oklahoma (OK)	No								
38. Oregon (OR)	No								
39. Pennsylvania (PA)	No								
40. Rhode Island (RI)	No								
41. South Carolina (SC)	No								
42. South Dakota (SD)	No								
43. Tennessee (TN)	No								
44. Texas (TX)	No								
45. Utah (UT)	No								
46. Vermont (VT)	No								
47. Virginia (VA)	No								
48. Washington (WA)	No								
49. West Virginia (WV)	No								
50. Wisconsin (WI)	No								
51. Wyoming (WY)	No								
52. American Samoa (AS)	No								
53. Guam (GU)	No								
54. Puerto Rico (PR)	No								
55. U.S. Virgin Islands (VI)	No								
56. Northern Mariana Islands (MP)	No								
57. Canada (CN)	No								
58. Aggregate other alien (OT)	XXX								
59. TOTALS	(a)								
DETAILS OF WRITE-INS									
5801.	XXX								
5802.	XXX								
5803.	XXX								
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX								
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX								

NONE

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

Explanation of basis of allocation of premiums by states, etc.:

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

	Direct Business only					
	1	2	3	4	5	6
States, Etc.	Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)						
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CN)						
58. Aggregate other alien (OT)						
59. TOTALS						

NONE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NONE

SCHEDULE Y (Continued)

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/(Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
				NONE								
9999999 Totals									X X X			

Schedule Y Part 2 Explanation:

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

	Response
The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.	
MARCH FILING	
1. Will an actuarial opinion be filed by March 1?	See Explanation
2. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	See Explanation
3. Will the Risk-based Capital Report be filed with the NAIC by March 1?	See Explanation
4. Will the Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	See Explanation
5. Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	See Explanation
APRIL FILING	
6. Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	See Explanation
7. Will Management's Discussion and Analysis be filed by April 1?	See Explanation
8. Will the Supplemental Investment Risk Interrogatories be filed by April 1?	See Explanation
MAY FILING	
9. Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	See Explanation
JUNE FILING	
10. Will an audited financial report be filed by June 1?	See Explanation
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 it is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	
MARCH FILING	
11. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	No
12. Will the Financial Guaranty Insurance Exhibit be filed by March 1?	No
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	No
14. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed by March 1?	No
15. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	No
16. Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	No
17. Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	No
18. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	No
19. Will an Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	No
APRIL FILING	
20. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	No
21. Will the Long-term Care Experience Reporting Form be filed with the state of domicile and the NAIC by April 1?	No
22. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	No

Explanations:

1. Since the Association has a fiscal year end of June 30, it will be filed on or before October 15, 2007
3. Not applicable
4. Not applicable
5. Not applicable
6. Not applicable
7. Not applicable
8. Not applicable
9. Not applicable
10. Since the Association has a fiscal year ended June 30, it will be filed on or before December 31, 2007

Bar Codes:

Schedule SIS

00000200742000000 (NAIC code not entered) 2007 Document Code: 420

Financial Guaranty Insurance Exhibit

00000200724000000 (NAIC code not entered) 2007 Document Code: 240

Medicare Supplement Insurance Experience Exhibit

00000200736000000 (NAIC code not entered) 2007 Document Code: 360

Supplement A to Schedule T

00000200745000000 (NAIC code not entered) 2007 Document Code: 450

Trusteed Surplus Statement

00000200749000000 (NAIC code not entered) 2007 Document Code: 490

Premiums Attributed to Protected Cells Exhibit

00000200738500000 (NAIC code not entered) 2007 Document Code: 385

Reinsurance Summary Supplemental Filing

00000200740100000 (NAIC code not entered) 2007 Document Code: 401

Medicare Part D Coverage Supplement

00000200736500000 (NAIC code not entered) 2007 Document Code: 365

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES (continued)

Actuarial Opinion Summary (AOS)

00000200744100010 (NAIC code not entered) 2007 Document Code: 441

Credit Insurance Exhibit

00000200723000000 (NAIC code not entered) 2007 Document Code: 230

LTC Experience Reporting Form C

00000200733000000 (NAIC code not entered) 2007 Document Code: 330

Accident and Health Policy Experience Exhibit

00000200721000000 (NAIC code not entered) 2007 Document Code: 210

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - PART 1

Showing all Real Estate OWNED June 30 of Current Year

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16
		3	4												
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amounts Received During Year	Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE															
9999999 Totals															

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Year

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								
9999999 Totals								

SCHEDULE A - PART 3

Showing all Real Estate SOLD during the Year, 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
	2	3													
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Amounts Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE															
9999999 Totals															

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED June 30 of Current Year

1	2	Location		5	6	7	8	9	10	11	12
		3	4								
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
9999999 GRAND TOTAL											X X X

N O N E

General Interrogatory:
1. Mortgages in good standing $.....0 unpaid taxes $.....0 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Loan Number	City	State	Loan Type	Date Acquired	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/ Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
					NONE							
9999999 Totals												

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED June 30 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	13	14	15	16	17	18	19
			4	5														
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Additional Investment During Year Actual Cost	Fair Value	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Investment Income	Commitment for Additional Investment	Percentage Of Ownership
Joint Venture - Common Stock - Unaffiliated																		
	HarbourVest Partners VIII - Buyout Fund L.P.		Boston	MA	HarbourVest Partners. LLc	000000	06/19/2007	3	6,060,269		6,060,269		6,060,269				46,725,000	2
	HarbourVest Partners VIII - Mezzanine Fund L.P.		Boston	MA	HarbourVest Partners, LLC	000000	06/19/2007	2	288,733		288,733		288,733				6,720,000	1
	HarbourVest Partners VIII - Venture Fund L.P.		Boston	MA	HarbourVest Partners, LLC	000000	06/19/2007	1	537,080		537,080		537,080				9,975,000	1
1599999 Subtotal - Joint Venture - Common Stock - Unaffiliated									6,886,082		6,886,082		6,886,082				63,420,000	XXX
3799999 Total - Unaffiliated									6,886,082		6,886,082		6,886,082				63,420,000	XXX
3899999 Total - Affiliated																		XXX
3999999 Totals									6,886,082		6,886,082		6,886,082				63,420,000	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
NONE														
3999999 Totals														

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
U.S. Governments - Issuer Obligations																					
31331XH47	FEDERAL FARM CRED BANKS				1	10,650,951	99.8410	10,638,048	10,655,000	10,650,977		26			5.250	5.339	FA	7,769		06/22/2007	08/03/2009
3133MTQB7	FEDERAL HOME LOAN BANK				1	3,652,813	99.3170	3,615,150	3,640,000	3,641,285		(3,366)			3.500	3.433	MN	16,279	127,400	12/04/2003	11/15/2007
3133XDBY6	FEDERAL HOME LOAN BANKS				1	1,529,287	98.9260	1,528,411	1,545,000	1,532,301		3,014			4.375	5.122	AO	16,523	33,797	03/09/2007	10/03/2008
3133XFJX5	FEDERAL HOME LOAN BANKS				1	1,588,995	99.8370	1,597,395	1,600,000	1,594,417		5,421			5.125	5.583	JD	4,100	91,111	07/11/2006	06/13/2008
3133XJEA2	FEDERAL HOME LOAN BANKS				1	3,219,356	99.9250	3,217,595	3,220,000	3,219,510		154			5.400	5.484	JJ	86,457		12/19/2006	01/02/2009
3133XJTC2	FEDERAL HOME LOAN BANKS				1	25,053,500	99.8440	24,961,000	25,000,000	25,047,238		(6,262)			5.125	5.062	FA	530,295		04/12/2007	02/02/2009
3133XKVD4	FEDERAL HOME LOAN BANKS				1	16,200,000	99.9560	16,192,791	16,200,000	16,200,000					5.500	5.576	MN	99,000		05/10/2007	05/21/2009
3133XKXD2	FEDERAL HOME LOAN BANKS				1	2,640,421	99.1660	2,632,852	2,655,000	2,640,886		465			4.875	5.141	MN	15,460		05/24/2007	05/14/2010
3133XLJP9	FEDERAL HOME LOAN BANKS				1	7,061,891	100.6850	7,093,272	7,045,000	7,061,859		(33)			5.500	5.533	FA	9,687		06/25/2007	08/13/2014
3128X5K64	FEDERAL HOME LOAN MTG CORP				1	11,346,117	99.9720	11,346,765	11,350,000	11,346,535		418			5.170	5.421	MON	8,150	149,959	04/02/2007	03/26/2008
3128X5S33	FEDERAL HOME LOAN MTG CORP				1	2,710,537	99.5370	2,702,430	2,715,000	2,711,296		759			4.875	5.056	MS	40,075		03/29/2007	09/12/2008
3134A4DY7	FEDERAL HOME LOAN MTG CORP				1	1,357,016	101.3360	1,347,765	1,330,000	1,353,183		(3,833)			5.625	5.168	MS	22,028	37,406	10/24/2006	03/15/2011
3137EAAB5	FEDERAL HOME LOAN MTG CORP				1	570,418	99.6340	562,932	565,000	570,232		(187)			5.125	4.914	AO	5,872		05/07/2007	04/18/2011
31359MF65	FEDERAL NATIONAL MTG ASSN				1	3,720,849	99.6250	3,730,956	3,745,000	3,737,546		12,261			4.750	5.165	FA	74,120	177,888	02/16/2006	02/01/2008
690353NL7	OVERSEAS PRIVATE INV CORP				1	15,000,000	96.7510	14,512,650	15,000,000	15,000,000					5.142	5.242	MJSD	34,280	771,300	12/02/2005	12/15/2023
690353MG9	OVERSEAS PVT INVT CORP 1998-703A				1	5,000,000	112.8180	5,640,900	5,000,000	5,000,000					3.750	3.785	MN	298,958		12/18/2003	05/27/2008
83162CQG1	SMALL BUS ADMIN PART CERT 2006-20E				1	8,186,536	100.8900	8,259,429	8,186,536	8,186,536					5.870	5.956	MN	80,092	468,680	05/09/2006	05/01/2026
83162CQR7	SMALL BUS ADMIN SER 2006-20K CL 1				1	11,597,459	97.6230	11,321,764	11,597,459	11,597,459					5.360	5.432	MN	103,604	287,617	11/07/2006	11/01/2026
83162CKM4	SMALL BUSINESS ADMIN DB 00-20A			1	1	1,547,196	104.3750	1,614,886	1,547,196	1,547,196					7.590	7.734	JJ	58,716	126,494	01/07/2000	01/01/2020
83162CKQ5	SMALL BUSINESS ADMIN DB 00-20C			1	1	1,011,890	104.5270	1,057,699	1,011,890	1,011,890					7.625	7.770	MS	25,719	81,441	03/07/2000	03/01/2020
83162CLG6	SMALL BUSINESS ADMIN DB 01-20B6			1	1	2,674,054	102.3130	2,730,178	2,668,457	2,668,457					6.440	6.544	FA	71,604	180,782	08/27/2003	02/01/2021
83162CLT8	SMALL BUSINESS ADMIN DB 01-20I			1	1	3,238,232	101.1880	3,076,715	3,040,593	3,040,593					5.500	5.576	MS	55,744	200,520	11/25/2002	09/01/2021
83162CFB4	SMALL BUSINESS ADMIN DB 94-20A			1	1	1,381,142	101.3130	1,297,127	1,280,317	1,280,317					6.500	6.606	JJ	41,610	83,220	01/24/2003	01/01/2014
83162CFC2	SMALL BUSINESS ADMIN DB 94-20B			1	1	1,044,869	101.4060	982,211	968,592	968,592					6.550	6.657	FA	26,435	63,443	01/24/2003	02/01/2014
83162CKG7	SMALL BUSINESS ADMIN DB 99-20J			1	1	1,681,020	103.5780	1,741,172	1,681,020	1,681,020					7.199	7.329	AO	30,254	126,929	10/05/1999	10/01/2019
83162CKJ1	SMALL BUSINESS ADMIN DB 99-20K			1	1	1,401,616	103.0810	1,444,795	1,401,616	1,401,616					7.060	7.185	MN	16,492	105,126	11/09/1999	11/01/2019
83162CPD9	SMALL BUSINESS ADMIN GTD DEV PTC				1	2,721,973	95.5320	2,600,364	2,721,973	2,721,973					4.880	4.940	MN	22,139	139,933	11/09/2004	11/01/2024
880591DZ2	TENNESSEE VALLEY AUTHORITY				1	1,518,447	94.7670	1,502,055	1,585,000	1,518,687		240			5.375	5.709	AO	21,298	85,194	08/17/2006	04/01/2056
912810PS1	US TREAS INFL INDEX BONDS				1	6,726,674	98.3800	6,670,172	6,780,000	6,901,545	174,043	828			2.375	2.435	JJ	76,135		01/23/2007	01/15/2027
912828FB1	US TREAS INFL INDEX NOTES				1	7,505,599	102.9480	7,584,143	7,367,000	7,624,137	110,800	7,738			2.375	2.565	AO	38,330	89,438	11/03/2006	04/15/2011
912810FS2	US TREAS INFLATION INDEX BONDS				1	11,995,528	94.2840	11,370,608	12,060,000	12,545,343	315,128	590			2.000	2.017	JJ	115,874	239,329	01/24/2006	01/15/2026
912828EA4	US TREAS INFLATION INDEX NOTES				1	2,346,075	100.3720	2,358,747	2,350,000	2,479,591	62,651	1,992			1.875	1.985	JJ	21,600	45,716	10/13/2005	07/15/2015
912828ET3	US TREAS INFLATION INDEX NOTES				1	5,258,175	98.8300	5,386,208	5,450,000	5,504,342	142,409	17,841			2.000	2.423	JJ	52,364	110,828	04/12/2006	01/15/2016
912828FL9	US TREAS INFLATION INDEX NOTES				1	8,150,746	101.1570	8,122,916	8,030,000	8,266,275	118,924	(3,396)			2.500	2.441	JJ	94,782	100,232	10/12/2006	07/15/2016
912810EC8	US TREASURY BONDS				1	8,857,080	132.2500	8,966,550	6,780,000	8,850,272		(6,809)			8.875	5.390	FA	226,062		06/12/2007	02/15/2019
912810EH7	US TREASURY BONDS				1	12,243,353	125.8360	11,778,240	9,360,000	12,211,793		(31,560)			7.875	4.860	FA	276,922		05/11/2007	02/15/2021
912810EM6	US TREASURY BONDS				1	10,140,851	121.0550	9,714,640	8,025,000	10,114,448		(26,402)			7.250	4.866	FA	218,581		03/21/2007	08/15/2022
912810EQ7	US TREASURY BONDS				1	4,305,240	111.0390	4,058,479	3,655,000	4,276,246		(20,427)			6.250	4.788	FA	85,822	160,313	11/08/2006	08/15/2023
912810EZ7	US TREASURY BONDS				1	2,699,949	117.1410	2,571,236	2,195,000	2,690,626		(9,323)			6.625	4.890	FA	54,632	72,709	11/17/2006	02/15/2027
912810FA1	US TREASURY BONDS				1	3,628,325	114.3130	3,692,294	3,230,000	3,616,239		(10,434)			6.375	5.467	FA	77,359	205,913	05/03/2006	08/15/2027
912810FE3	US TREASURY BONDS				1	1,412,885	103.7420	1,343,461	1,295,000	1,410,939		(1,946)			5.500	4.878	FA	26,759	35,613	11/17/2006	08/15/2028
912810FH6	US TREASURY BONDS				1	16,666,404	151.7290	17,262,247	11,377,000	16,178,579		(176,661)			4.329	1.965	AO	103,974	545,198	07/26/2005	04/15/2029
912810FR4	US TREASURY BONDS				1	7,929,794	105.3890	8,462,746	8,030,000	7,941,255		4,006			2.375	2.468	JJ	87,981	204,180	07/27/2004	01/15/2025
912810FT0	US TREASURY BONDS				1	13,385,965	90.5470	13,018,833	14,378,000	13,387,813		1,847			4.500	5.018	FA	243,076		06/25/2007	02/15/2036
912810PT9	US TREASURY BONDS				1	62,868,178	94.2890	59,574,682	63,183,000	62,868,764		586			4.750	4.840	FA	1,127,520		06/20/2007	02/15/2037
912828AH3	US TREASURY NOTES				1	41,403,359	99.8050	41,917,974	42,000,000	41,944,746		332,143			3.250	4.361	FA	512,818	1,020,618	03/14/2007	08/15/2007
912828AN0	US TREASURY NOTES				1	27,665,313	99.2970	27,803,132	28,000,000	27,801,546		136,234			3.000	5.000	MN	107,283	420,000	03/28/2007	11/15/2007
912828BK5	US TREASURY NOTES				1	48,900,391	97.8440	48,921,900	50,000,000	48,907,557		7,166			3.125	5.074	MS	458,560		06/28/2007	09/15/2008
912828CE8	US TREASURY NOTES				1	24,221,680	97.0000	24,250,000	25,000,000	24,225,065		3,385			3.125	5.016	AO	164,361		06/28/2007	04/15/2009
912828DK3	US TREASURY NOTES				1	60,771,328	98.9920	61,375,164	62,000,000	61,506,197		657,304			3.375	4.737	FA	799,464	1,333,125	09/01/2006	02/15/2008
912828EE6	US TREASURY NOTES				1	5,560,792	94.8830	5,479,482	5,775,000	5,569,800		9,008			4.250	4.840	FA	92,209	122,719	01/31/2007	08/15/2015
912828EF3	US TREASURY NOTES				1	59,695,898	99.8520	59,910,960	60,000,000	59,903,036		207,137			4.000	5.045	FA	802,174	500,000	03/29/2007	08/31/2007
912828FF2	US TREASURY NOTES				1	20,531	100.5630	20,113	20,000	20,522		(10)			5.125	4.818	MN	131	513	04/17/2007	05/15/2016
912828FK1	US TREASURY NOTES				1	629,902	100.7580	634,774	630,000	629,919		18			5.125	5.194	JD	16,231	16,144	07/07/2006	06/30/2011
912828FM7	US TREASURY NOTES				1	35,412,119	99.9690	35,378,958	35,390,000	35,402,277		(9,842)			5.000	5.028	JJ	806,582	973,507	12/07/2006	07/31/2008
912828FN5	US TREASURY NOTES				1	6,625,599	99.8590	6,520,819	6,530,000	6,619,968		(5,632)			4.875	4.553	JJ	132,787		03/21/2007	07/31/2011
912828FV7	US TREASURY NOTES				1	39,578,487	99.8590	39,504,379	39,560,000	39,572,516		(5,971)			4.875	4.909	AO	324,919	964,275	10/19/2006	10/31/2008
912828FW5	US TREASURY NOTES				1	75,469,427	98.8360	74,710,057	75,590,000	75,482,694		13,267			4.625	4.716	AO	589,006	1,748,019	04/12/2007	10/31/2011
912828GA2	US TREASURY NOTES				1	19,474,125	98.2970	19,197,385	19,530,000	19,479,552		5,427			4.500	4.617	MN	74,438	439,425	12/21/2006	11/30/2011
912828GC8	US TREASURY NOTES				1	86,045,043	98.7580	85,069,969	86,140,000	86,039,564		(5,479)			4.625	4.708	JD	2,036,345		05/23/2007	12/31/2011
912828GF1	US TREASURY NOTES				1	24,744,141	99.2500	24,812,500	25,000,000	24,744,555		415			4.750	5.065	JJ	495,338		06/28/2007	01/31/2012
912828GG9	US TREASURY NOTES				1	53,368,413	99.6330	53,428,089	53,625,000	53,368,280		(133)			4.750	5.008	FA	956,954		06/28/2007	02/15/2010

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identi-fication	Description	3 *	4 FOREIGN	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 How Paid	19 Admitted Amount Due and Accrued	20 Gross Amount Received During Year	21 Acquired	22 Maturity
912828GH7	US TREASURY NOTES				1	1,968,041	96.8440	1,907,823	1,970,000	1,968,067		26			4.625	4.692	FA	34,230		05/04/2007	02/15/2017
912828GM6	US TREASURY NOTES				1	73,440,506	98.1720	73,452,216	74,820,000	73,458,759		18,253			4.500	4.995	MS	851,078		06/06/2007	03/31/2012
912828GQ7	US TREASURY NOTES				1	27,117,509	98.1410	26,723,685	27,230,000	27,119,978		2,469			4.500	4.647	AO	206,445		05/23/2007	04/30/2012
912828GS3	US TREASURY NOTES				1	23,839,844	95.8750	23,968,750	25,000,000	23,840,578		734			4.500	5.169	MN	143,682		06/28/2007	05/15/2017
912828GU8	US TREASURY NOTES				1	8,471,725	99.2190	8,493,129	8,560,000	8,471,982		257			4.750	5.051	MN	34,439		06/25/2007	05/31/2012
912820EM5	US TREASURY STRIPS				1	2,945,656	88.0900	2,955,420	3,355,000	2,957,562		11,906				4.905	Feb	12,392		05/31/2007	02/15/2010
912833KB5	US TREASURY STRIPS				1	1,966,783	73.1020	1,981,067	2,710,000	1,970,033		3,251				5.124	Nov	3,492		06/19/2007	11/15/2013
912833KC3	US TREASURY STRIPS				1	15,643,916	71.1350	15,500,338	21,790,000	15,734,014		90,097				4.852	May	105,226		06/19/2007	05/15/2014
0199999 Subtotal - U.S. Governments - Issuer Obligations						1,100,407,934	XXX	1,094,803,592	1,102,725,649	1,102,538,575	923,955	1,228,977			XXX	XXX	XXX	14,511,117	12,686,054	XXX	XXX
U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities																					
02R050671	FHLMC 30 YR TBA				1	8,031,836	93.7190	7,966,098	8,500,000	8,031,836						0.218	MAT			06/05/2007	06/01/2033
02R050473	FHLMC GOLD 15 YR TBA				1	8,926,875	96.6250	8,889,500	9,200,000	8,926,875						0.249	MAT			06/05/2007	07/15/2019
02R052677	FHLMC GOLD 30 YR TBA				1	595,135	96.4380	593,021	614,928	595,135						0.113	MAT			06/25/2007	07/01/2036
02R060688	FHLMC GOLD 30 YR TBA				1	7,218,524	98.9690	7,214,826	7,290,000	7,218,524						0.038	MAT			06/19/2007	08/15/2033
02R062676	FHLMC GOLD TBA POOL #9999999				1	8,027,163	101.0310	8,042,084	7,960,000	8,027,163						(0.032)	MAT			06/08/2007	07/15/2033
01F052474	FNMA 15 YR TBA				1	67,009,438	98.5000	66,684,500	67,700,000	67,009,438						0.093	MAT			06/07/2007	07/01/2018
01F060477	FNMA 15 YR TBA				1	1,813,219	100.4380	1,807,875	1,800,000	1,813,219						(0.032)	MAT			06/05/2007	06/01/2030
01F050676	FNMA 30 YR TBA				1	250,349,877	93.6880	248,252,201	264,979,000	250,349,877						0.203	MAT			06/20/2007	06/01/2035
01F050684	FNMA 30 YR TBA				1	162,815,859	93.6560	163,055,444	174,100,000	162,815,859						0.239	MAT			06/29/2007	08/01/2035
01F052672	FNMA 30 YR TBA				1	23,045,284	96.4380	22,881,339	23,726,599	23,045,284						0.108	MAT			06/20/2007	07/15/2034
01F052680	FNMA 30 YR TBA				1	8,662,773	96.3750	8,673,750	9,000,000	8,662,773						0.136	MAT			06/29/2007	07/01/2035
01F060675	FNMA 30 YR TBA				1	22,649,408	98.9060	22,595,121	22,845,000	22,649,408						0.032	MAT			06/08/2007	07/15/2034
01F062671	FNMA 30 YR TBA				1	77,222,973	100.9380	76,914,375	76,200,000	77,222,973						(0.046)	MAT			06/05/2007	07/15/2036
01F060683	FNMA 30 YR TBA POOL				1	3,950,000	98.8440	3,953,752	4,000,000	3,950,000						0.046	MAT			06/29/2007	08/01/2034
01N060676	GNMA I 30 YR TBA				1	68,187,172	99.4690	67,837,722	68,200,000	68,187,172						0.001	MAT			06/06/2007	07/15/2028
01N062672	GNMA I 30 YR TBA				1	12,541,547	101.5630	12,492,188	12,300,000	12,541,547						(0.092)	MAT			06/06/2007	07/15/2028
36202D7L9	GNMA II POOL #003599M				1	713,008	101.9030	709,182	695,935	713,077		69			6.500	5.997	MON	3,770	7,539	04/17/2007	08/20/2034
36202EAZ2	GNMA II POOL #003624M				1	10,673,496	97.0640	10,793,584	11,120,034	10,661,409		(12,087)			5.500	6.524	MON	50,967	560,635	07/18/2006	10/20/2034
36202EFP9	GNMA II POOL #003774M				1	3,652,419	97.0080	3,596,517	3,707,452	3,652,858		439			5.500	5.943	MON	16,992	152,932	09/18/2006	10/20/2035
36202DQC8	GNMA II POOL 003151				1	547,334	103.9430	540,938	520,418	560,140		(1,728)			7.000	3.512	MON	3,036	36,429	06/10/2003	10/20/2031
36202DSS1	GNMA II POOL 003229				1	250,968	103.9640	248,344	238,875	256,063		(641)			7.000	3.315	MON	1,393	16,721	06/04/2003	04/20/2032
36202DS51	GNMA II POOL 003240				1	233,530	103.9640	231,088	222,277	239,118		(611)			7.000	3.126	MON	1,297	15,559	06/04/2003	05/20/2032
36225BG93	GNMA PLATINUM POOL 781124X				1	133,519	104.2480	131,273	125,924	133,487		(482)			7.000	4.756	MON	735	8,815	03/18/2005	12/15/2029
36225BPM4	GNMA PLATINUM POOL 781328X				1	2,640,530	104.2380	2,595,879	2,490,332	2,645,485		(9,203)			7.000	4.692	MON	14,527	172,720	03/18/2005	09/15/2031
36225BTE8	GNMA PLATINUM POOL 781449X				1	413,315	104.1960	406,161	389,805	415,616		(1,378)			7.000	4.551	MON	2,274	27,286	03/18/2005	05/15/2032
36225BT24	GNMA PLATINUM POOL 781469X				1	122,165	104.2170	120,074	115,216	122,618		(362)			7.000	4.513	MON	672	8,065	03/18/2005	04/15/2032
36225BV88	GNMA PLATINUM POOL 781539X				1	120,983	104.1960	118,889	114,101	121,731		(326)			7.000	4.529	MON	666	7,987	03/18/2005	07/15/2032
36225BW61	GNMA PLATINUM POOL 781569X				1	241,367	104.2030	237,205	227,638	241,803		(1,076)			7.000	4.598	MON	1,328	15,935	03/18/2005	10/15/2032
36225BYA0	GNMA PLATINUM POOL 781605X				1	335,634	104.2030	329,846	316,542	337,872		(1,273)			7.000	4.510	MON	1,847	22,158	03/18/2005	08/15/2032
36225BYK8	GNMA PLATINUM POOL 781614X				1	557,671	104.9850	552,168	525,950	556,453		(3,817)			7.000	4.872	MON	3,068	36,816	03/18/2005	06/15/2033
36225BYS1	GNMA PLATINUM POOL 781621X				1	149,727	104.2050	147,149	141,211	151,342		(207)			7.000	4.354	MON	824	9,885	03/18/2005	03/15/2033
36241KCW6	GNMA PLATINUM POOL 781885X				1	3,302,067	94.7240	3,228,228	3,408,036	3,302,075		(22)			5.000	5.760	MON	14,200	169,375	11/17/2005	03/15/2035
36241KE79	GNMA PLATINUM POOL 781958X				1	824,201	94.7000	791,902	836,221	824,624		163			5.000	5.397	MON	3,484	41,779	11/17/2005	07/15/2035
36216UVE4	GNMA POOL 175313				1	142,860	104.2470	152,844	146,617	145,676		114			7.000	7.577	MON	855	10,263	06/20/2000	11/15/2028
36203T6Y6	GNMA POOL 359187				1	85,596	104.2470	91,578	87,847	87,222		44			7.000	7.616	MON	512	6,149	06/20/2000	06/15/2028
36207JTY9	GNMA POOL 433567				1	2,326	104.7870	2,450	2,339	2,333					7.500	7.893	MON	15	175	06/15/2000	01/15/2028
36207KQV5	GNMA POOL 434368X				1	247,090	104.2480	242,934	233,035	243,546		(1,805)			7.000	5.335	MON	1,359	16,312	03/18/2005	05/15/2029
36208CHB6	GNMA POOL 446726				1	36,451	104.2470	38,998	37,409	36,928		26			7.000	7.932	MON	218	2,619	06/20/2000	09/15/2028
36208DUJ2	GNMA POOL 447985				1	20,572	104.2470	22,010	21,113	20,877		20			7.000	7.840	MON	123	1,478	06/20/2000	06/15/2028
36208G4Y1	GNMA POOL 450939				1	6,111	104.2470	6,538	6,272	6,210		3			7.000	7.767	MON	37	439	06/20/2000	07/15/2028
36208QTA4	GNMA POOL 457845				1	19,214	104.2470	20,557	19,720	19,481		1			7.000	7.890	MON	115	1,380	06/20/2000	12/15/2028
36208TPZ7	GNMA POOL 460440				1	51,835	104.7870	54,602	52,108	52,066		7			7.500	7.810	MON	326	3,908	06/15/2000	07/15/2028
36208T4P2	GNMA POOL 460830X				1	177,964	104.2470	174,969	167,841	177,430		(909)			7.000	4.848	MON	979	11,749	03/18/2005	05/15/2028
36208T6S4	GNMA POOL 460881				1	30,398	104.2470	32,523	31,198	30,893		18			7.000	7.762	MON	182	2,184	06/20/2000	07/15/2028
36208UAM9	GNMA POOL 460912				1	4,262	104.2470	4,560	4,374	4,323		2			7.000	7.865	MON	26	306	06/20/2000	09/15/2028
36208UK63	GNMA POOL 461217				1	4,236	104.2470	4,532	4,347	4,306		1			7.000	7.752	MON	25	304	06/20/2000	01/15/2028
36208VF91	GNMA POOL 461992				1	33,565	104.2470	35,911	34,448	34,145		28			7.000	7.708	MON	201	2,411	06/15/2000	06/15/2028
36208V5C5	GNMA POOL 462643X				1	147,794	104.2470	145,307	139,387	147,211		(774)			7.000	4.889	MON	813	9,757	03/18/2005	07/15/2028
36208V6E0	GNMA POOL 462669				1	18,267	104.2470	19,544	18,748	18,543		8			7.000	7.827	MON	109	1,312	06/20/2000	04/15/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
36208WAW3	GNMA POOL 462721				1	26,324	104.2470	28,164	27,017	26,724		8			7.000	7.821	MON	158	1,891	06/20/2000	07/15/2028
36208XB83	GNMA POOL 463663				1	42,226	104.2470	45,177	43,336	42,942		27			7.000	7.725	MON	253	3,034	06/20/2000	03/15/2028
36209BS90	GNMA POOL 466844				1	29,440	104.7870	31,011	29,594	29,516		5			7.500	7.916	MON	185	2,220	06/15/2000	06/15/2028
36209CVQ6	GNMA POOL 467823				1	102,326	104.7870	107,788	102,864	102,734		16			7.500	7.836	MON	643	7,715	06/15/2000	06/15/2028
36209EDZ2	GNMA POOL 469120				1	8,603	104.7870	9,062	8,648	8,603		3			7.500	8.068	MON	54	649	06/15/2000	02/15/2028
36209EV25	GNMA POOL 469633				1	14,793	104.7870	15,582	14,870	14,829		2			7.500	7.925	MON	93	1,115	06/15/2000	10/15/2028
36209GYU5	GNMA POOL 471523				1	58,608	104.7870	61,737	58,916	58,781		11			7.500	7.896	MON	368	4,419	06/15/2000	08/15/2028
36209G2C0	GNMA POOL 471571				1	20,907	104.2470	22,368	21,457	21,196		13			7.000	7.892	MON	125	1,502	06/20/2000	08/15/2028
36209KT99	GNMA POOL 474076				1	24,677	104.7870	25,994	24,807	24,750		2			7.500	7.896	MON	155	1,861	06/15/2000	04/15/2028
36209KWT1	GNMA POOL 474158				1	1,040	104.7870	1,096	1,046	1,042					7.500	7.957	MON	7	78	06/15/2000	04/15/2028
36209LX84	GNMA POOL 475103				1	1,687	104.2470	1,805	1,731	1,709		(2)			7.000	7.939	MON	10	121	06/20/2000	08/15/2028
36209NER9	GNMA POOL 476344				1	20,992	104.7870	22,113	21,103	21,032		1			7.500	7.959	MON	132	1,583	06/15/2000	06/15/2028
36209N5Z1	GNMA POOL 477064				1	2,591	104.2470	2,772	2,659	2,624		2			7.000	7.952	MON	16	186	06/20/2000	12/15/2028
36209TXG9	GNMA POOL 481379				1	8,151	104.2470	8,721	8,366	8,228		6			7.000	8.130	MON	49	586	06/20/2000	11/15/2028
36209T5D7	GNMA POOL 481544				1	2,808	104.2470	3,004	2,882	2,856		1			7.000	7.731	MON	17	202	06/20/2000	09/15/2028
36209USP2	GNMA POOL 482126				1	39,961	104.7870	42,095	40,172	40,068		8			7.500	7.912	MON	251	3,013	06/15/2000	08/15/2028
36209VJ39	GNMA POOL 482782				1	178,703	102.1600	191,345	187,300	182,961		278			6.500	7.756	MON	1,015	12,174	06/20/2000	10/15/2028
36209VU36	GNMA POOL 483102				1	16,550	104.2470	17,707	16,985	16,874		9			7.000	7.587	MON	99	1,189	06/20/2000	08/15/2028
36209VV50	GNMA POOL 483136				1	3,592	104.7870	3,784	3,611	3,605					7.500	7.870	MON	23	271	06/15/2000	09/15/2028
36209W6U1	GNMA POOL 484283				1	14,122	104.7870	14,876	14,197	14,176		3			7.500	7.848	MON	89	1,065	06/15/2000	09/15/2028
36209XX70	GNMA POOL 485002				1	16,654	104.2470	17,818	17,092	16,848		(40)			7.000	8.009	MON	100	1,196	06/20/2000	10/15/2028
36209YF52	GNMA POOL 485388X				1	307,194	104.1930	301,868	289,720	305,680		(1,591)			7.000	4.963	MON	1,690	20,280	03/18/2005	04/15/2031
36209YF78	GNMA POOL 485390X				1	248,143	104.1930	243,841	234,029	243,992		(319)			7.000	5.454	MON	1,365	16,382	03/18/2005	04/15/2031
36209YL89	GNMA POOL 485551X				1	28,480	104.1930	27,986	26,860	28,013		(227)			7.000	5.440	MON	157	1,880	03/18/2005	05/15/2031
36209YRJ9	GNMA POOL 485689X				1	166,721	104.1930	163,830	157,237	166,830		(744)			7.000	4.740	MON	917	11,007	03/18/2005	08/15/2031
36209YX45	GNMA POOL 485899X				1	147,312	104.1930	144,758	138,933	146,040		(816)			7.000	5.120	MON	810	9,725	03/18/2005	09/15/2031
36210AMT1	GNMA POOL 486470				1	95,082	102.1600	101,771	99,620	97,264		2			6.500	7.780	MON	540	6,475	06/19/2000	08/15/2028
36210ENP0	GNMA POOL 490098				1	35,123	104.2470	37,577	36,046	35,529		49			7.000	8.015	MON	210	2,523	06/20/2000	12/15/2028
36210E6N4	GNMA POOL 490577				1	46,969	104.2470	50,251	48,204	47,748		27			7.000	7.744	MON	281	3,374	06/20/2000	09/15/2028
36210FM37	GNMA POOL 490978				1	4,684	104.7870	4,934	4,709	4,694		1			7.500	7.947	MON	29	353	06/15/2000	12/15/2028
36210FNP7	GNMA POOL 490998				1	15,529	104.2470	16,614	15,938	15,727		8			7.000	7.953	MON	93	1,116	06/20/2000	12/15/2028
36210GR22	GNMA POOL 492005				1	16,975	104.7870	17,882	17,065	17,026		(2)			7.500	7.895	MON	107	1,280	06/15/2000	11/15/2028
36210JM39	GNMA POOL 493678				1	24,400	104.2470	26,105	25,042	24,779		19			7.000	7.801	MON	146	1,753	06/20/2000	12/15/2028
36210LX57	GNMA POOL 495800				1	2,647	104.2470	2,832	2,716	2,686		(2)			7.000	7.835	MON	16	190	06/20/2000	12/15/2028
36211B2Q6	GNMA POOL 508483X				1	12,362	104.1930	12,148	11,659	12,360		(98)			7.000	4.772	MON	68	816	03/18/2005	05/15/2031
36212M6G9	GNMA POOL 528371X				1	60,850	104.1930	59,795	57,389	61,799		255			7.000	4.151	MON	335	4,017	03/18/2005	11/15/2031
36212G2P6	GNMA POOL 533682X				1	124,691	104.1930	122,529	117,598	126,230		(630)			7.000	4.269	MON	686	8,232	03/18/2005	03/15/2031
36212M5C9	GNMA POOL 538243X				1	282,373	104.1930	277,477	266,311	286,844		(1,422)			7.000	4.139	MON	1,553	18,642	03/18/2005	09/15/2031
36212R5H7	GNMA POOL 541848X				1	51,778	104.1930	50,881	48,833	52,978		1,117			7.000	3.849	MON	285	3,418	03/18/2005	04/15/2031
36212S4V5	GNMA POOL 542736X				1	17,238	104.1930	16,939	16,257	17,205		(119)			7.000	4.838	MON	95	1,138	03/18/2005	04/15/2031
36213CYY0	GNMA POOL 550727X				1	1,747,198	94.6990	1,687,007	1,781,435	1,750,145		1,462			5.000	5.474	MON	7,423	89,127	11/17/2005	11/15/2035
36213C6C9	GNMA POOL 550867X				1	237,721	104.1930	233,600	224,199	238,183		(515)			7.000	4.689	MON	1,308	15,694	03/18/2005	09/15/2031
36213DWJ3	GNMA POOL 551549X				1	9,192	104.1930	9,033	8,670	9,470		(119)			7.000	3.586	MON	51	607	03/18/2005	07/15/2031
36213D2Q0	GNMA POOL 551683X				1	37,771	104.1930	37,116	35,622	37,633		(332)			7.000	4.916	MON	208	2,494	03/18/2005	10/15/2031
36213EXB7	GNMA POOL 552474X				1	170,873	104.2140	167,944	161,153	171,887		(1,204)			7.000	4.535	MON	940	11,281	03/18/2005	03/15/2032
36213E4C7	GNMA POOL 552619X				1	28,631	104.2140	28,141	27,003	28,931		(14)			7.000	4.359	MON	158	1,890	03/18/2005	06/15/2032
36213FAN3	GNMA POOL 552713X				1	304,940	104.2140	299,713	287,594	310,063		(2,009)			7.000	4.113	MON	1,678	20,132	03/18/2005	08/15/2032
36213FCF8	GNMA POOL 552770X				1	136,399	104.2140	134,061	128,640	138,404		247			7.000	4.066	MON	750	9,005	03/18/2005	09/15/2032
36213FZE6	GNMA POOL 553441X				1	242,607	104.2140	238,449	228,807	243,513		(565)			7.000	4.626	MON	1,335	16,017	03/18/2005	07/15/2032
36213F6D0	GNMA POOL 553568X				1	144,489	104.1930	141,984	136,270	144,990		(343)			7.000	4.629	MON	795	9,539	03/18/2005	10/15/2031
36213JKQ7	GNMA POOL 555703X				1	112,583	104.2140	110,653	106,179	113,207		(545)			7.000	4.549	MON	619	7,433	03/18/2005	02/15/2032
36213LHB9	GNMA POOL 557426X				1	13,287	104.1930	13,057	12,531	13,400		94			7.000	4.424	MON	73	877	03/18/2005	05/15/2031
36213LQ29	GNMA POOL 557673X				1	182,408	104.1930	179,246	172,033	181,360		(836)			7.000	5.000	MON	1,004	12,042	03/18/2005	08/15/2031
36213NSB3	GNMA POOL 559514X				1	59,582	104.1930	58,549	56,193	61,282		1,349			7.000	3.644	MON	328	3,933	03/18/2005	04/15/2031
36213NVA1	GNMA POOL 559609X				1	3,627	104.1930	3,564	3,420	3,601		(34)			7.000	5.058	MON	20	239	03/18/2005	06/15/2031
36213QZ36	GNMA POOL 561562X				1	84,881	104.1930	83,409	80,053	86,672		68			7.000	3.934	MON	467	5,604	03/18/2005	08/15/2031
36213Q2L2	GNMA POOL 561579X				1	118,654	104.1930	116,597	111,905	119,251		(475)			7.000	4.565	MON	653	7,833	03/18/2005	09/15/2031
36213Q2M0	GNMA POOL 561580X				1	105,012	104.1930	103,192	99,039	105,681		135			7.000	4.512	MON	578	6,933	03/18/2005	09/15/2031
36213TEA7	GNMA POOL 563629X				1	10,803	104.2140	10,617	10,188	11,158		6			7.000	3.500	MON	59	713	03/18/2005	08/15/2032
36213TVK6	GNMA POOL 564118X				1	146,172	104.1930	143,638	137,857	146,204		(351)			7.000	4.757	MON	804	9,650	03/18/2005	07/15/2031
36213UD72	GNMA POOL 564526X				1	25,715	104.1930	25,269	24,252	26,478		(417)			7.000	3.612	MON	141	1,698	03/18/2005	12/15/2031
36213YHE5	GNMA POOL 568229X				1	246,467	104.1930	242,194	232,447	241,791		(1,900)			7.000	5.552	MON	1,356	16,271	03/18/2005	10/15/2031

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
36213YXX5	GNMA POOL 568694X				1	34,223	104.2140	33,637	32,277	37,187		664			7.000	1.601	MON	188	2,259	03/18/2005	04/15/2032
36200QH49	GNMA POOL 569151X				1	71,986	104.2140	70,752	67,891	72,583		(878)			7.000	4.441	MON	396	4,752	03/18/2005	03/15/2032
36200QPM0	GNMA POOL 569328X				1	301,392	104.2140	296,226	284,248	303,720		(6)			7.000	4.465	MON	1,658	19,897	03/18/2005	04/15/2032
36200QPZ1	GNMA POOL 569340X				1	136,052	104.2140	133,720	128,313	135,935		(696)			7.000	4.808	MON	748	8,982	03/18/2005	04/15/2032
36200Q3K8	GNMA POOL 569702X				1	447,632	104.2140	439,961	422,170	451,350		(131)			7.000	4.440	MON	2,463	29,552	03/18/2005	02/15/2032
36200RBH4	GNMA POOL 569840X				1	152,967	104.2140	150,345	144,266	155,134		(700)			7.000	4.213	MON	842	10,099	03/18/2005	06/15/2032
36200RDB5	GNMA POOL 569898X				1	6,628	104.2140	6,515	6,251	6,646		1			7.000	4.668	MON	36	438	03/18/2005	06/15/2032
36200RG71	GNMA POOL 570022X				1	104,055	104.2140	102,272	98,136	105,323		(128)			7.000	4.292	MON	572	6,870	03/18/2005	07/15/2032
36200T5H7	GNMA POOL 572448X				1	207,482	104.1930	203,885	195,680	206,675		106			7.000	4.928	MON	1,141	13,698	03/18/2005	12/15/2031
36200UBJ3	GNMA POOL 572541X				1	111,619	104.1930	109,684	105,270	110,440		(1,026)			7.000	5.200	MON	614	7,369	03/18/2005	09/15/2031
36200UD44	GNMA POOL 572623X				1	3,106	104.1930	3,052	2,929	3,100		(9)			7.000	4.852	MON	17	205	03/18/2005	11/15/2031
36200WNS6	GNMA POOL 574701X				1	181,845	104.2510	178,792	171,501	184,778		(441)			7.000	4.090	MON	1,000	12,005	03/18/2005	09/15/2034
36200WTB7	GNMA POOL 574846X				1	130,491	104.1930	128,229	123,069	130,506		191			7.000	4.765	MON	718	8,615	03/18/2005	11/15/2031
36200XFY0	GNMA POOL 575383X				1	26,955	104.1930	26,488	25,422	26,514		(217)			7.000	5.443	MON	148	1,780	03/18/2005	11/15/2031
36201CPT5	GNMA POOL 579234X				1	90,861	104.2140	89,303	85,692	91,672		(109)			7.000	4.414	MON	500	5,998	03/18/2005	01/15/2032
36201C4G6	GNMA POOL 579623X				1	301,097	104.2140	295,937	283,970	302,064		(804)			7.000	4.532	MON	1,656	19,878	03/18/2005	02/15/2032
36201ELR9	GNMA POOL 580936X				1	28,735	104.2140	28,243	27,101	28,931		(332)			7.000	4.498	MON	158	1,897	03/18/2005	01/15/2032
36201FKH9	GNMA POOL 581796X				1	50,181	104.2140	49,321	47,326	49,486		(121)			7.000	5.341	MON	276	3,313	03/18/2005	04/15/2032
36201FNC7	GNMA POOL 581887X				1	174,611	104.2140	171,618	164,679	177,038		(276)			7.000	4.221	MON	961	11,528	03/18/2005	03/15/2032
36201F3M7	GNMA POOL 582304X				1	13,783	104.2140	13,547	12,999	13,968		2			7.000	4.245	MON	76	910	03/18/2005	08/15/2032
36201JER6	GNMA POOL 584344X				1	119,201	104.2140	117,158	112,421	119,874		(242)			7.000	4.547	MON	656	7,869	03/18/2005	04/15/2032
36201KML7	GNMA POOL 585463X				1	190,224	104.2140	186,964	179,404	192,452		989			7.000	4.311	MON	1,047	12,558	03/18/2005	07/15/2032
36201KMS2	GNMA POOL 585469X				1	305,232	104.2140	300,001	287,870	303,667		(1,605)			7.000	4.984	MON	1,679	20,151	03/18/2005	08/15/2032
36201LUF9	GNMA POOL 586582X				1	20,789	104.2140	20,432	19,606	20,550		(65)			7.000	5.247	MON	114	1,372	03/18/2005	12/15/2032
36201MFL1	GNMA POOL 587071X				1	347,275	104.2140	341,323	327,521	352,756		(401)			7.000	4.018	MON	1,911	22,926	03/18/2005	05/15/2032
36201MFW7	GNMA POOL 587081X				1	1,706	104.2140	1,677	1,609	1,702		(13)			7.000	4.759	MON	9	113	03/18/2005	05/15/2032
36201MG48	GNMA POOL 587119X				1	1,709	104.2140	1,680	1,612	1,767		(7)			7.000	3.462	MON	9	113	03/18/2005	06/15/2032
36201MJR4	GNMA POOL 587172X				1	80,198	104.2140	78,823	75,636	82,353		70			7.000	3.726	MON	441	5,295	03/18/2005	07/15/2032
36201MK92	GNMA POOL 587220X				1	301,650	104.2140	296,480	284,492	299,562		(493)			7.000	5.058	MON	1,660	19,914	03/18/2005	08/15/2032
36201MNA6	GNMA POOL 587285X				1	974	104.2140	958	919	997					7.000	3.699	MON	5	64	03/18/2005	09/15/2032
36201SEY1	GNMA POOL 591551X				1	205,251	104.2140	201,733	193,576	212,755		473			7.000	3.363	MON	1,129	13,550	03/18/2005	07/15/2032
36201SJ26	GNMA POOL 591681X				1	96,345	104.2140	94,693	90,864	97,537		340			7.000	4.287	MON	530	6,361	03/18/2005	10/15/2032
36201SVZ9	GNMA POOL 592032X				1	72,791	104.2140	71,543	68,650	75,493		(1,282)			7.000	3.342	MON	400	4,806	03/18/2005	07/15/2032
36201SYZ6	GNMA POOL 592128				1	13,596	104.2140	13,312	12,774	13,501		(31)			7.000	4.083	MON	75	894	01/23/2003	11/15/2032
36201SZQ5	GNMA POOL 592151				1	13,048	104.2330	12,778	12,259	12,931		24			7.000	4.189	MON	72	858	01/23/2003	01/15/2033
36201T6Z5	GNMA POOL 593188X				1	2,156	104.2140	2,119	2,034	2,174		(12)			7.000	4.452	MON	12	142	03/18/2005	07/15/2032
36201UA61	GNMA POOL 593229X				1	203,907	104.2140	200,412	192,308	205,687		(361)			7.000	4.429	MON	1,122	13,462	03/18/2005	09/15/2032
36200AUN7	GNMA POOL 595589X				1	339,141	104.2510	333,447	319,850	351,630		(6,667)			7.000	3.295	MON	1,866	22,390	03/18/2005	10/15/2034
36200B7H4	GNMA POOL 596796				1	43,356	104.2140	42,450	40,734	42,562		(188)			7.000	4.714	MON	238	2,851	01/23/2003	12/15/2032
36200MLN1	GNMA POOL 604333X				1	672,433	104.2330	661,029	634,184	665,841		(5,659)			7.000	5.134	MON	3,699	44,393	03/18/2005	05/15/2033
36200NB67	GNMA POOL 604961X				1	66,993	104.2510	65,868	63,182	70,995		1,344			7.000	2.444	MON	369	4,423	03/18/2005	01/15/2034
36201YKG0	GNMA POOL 606995X				1	39,082	104.2140	38,412	36,859	42,126		1,074			7.000	1.897	MON	215	2,580	03/18/2005	06/15/2032
36202WZ21	GNMA POOL 611992X				1	36,539	104.2330	35,919	34,461	38,119		468			7.000	3.037	MON	201	2,412	03/18/2005	06/15/2033
36291ANA3	GNMA POOL 622385X				1	16,977	104.2330	16,689	16,011	17,887		(352)			7.000	2.664	MON	93	1,121	03/18/2005	12/15/2033
36291FFR4	GNMA POOL 626676X				1	28,786	94.7740	28,157	29,710	28,832		44			5.000	5.735	MON	124	1,486	11/17/2005	05/15/2034
36291H3K8	GNMA POOL 629102X				1	328,502	104.2510	322,987	309,817	334,782		(4,846)			7.000	3.972	MON	1,807	21,687	03/18/2005	08/15/2034
36291H5W0	GNMA POOL 629161X				1	191,748	104.2510	188,529	180,841	194,694		(2,377)			7.000	4.123	MON	1,055	12,659	03/18/2005	12/15/2034
36291N2U4	GNMA POOL 633587X				1	134,043	104.2510	131,793	126,419	145,886		4,271			7.000	1.461	MON	737	8,849	03/18/2005	08/15/2034
36291PAS5	GNMA POOL 633717X				1	67,279	104.2510	66,149	63,452	73,930		3,348			7.000	1.114	MON	370	4,442	03/18/2005	09/15/2034
36291PA63	GNMA POOL 633729X				1	127,501	104.2510	125,360	120,248	135,739		5,366			7.000	2.281	MON	701	8,417	03/18/2005	09/15/2034
36292DZG0	GNMA POOL 646143X				1	43,948	94.6990	42,954	45,358	44,028		(7)			5.000	5.721	MON	189	2,268	11/17/2005	09/15/2035
36225ALM0	GNMA POOL 780332				1	227,611	102.1650	227,595	222,772	223,730		(276)			8.000	7.823	MON	1,485	17,822	12/16/1999	11/15/2009
36225AMD9	GNMA POOL 780356				1	30,772	100.1360	29,844	29,804	29,911		(56)			8.500	8.139	MON	211	2,533	10/25/1999	10/15/2008
36225BDE5	GNMA POOL 781001				1	242,258	104.8100	252,893	241,287	242,889		(183)			7.500	7.421	MON	1,508	18,063	05/19/2003	03/15/2029
36225BXM5	GNMA POOL 781584X				1	2,197	104.2170	2,159	2,072	2,217		(5)			7.000	4.412	MON	12	145	03/18/2005	05/15/2032
0299999 Subtotal - U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities						770,670,795	XXX	767,188,997	797,756,412	770,807,476		(58,422)			XXX	XXX	XXX	200,867	2,268,099	XXX	XXX
0399999 Subtotal - U.S. Governments						1,871,078,729	XXX	1,861,992,589	1,900,482,061	1,873,346,051	923,955	1,170,555			XXX	XXX	XXX	14,711,984	14,954,153	XXX	XXX

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
64966AKR5	NEW YORK NY SER C				1	4,602,772	101.9080	4,183,323	4,105,000	4,552,053		(20,756)			7.550	6.431	MN	39,602	309,928	12/08/2004	11/15/2020
1899999 Subtotal - Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						4,602,772	XXX	4,183,323	4,105,000	4,552,053		(20,756)			XXX	XXX	XXX	39,602	309,928	XXX	XXX
2499999 Subtotal - Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						4,602,772	XXX	4,183,323	4,105,000	4,552,053		(20,756)			XXX	XXX	XXX	39,602	309,928	XXX	XXX
Special Revenue, Special Assessment - Single Class Mortgage-Backed/Asset-Backed Securities																					
3128S4CR6	FHLMC GIANT II ARM GROUP 1Q-0080				1	24,797,154	99.2890	25,103,351	25,283,063	24,777,374		(19,717)			4.860	5.267	MON	204,680	1,126,424	06/06/2006	01/01/2036
31294JWU8	FHLMC GOLD GROUP POOL E00659				1	1,158,718	100.8530	1,140,969	1,131,319	1,147,720		(1,588)			6.000	5.400	MON	5,657	67,879	05/01/2002	04/01/2014
31357DSA4	FHLMC GOLD GROUP POOL E40513				1	3,290	100.2130	3,291	3,284	3,284		(1)			7.000	7.187	MON	19	230	11/23/1999	10/01/2007
31357FX47	FHLMC GOLD GROUP POOL E42499				1	5,067	100.2130	5,068	5,057	5,058		(1)			7.000	7.182	MON	30	354	11/23/1999	12/01/2007
31357GJJ8	FHLMC GOLD GROUP POOL E42965				1	2,522	100.2130	2,523	2,517	2,518		(1)			7.000	7.135	MON	15	176	11/23/1999	12/01/2007
31357NWE9	FHLMC GOLD GROUP POOL E48745				1	29,718	100.8240	29,907	29,663	29,668		(5)			7.000	7.183	MON	173	2,076	11/23/1999	05/01/2008
31357SGP1	FHLMC GOLD GROUP POOL E51106				1	6,231	100.8240	6,270	6,219	6,221		(1)			7.000	7.189	MON	36	435	11/23/1999	09/01/2008
3128QLRA1	FHLMC GOLD POOL #1H-2581				1	4,811,869	99.1240	4,818,647	4,861,241	4,814,322		2,453			5.145	5.567	MON	40,679	124,938	10/24/2006	01/01/2036
3128K6XV7	FHLMC GOLD POOL #A4-6092				1	4,455,215	93.9810	4,304,778	4,580,463	4,453,877		(1,339)			5.000	5.677	MON	19,085	76,341	02/15/2007	07/01/2035
3128KQMD5	FHLMC GOLD POOL #A6-0356				1	5,813,470	99.0850	5,710,335	5,763,044	5,813,087		(384)			6.000	5.919	MON	28,815	28,815	05/10/2007	05/01/2037
3128KQVR4	FHLMC GOLD POOL #A6-0624				1	2,874,391	96.4490	2,803,865	2,907,096	2,874,670		278			5.500	5.890	MON	13,324	13,324	05/10/2007	05/01/2037
3128KRQ23	FHLMC GOLD POOL #A6-1373				1	1,546,609	94.1300	1,496,992	1,590,343	1,547,314		705			5.000	5.643	MON	6,626	13,253	04/10/2007	04/01/2036
31292JBQ2	FHLMC GOLD POOL #C0-1847				1	372,742	96.8130	363,761	375,736	372,732		(9)			5.500	5.814	MON	1,722	3,444	04/10/2007	06/01/2034
31287VXK1	FHLMC GOLD POOL #C6-9682				1	1,200,160	101.8460	1,192,503	1,170,888	1,200,503		343			6.500	5.747	MON	6,342	25,369	02/20/2007	08/01/2032
31287YM92	FHLMC GOLD POOL #C7-1284				1	210,045	101.8460	208,704	204,922	210,013		(32)			6.500	5.762	MON	1,110	4,440	02/20/2007	03/01/2032
3128LXNB2	FHLMC GOLD POOL #G0-2186				1	2,814,298	93.9810	2,724,521	2,899,004	2,815,598		1,299			5.000	5.696	MON	12,079	60,396	01/09/2007	05/01/2036
3128LXUF5	FHLMC GOLD POOL #G0-2382				1	7,541,517	99.6980	7,458,174	7,480,736	7,540,663		(855)			6.000	5.935	MON	37,404	299,229	09/26/2006	06/01/2035
3128M4M59	FHLMC GOLD POOL #G0-2780				1	1,677,300	96.4490	1,629,451	1,689,443	1,677,465		165			5.500	5.796	MON	15,442	15,487	03/15/2007	04/01/2037
3128MJGA2	FHLMC GOLD POOL #G0-8192				1	7,325,361	96.4490	7,116,947	7,378,974	7,326,357		996			5.500	5.800	MON	33,820	67,641	04/10/2007	04/01/2037
3128MMAK9	FHLMC GOLD POOL #G1-8009				1	5,129,503	96.8920	5,040,967	5,202,666	5,129,583		80			5.000	5.515	MON	21,678	21,678	05/11/2007	09/01/2019
3128K66Q8	FHLMC GOLD POOL A4-6279				1	11,264,110	93.9810	10,949,661	11,650,893	11,277,593		8,900			5.000	5.818	MON	48,545	389,680	01/09/2007	07/01/2035
31335HSR5	FHLMC GOLD POOL C9-0528				1	10,757,689	102.2710	10,450,070	10,218,048	10,640,188		(48,297)			6.500	4.269	MON	55,348	664,173	09/15/2004	03/01/2022
31294KJR7	FHLMC GOLD POOL E0-1172				1	13,544,685	100.5590	13,007,594	12,935,311	13,458,649		(43,542)			6.000	4.499	MON	64,677	776,119	12/20/2004	07/01/2017
3128GECJ5	FHLMC GOLD POOL E79073				1	90,838	100.7550	91,210	90,527	90,601		(8)			7.000	7.161	MON	528	6,337	11/23/1999	04/01/2011
3128GECR7	FHLMC GOLD POOL E79080				1	54,297	102.8810	54,658	53,127	53,480		(18)			8.000	7.817	MON	354	4,250	11/23/1999	05/01/2012
31283HUA1	FHLMC GOLD POOL G0-1477				1	5,674,064	99.6640	5,569,707	5,588,490	5,665,250		(6,785)			6.000	5.664	MON	27,942	335,309	10/24/2005	12/01/2032
31283H6C4	FHLMC GOLD POOL G0-1767				1	4,269,391	102.0280	4,271,876	4,186,960	4,271,248		1,094			6.500	6.189	MON	22,679	272,152	04/12/2006	12/01/2032
3128LXAN0	FHLMC GOLD POOL G0-1813				1	4,241,869	94.1300	4,101,831	4,357,618	4,246,328		3,187			5.000	5.608	MON	18,157	217,881	01/10/2006	04/01/2035
3128LXBG4	FHLMC GOLD POOL G0-1839				1	8,341,968	94.1300	8,024,748	8,525,166	8,348,263		6,020			5.000	5.568	MON	35,522	354,480	01/09/2007	06/01/2035
3128LXC81	FHLMC GOLD POOL G0-1895				1	5,549,225	94.1300	5,282,924	5,612,364	5,552,954		1,820			5.000	5.343	MON	23,385	280,618	09/12/2005	07/01/2035
3128LXFR6	FHLMC GOLD POOL G0-1976				1	6,619,112	99.5760	6,515,709	6,543,453	6,618,600		(919)			6.000	5.879	MON	32,717	392,607	12/14/2005	12/01/2033
3128MJBV1	FHLMC GOLD POOL G0-8051				1	4,477,181	93.9810	4,233,498	4,504,631	4,480,013		1,336			5.000	5.233	MON	18,769	225,232	07/12/2005	04/01/2035
3128MJB82	FHLMC GOLD POOL G0-8062				1	1,660,078	93.9810	1,633,411	1,738,018	1,666,475		3,211			5.000	6.027	MON	7,242	86,901	11/09/2005	06/01/2035
31283KRW0	FHLMC GOLD POOL G1-1401				1	3,033,825	100.5610	2,906,432	2,890,217	3,044,711		(8,967)			6.000	4.041	MON	14,451	173,413	01/07/2004	09/01/2017
31283KSU3	FHLMC GOLD POOL G1-1431				1	714,475	100.5610	684,473	680,655	716,520		(2,480)			6.000	4.091	MON	3,403	40,839	01/26/2004	02/01/2018
31283KX52	FHLMC GOLD POOL G1-1600				1	8,374,754	100.5610	8,122,230	8,076,918	8,363,811		(14,127)			6.000	4.871	MON	40,385	484,615	05/31/2005	02/01/2019
31283KYT9	FHLMC GOLD POOL G1-1622				1	6,940,790	100.5610	6,647,354	6,610,277	6,907,014		(22,862)			6.000	4.367	MON	33,051	396,617	10/22/2004	02/01/2018
31283KYU6	FHLMC GOLD POOL G1-1623				1	10,263,745	100.5610	9,825,446	9,770,633	10,243,822		(18,001)			6.000	4.435	MON	48,853	586,238	10/20/2004	03/01/2019
31283KYX0	FHLMC GOLD POOL G1-1626				1	5,191,739	99.3720	4,968,919	5,000,321	5,181,789		(3,376)			5.500	4.270	MON	22,918	275,018	10/21/2004	05/01/2016
31283K2X5	FHLMC GOLD POOL G1-1690				1	3,032,897	92.9110	2,971,082	3,197,783	3,049,137		10,394			4.000	5.265	MON	10,659	127,911	12/13/2005	02/01/2020
31283K3W6	FHLMC GOLD POOL G1-1713				1	24,640,833	98.8270	24,361,314	24,650,464	24,640,885		97			5.500	5.652	MON	112,981	1,355,775	03/21/2006	06/01/2020
3128M1EE5	FHLMC GOLD POOL G1-2033				1	2,172,142	95.1610	2,172,250	2,282,711	2,176,796		4,606			4.500	5.831	MON	8,560	102,722	05/10/2006	12/01/2019
3128M1EF2	FHLMC GOLD POOL G1-2034				1	2,875,757	92.9110	2,867,215	3,085,990	2,891,258		14,291			4.000	5.778	MON	10,287	123,440	05/12/2006	06/01/2019
3128M1FV6	FHLMC GOLD POOL G1-2080				1	11,592,894	95.3160	11,650,571	12,223,089	11,622,759		29,502			4.500	5.991	MON	45,837	543,816	08/15/2006	10/01/2018
31283J3X7	FHLMC GOLD POOL G10814				1	2,457,328	99.3080	2,334,190	2,350,455	2,350,455					5.500	3.194	MON	10,773	129,275	02/25/2003	05/01/2013
31283KJ82	FHLMC GOLD POOL G11187				1	3,536,530	98.8780	3,387,293	3,425,729	3,529,751		(8,173)			5.500	4.335	MON	15,701	188,415	03/25/2003	09/01/2016
31283KPP7	FHLMC GOLD POOL G11330				1	1,175,449	101.0270	1,137,234	1,125,674	1,160,874		(3,590)			6.000	4.379	MON	5,628	67,540	10/28/2002	03/01/2013
31283KR67	FHLMC GOLD POOL G11409				1	2,880,372	100.5610	2,790,364	2,774,800	2,900,312		(8,683)			6.000	4.212	MON	13,874	166,488	05/20/2003	05/01/2017
31335PCE3	FHLMC GOLD POOL G80069				1	1,941,251	104.6590	1,999,807	1,910,783	1,920,632		(605)			7.940	7.920	MON	12,643	151,716	10/21/1999	09/17/2020
31335PDQ5	FHLMC GOLD POOL G80111				1	1,014,746	102.4570	1,019,758	995,303	1,009,108		498			7.300	7.318	MON	6,055	72,657	01/16/2001	12/17/2022
31288MCX5	FHLMC GOLD POOL P6-0086				1	1,963,798	101.1790	1,876,973	1,855,101	1,985,886		(1,899)			6.500	4.322	MON	10,048	120,582	07/07/2004	11/01/2014
31294JUH9	FHLMC GROUP POOL E00584				1	661,726	100.9210	655,329	649,348	655,978		(672)			6.000	5.606	MON	3,247	38,961	11/29/2001	11/01/2013
31357GA40	FHLMC GROUP POOL E42727				1	3,195	100.2860	3,198	3,189	3,190		(1)			7.000	7.186	MON	19	223	11/23/1999	12/01/2007

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
31357L2W6	FHLMC GROUP POOL E47089				1	1,379	100.8240	1,388	1,376	1,377					7.000	7.170	MON	8	96	11/23/1999	05/01/2008
31283JX22	FHLMC GROUP POOL G10697				1	200,566	103.0590	206,540	200,410	200,410					7.000	7.206	MON	1,169	14,029	11/17/2000	07/01/2012
31283KCD8	FHLMC GROUP POOL G10968				1	67,727	100.4180	66,250	65,974	65,974					8.000	7.698	MON	440	5,278	10/01/1999	06/01/2010
31283KFH6	FHLMC GROUP POOL G11068				1	280,814	102.1660	284,606	278,572	278,572					7.000	7.031	MON	1,625	19,500	11/30/2000	12/01/2011
31283KST6	FHLMC GROUP POOL G11430				1	2,413,370	102.1550	2,344,138	2,294,692	2,294,692					6.500	3.363	MON	12,430	149,155	07/08/2003	12/01/2017
3128QSDX1	FHLMC II HYBRID ARM POOL #1G-1918				1	4,563,112	99.0650	4,579,479	4,622,701	4,562,993		(118)			5.240	5.736	MON	20,186		06/05/2007	05/01/2037
3128LUHV1	FHLMC II HYBRID ARM POOL #1J-0244				1	5,127,890	100.3200	5,104,396	5,088,139	5,127,161		(729)			5.823	5.724	MON	48,330	49,300	03/15/2007	01/01/2037
3128NHL68	FHLMC II HYBRID ARM POOL #1J-1249				1	656,361	99.5620	661,053	663,960	656,639		278			6.000	6.492	MON	6,527	26,346	08/11/2006	11/01/2035
3128NHMK6	FHLMC II HYBRID ARM POOL #1J-1262				1	3,889,991	100.3510	3,884,581	3,870,990	3,891,372		490			6.670	6.696	MON	42,696	222,324	06/28/2006	01/01/2036
3128NHQU0	FHLMC II HYBRID ARM POOL #1J-1367				1	60,534	100.4540	60,158	59,886	60,528		(6)			6.124	5.937	MON	299	916	02/02/2007	11/01/2036
3128NHS20	FHLMC II HYBRID ARM POOL #1J-1437				1	42,087	100.4860	41,997	41,794	42,073		(14)			5.900	5.837	MON	21,721	822	01/08/2007	01/01/2037
3128NHXB4	FHLMC II HYBRID ARM POOL #1J-1574				1	11,757,641	100.1130	11,756,714	11,743,421	11,757,889		248			5.820	5.936	MON	56,956		06/25/2007	04/01/2037
3128NHZW6	FHLMC II HYBRID ARM POOL #1J-1657				1	9,084,457	100.7300	9,061,574	8,995,904	9,085,769		1,312			6.193	6.034	MON	91,857		05/22/2007	05/01/2037
3128QGKU5	FHLMC II HYBRID ARM POOL #1N-0307				1	22	100.6900	22	22	22					5.941	5.889	MON			01/18/2007	09/01/2036
31349ULK2	FHLMC POOL #78-3030				1	17,233,347	98.2360	17,121,973	17,429,428	17,230,494		(2,853)			4.827	5.303	MON	137,324		04/23/2007	02/01/2035
3128JRKK1	FHLMC POOL #84-7498				1	2,417,772	98.5690	2,438,802	2,474,215	2,418,969		1,197			4.517	5.306	MON	18,143	74,509	08/31/2006	06/01/2034
3128JRM29	FHLMC POOL #84-7577				1	4,730,975	98.2910	4,714,207	4,796,173	4,732,519		1,544			4.844	5.364	MON	38,228	96,787	12/20/2006	05/01/2035
3128JRNV4	FHLMC POOL #84-7604				1	3,814,295	97.6000	3,805,100	3,898,664	3,822,099		7,804			5.258	5.955	MON	33,715	124,481	09/08/2006	11/01/2035
31336CPT4	FHLMC POOL #97-2234				1	2,335,240	100.9960	2,340,488	2,317,407	2,335,421		181			6.260	6.198	MON	23,728	84,356	10/18/2006	10/01/2036
31360CXX5	FNMA POOL 002494				1	42,433	100.5000	41,567	41,360	41,429		(62)			8.000	7.818	MON	276	3,309	10/25/1999	04/01/2008
313615J31	FNMA POOL 050682				1	1,153	100.2300	1,094	1,091	1,099		(11)			7.000	4.520	MON	6	76	08/15/2002	01/01/2008
31365EKC6	FNMA POOL 125491				1	188,594	103.1270	194,401	188,506	188,537		(4)			7.000	7.217	MON	1,100	13,195	11/17/2000	05/01/2012
31368HLZ4	FNMA POOL 190344				1	20,504,480	99.4140	20,194,935	20,314,036	20,508,449		1,459			6.000	5.927	MON	101,570	1,218,842	02/06/2006	12/01/2033
31368HW25	FNMA POOL 190665				1	19,469	100.7000	19,578	19,441	19,446		(2)			7.000	7.195	MON	113	1,361	11/23/1999	03/01/2009
31368X3W6	FNMA POOL 203413				1	349	100.6990	333	331	335		(5)			7.000	3.227	MON	2	23	08/15/2002	02/01/2008
31371JQ49	FNMA POOL 253475				1	508,686	104.5920	522,733	499,783	503,031		(193)			8.000	7.928	MON	3,332	39,983	11/14/2000	10/01/2015
31371KKG5	FNMA POOL 254195				1	2,476,994	98.9100	2,399,750	2,426,196	2,471,642		(3,158)			5.500	4.956	MON	11,120	133,441	09/09/2005	02/01/2017
31371KMJ7	FNMA POOL 254261				1	618,233	102.1070	615,302	602,603	611,733		(608)			6.500	5.911	MON	3,264	39,169	02/14/2002	04/01/2017
31371KUL3	FNMA POOL 254487				1	145,579	104.1770	145,086	139,269	144,999		(333)			7.500	5.415	MON	870	10,445	07/01/2002	09/01/2032
31371LDX4	FNMA POOL 254918				1	4,402,583	91.2250	4,120,558	4,516,917	4,406,442		3,038			4.500	5.039	MON	16,938	203,261	03/10/2005	09/01/2033
31371MB89	FNMA POOL 255763				1	1,968,009	98.7980	1,966,399	1,990,322	1,968,858		849			4.500	4.896	MON	7,464	44,782	12/15/2006	05/01/2035
31371MCF2	FNMA POOL 255770				1	200,261	96.6930	193,851	200,481	200,280		8			5.500	5.668	MON	919	11,026	10/05/2005	07/01/2035
31371MCQ8	FNMA POOL 255779				1	4,584,422	99.9390	4,517,398	4,520,151	4,584,453		31			6.000	5.762	MON	22,601	67,802	03/02/2007	06/01/2025
31374GCX3	FNMA POOL 313386				1	40,731	102.7370	41,826	40,712	40,718		(1)			7.000	7.217	MON	237	2,850	11/17/2000	03/01/2012
31374GG35	FNMA POOL 313518				1	53,126	102.7370	54,555	53,101	53,110		(1)			7.000	7.217	MON	310	3,717	11/17/2000	05/01/2012
31374S6A4	FNMA POOL 323165				1	590,974	100.9020	570,881	565,779	582,236		(1,746)			6.000	4.540	MON	2,829	33,947	08/14/2002	06/01/2013
31374TKD0	FNMA POOL 323492				1	2,123,290	100.2860	2,073,465	2,067,563	2,079,349		(8,325)			6.041	5.442	MON	10,408	126,261	02/07/2002	01/01/2009
31374TUG2	FNMA POOL 323783				1	312,418	100.6120	305,500	303,641	309,504		(504)			6.000	5.163	MON	1,518	18,218	07/01/2002	06/01/2014
31374TZX0	FNMA POOL 323958				1	213,730	100.7000	216,053	214,551	214,371		26			7.000	7.304	MON	1,252	15,019	10/26/1999	12/01/2010
31374T2B4	FNMA POOL 323970				1	105,940	103.0360	103,343	100,298	103,756		(290)			7.000	5.257	MON	585	7,021	08/15/2002	10/01/2014
31376KA22	FNMA POOL 357425				1	14,905,095	91.2250	14,329,311	15,707,658	14,935,771		19,788			4.500	5.483	MON	58,904	706,845	01/04/2006	09/01/2033
31376NNR7	FNMA POOL 360500				1	5,326,563	103.2040	5,160,200	5,000,000	5,268,342		(43,939)			6.255	4.345	MON	21,156	312,750	02/03/2006	09/01/2013
31383LAS4	FNMA POOL 505917				1	26,587	102.0570	28,703	28,125	27,133		77			6.500	8.516	MON	152	1,828	04/05/2000	07/01/2029
31384AC22	FNMA POOL 517689				1	154,036	101.4860	150,562	148,357	150,082		46			8.500	8.063	MON	1,051	12,610	11/17/1999	10/01/2018
31384UTP9	FNMA POOL 534358				1	4,005	105.3460	4,210	3,997	4,004					8.000	8.182	MON	27	320	04/12/2000	05/01/2030
31384VKT8	FNMA POOL 535006				1	59,194	103.0360	57,743	56,041	57,890		(148)			7.000	5.348	MON	327	3,923	08/15/2002	11/01/2014
31384VQX3	FNMA POOL 535170				1	1,588,589	99.3270	1,526,613	1,536,956	1,572,918		(3,151)			5.500	4.499	MON	7,044	84,533	09/12/2002	09/01/2014
31384VSA1	FNMA POOL 535213				1	102,167	103.0360	99,663	96,726	100,138		(258)			7.000	5.258	MON	564	6,771	08/15/2002	03/01/2015
31384VZZ8	FNMA POOL 535460				1	229,360	102.9820	232,138	225,416	227,080		(101)			8.000	7.877	MON	1,503	18,033	11/14/2000	09/01/2015
31385DLH2	FNMA POOL 541328				1	11,078	104.5920	11,387	10,888	10,937		(1)			8.000	8.035	MON	73	871	11/14/2000	05/01/2015
31385HVA7	FNMA POOL 545209				1	1,025,668	102.1410	1,000,573	979,596	1,020,358		2,009			6.130	4.179	MON	5,004	83,224	12/01/2005	10/01/2011
31385HXF4	FNMA POOL 545278				1	188,730	104.4450	187,065	179,103	186,515		(333)			7.500	5.374	MON	1,119	13,433	09/12/2002	11/01/2031
31385H4J8	FNMA POOL 545425				1	9,161,807	102.6130	8,521,347	8,304,355	8,920,137		(44,967)			5.796	2.448	MON	40,110	681,714	06/01/2005	02/01/2012
31385JD21	FNMA POOL 545621				1	4,549,566	102.1930	4,416,107	4,321,345	4,537,254		(15,456)			6.500	4.525	MON	23,407	280,887	05/07/2004	05/01/2017
31385JJC3	FNMA POOL 545759				1	4,604,244	101.7710	4,571,506	4,491,949	4,598,520		(5,723)			6.500	5.765	MON	24,331	149,339	05/10/2007	07/01/2032
31385JK64	FNMA POOL 545817				1	7,863,445	101.7710	7,802,768	7,666,979	7,820,581		(29,353)			6.500	5.553	MON	41,529	498,354	11/15/2005	08/01/2032
31385JLF3	FNMA POOL 545826				1	6,160,029	100.5900	5,968,812	5,933,803	6,139,300		(15,802)			6.000	4.759	MON	29,669	356,028	07/01/2004	08/01/2017
31385JND6	FNMA POOL 545888				1	139,764	104.3710	138,432	132,634	138,887		(206)			7.500	5.065	MON	829	9,948	09/12/2002	08/01/2032
31385JQP6	FNMA POOL 545962				1	1,548,007	99.3270	1,483,462	1,493,517	1,528,922		(3,584)			5.500	4.414	MON	6,845	82,143	09/18/2002	12/01/2013
31385WUE7	FNMA POOL 555081				1	4,130,711	103.1020	3,864,165	3,747,905	3,934,441		(29,156)			6.539	4.489	MON	20,423	287,023	01/27/2006	03/01/2012
31385W2S7	FNMA POOL 555285				1	17,464,353	99.5370	17,323,855	17,404,525	17,464,307		(46)			6.000	6.081	MON	87,023	783,204	08/18/2006	03/01/2033

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
31385XDU8	FNMA POOL 555515				1	283,778	102.1930	274,213	268,328	283,591		(953)			6.500	3.934	MON	1,453	17,441	05/09/2003	12/01/2017
31385XQ91	FNMA POOL 555880				1	410,995	96.8890	398,397	411,188	411,004		8			5.500	5.652	MON	1,885	22,615	10/11/2005	11/01/2033
31385XTY3	FNMA POOL 555967				1	4,325,726	96.8890	4,149,664	4,282,897	4,327,973		(352)			5.500	5.401	MON	19,630	235,546	05/10/2005	11/01/2033
31386FD77	FNMA POOL 561826				1	31,387	104.5920	32,263	30,847	31,131		(9)			8.000	7.776	MON	206	2,468	11/14/2000	11/01/2015
31386GJJ3	FNMA POOL 562865				1	42,719	104.4450	42,342	40,540	42,299		(69)			7.500	5.259	MON	253	3,040	09/12/2002	03/01/2031
31386HVT5	FNMA POOL 564126				1	318,202	104.3710	324,927	311,319	313,029		(197)			7.500	7.431	MON	1,946	23,349	03/30/2001	02/01/2031
31387JZF6	FNMA POOL 585842				1	127,361	104.3710	126,148	120,865	124,656		(247)			7.500	5.928	MON	755	9,065	09/12/2002	06/01/2031
31387NK48	FNMA POOL 589015				1	125,579	104.3710	126,369	121,077	122,474		(32)			7.500	7.072	MON	757	9,081	11/29/2001	07/01/2031
31387WXY8	FNMA POOL 596595				1	25,416	104.3710	25,575	24,504	24,996		29			7.500	6.574	MON	153	1,838	11/29/2001	07/01/2031
31389S3L6	FNMA POOL 634503				1	68,233	102.1070	67,910	66,508	67,467		(69)			6.500	5.946	MON	360	4,323	02/14/2002	03/01/2017
31390SYK1	FNMA POOL 655114				1	43,885	104.1770	43,246	41,511	45,647		(133)			7.500	2.446	MON	259	3,113	10/16/2002	08/01/2032
31400FBQ9	FNMA POOL 685947				1	1,708,106	101.9760	1,656,940	1,624,834	1,708,373		(1,879)			6.500	4.334	MON	8,801	105,614	04/22/2003	09/01/2032
31400FB48	FNMA POOL 685959				1	962,303	101.9760	937,099	918,941	977,828		1,587			6.500	4.435	MON	4,978	59,731	09/18/2003	10/01/2032
31400FCB1	FNMA POOL 685966				1	981,914	103.7120	960,719	926,334	985,667		(858)			6.500	3.233	MON	5,018	64,843	08/26/2003	08/01/2032
31400FCF2	FNMA POOL 685970				1	1,925,143	99.6410	1,863,774	1,870,489	1,956,170		528			6.000	4.869	MON	9,352	112,229	10/28/2003	01/01/2033
31400FCM7	FNMA POOL 685976				1	2,178,377	101.9760	2,115,954	2,074,953	2,243,194		7,642			6.500	4.550	MON	11,239	134,872	11/20/2003	10/01/2032
31402BVL5	FNMA POOL 724319				1	607,999	101.9450	591,895	580,602	626,203		672			6.500	3.962	MON	3,145	37,739	09/18/2003	08/01/2032
31402BVU5	FNMA POOL 724327				1	628,345	103.6450	614,385	592,778	635,569		(2,272)			7.000	3.265	MON	3,458	41,494	08/26/2003	07/01/2032
31402BWP5	FNMA POOL 724354				1	1,911,874	101.9450	1,856,524	1,821,104	1,992,078		4,282			6.500	4.244	MON	9,864	118,372	11/20/2003	11/01/2032
31402CTT9	FNMA POOL 725162				1	19,075,198	99.4140	18,869,756	18,981,042	19,071,103		(3,207)			6.000	5.993	MON	94,905	1,134,465	03/07/2006	02/01/2034
31402CU67	FNMA POOL 725205				1	19,714,363	94.1970	19,566,930	20,772,460	19,728,541		20,535			5.000	6.135	MON	86,552	1,038,623	05/22/2006	03/01/2034
31402CV90	FNMA POOL 725240				1	8,275,617	100.5960	7,917,910	7,870,999	8,318,782		(10,996)			6.000	4.177	MON	39,355	472,260	01/23/2004	03/01/2018
31402C4H2	FNMA POOL 725424				1	2,149,606	96.8890	2,102,719	2,170,230	2,152,216		2,565			5.500	5.857	MON	9,947	118,983	03/09/2006	04/01/2034
31402C4J8	FNMA POOL 725425				1	1,658,297	96.8980	1,662,174	1,715,387	1,657,415		(768)			5.500	6.319	MON	7,862	94,346	06/09/2006	04/01/2034
31402DDQ0	FNMA POOL 725611				1	4,448,236	96.8890	4,382,445	4,523,151	4,448,001		(236)			5.500	6.018	MON	20,731	165,849	10/10/2006	06/01/2034
31402ES33	FNMA POOL 726938				1	6,979,803	91.2250	6,709,068	7,354,419	6,995,823		8,043			4.500	5.477	MON	27,579	330,949	01/04/2006	08/01/2033
31402GSX2	FNMA POOL 728734				1	8,530,319	96.8890	8,187,543	8,450,436	8,533,010		(1,452)			5.500	5.417	MON	38,731	464,774	05/10/2005	07/01/2033
31402QYV7	FNMA POOL 735224				1	1,697,081	96.8890	1,640,188	1,692,849	1,697,097		(61)			5.500	5.584	MON	7,759	93,107	10/11/2005	02/01/2035
31402Q6E6	FNMA POOL 735369				1	20,055,496	102.4820	19,642,506	19,166,786	19,844,821		(87,676)			6.500	4.872	MON	103,820	1,245,841	03/07/2005	04/01/2019
31402RAS8	FNMA POOL 735417				1	10,913,356	101.7710	10,798,711	10,610,783	10,898,202		(21,555)			6.500	5.569	MON	57,475	689,701	10/26/2005	03/01/2035
31402RCS6	FNMA POOL 735481				1	6,401,701	100.5900	6,237,701	6,201,133	6,391,451		(8,641)			6.000	5.107	MON	31,006	372,068	03/29/2005	08/01/2018
31402RFK0	FNMA POOL 735570				1	6,044,605	101.9450	5,917,142	5,804,272	6,039,688		(20,865)			6.500	5.070	MON	31,440	377,278	04/27/2005	03/01/2035
31402RQY8	FNMA POOL 735871				1	5,970,970	96.8190	5,765,688	5,955,151	5,970,176		(654)			5.500	5.574	MON	27,294	327,533	10/11/2005	07/01/2035
31402RST7	FNMA POOL 735930				1	11,684,469	98.9100	11,318,396	11,443,091	11,669,871		(12,055)			5.500	4.978	MON	52,448	629,370	09/13/2005	12/01/2018
31402RT41	FNMA POOL 735971				1	24,255,978	96.8890	24,224,319	25,002,136	24,238,376		(13,024)			5.500	6.248	MON	114,593	1,375,117	05/23/2006	11/01/2034
31402WLH9	FNMA POOL 740228				1	3,454,381	96.8890	3,315,579	3,422,032	3,454,634		(687)			5.500	5.423	MON	15,684	188,212	05/10/2005	09/01/2033
31403CUZ2	FNMA POOL 745000				1	880,433	99.1020	864,825	872,661	879,957		(231)			6.000	5.940	MON	4,363	52,360	12/14/2005	10/01/2035
31403CVF5	FNMA POOL 745014				1	5,894,605	100.5960	5,765,772	5,731,612	5,890,892		(5,477)			6.000	5.203	MON	28,658	343,897	10/06/2005	05/01/2020
31403CVG3	FNMA POOL 745015				1	4,478,431	102.1930	4,417,876	4,323,071	4,466,919		(7,037)			6.500	5.383	MON	23,417	281,000	10/06/2005	04/01/2018
31403C4X6	FNMA POOL 745238				1	7,652,184	100.5960	7,608,650	7,563,549	7,653,782		1,397			6.000	5.822	MON	37,818	453,813	05/01/2006	12/01/2020
31403DA66	FNMA POOL 745329				1	7,320,002	99.5370	7,210,588	7,244,165	7,320,734		96			6.000	5.905	MON	36,221	434,650	02/02/2006	07/01/2035
31403DTH2	FNMA POOL 745852				1	1,111,933	101.9760	1,112,353	1,090,799	1,111,103		(830)			6.500	6.102	MON	5,908	53,176	09/11/2006	01/01/2036
31403DXP9	FNMA POOL 745986				1	7,026,418	98.8860	6,937,846	7,016,004	7,026,328		(90)			5.500	5.596	MON	32,157	225,097	10/27/2006	06/01/2020
31403VEK1	FNMA POOL 758938				1	1,142,986	96.8890	1,084,967	1,119,802	1,143,514		215			5.500	5.206	MON	5,132	61,589	02/03/2004	01/01/2034
31404BXM9	FNMA POOL 763984				1	1,013,121	96.8890	987,390	1,019,092	1,013,109		(12)			5.500	5.769	MON	4,671	9,342	04/10/2007	12/01/2033
31404TEF6	FNMA POOL 777834				1	2,274,934	96.8890	2,237,372	2,309,211	2,274,804		916			5.500	5.957	MON	10,584	127,007	05/11/2004	05/01/2034
31405AQU0	FNMA POOL 783567				1	3,256,689	98.0410	3,272,662	3,338,055	3,261,618		4,929			3.996	4.768	MON	11,116	66,703	12/21/2006	11/01/2034
31406VZ33	FNMA POOL 821662				1	22,537,796	98.9700	22,648,930	22,884,642	22,535,884		(6,708)			6.000	6.619	MON	114,423	1,127,431	05/02/2006	06/01/2035
31406V5L6	FNMA POOL 821751				1	23,591,062	98.9280	23,762,361	24,019,854	23,575,061		(16,001)			5.000	5.648	MON	100,083	1,091,662	07/10/2006	06/01/2035
31407JLE0	FNMA POOL 832025				1	84,372	96.6930	81,671	84,464	84,387		8			5.500	5.665	MON	387	4,646	10/05/2005	09/01/2035
31407NQM8	FNMA POOL 835760				1	5,301,360	91.0250	5,127,191	5,632,734	5,300,250		(1,110)			4.500	5.697	MON	21,123	68,308	03/09/2007	09/01/2035
31407PUR7	FNMA POOL 836792				1	74,974	96.6930	72,574	75,057	74,980		2			5.500	5.668	MON	344	4,128	10/12/2005	10/01/2035
31407VAA3	FNMA POOL 841601				1	22,363	96.6930	21,647	22,387	22,365		1			5.500	5.667	MON	103	1,231	10/12/2005	09/01/2035
31409UTH8	FNMA POOL 879052				1	11,232,149	98.9520	11,239,132	11,358,154	11,237,285		5,135			4.910	5.323	MON	46,474	418,415	09/06/2006	03/01/2036
31409XZY8	FNMA POOL 881959				1	3,987,685	100.0180	3,969,193	3,968,463	3,986,483		(1,202)			5.680	5.678	MON	18,784	131,320	11/07/2006	02/01/2036
31410FSC0	FNMA POOL 888015				1	4,789,995	98.8790	4,679,090	4,732,137	4,787,030		(2,965)			5.550	5.447	MON	21,886	110,156	01/25/2007	11/01/2016
31410FWL5	FNMA POOL 888151				1	14,576,134	98.8680	14,350,649	14,514,900	14,575,811		(323)			5.500	5.520	MON	66,527	332,633	01/09/2007	01/01/2021
31410FYG4	FNMA POOL 888211				1	3,543,361	103.7120	3,532,494	3,406,054	3,538,217		(5,144)			7.000	5.431	MON	19,869	79,475	02/12/2007	08/01/2036
31410F2Y0	FNMA POOL 888291				1	11,370,610	100.4740	11,219,402	11,166,473	11,367,161		(3,449)			6.000	5.574	MON	55,832	167,497	03/02/2007	03/01/2022
31410F6S9	FNMA POOL 888381				1	17,428,447	99.1620	17,358,252	17,505,032	17,428,742		294			5.507	5.772	MON	80,334		06/05/2007	04/01/2017
31410TWD3	FNMA POOL 897144				1	3,576,783	98.9860	3,519,883	3,555,947	3,576,984		201			6.000	5.997	MON	17,780	17,780	05/10/2007	09/01/2036
31410US29	FNMA POOL 897937				1	24,883,216	100.4740	24,634,420	24,518,277	24,858,915		(24,301)			6.000	5.625	MON	122,591	858,140	11/07/2006	08/01/2021

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
31410YR30	FNMA POOL 901506				1	3,956,234	100.1860	3,926,155	3,918,882	3,953,558		(2,675)			5.827	5.689	MON	19,029	114,137	11/28/2006	11/01/2036
31411DSJ9	FNMA POOL 905121				1	5,440,398	98.9860	5,327,781	5,382,369	5,438,849		(1,549)			6.000	5.873	MON	26,912	80,736	03/09/2007	12/01/2036
31411HSZ4	FNMA POOL 908736				1	6,860,166	98.9860	6,746,318	6,815,440	6,859,195		(971)			6.000	5.983	MON	34,077	68,154	04/10/2007	02/01/2037
31411SM94	FNMA POOL 913984				1	8,001,082	101.3650	7,954,317	7,847,203	7,996,280		(4,801)			6.338	5.887	MON	41,446	124,300	03/08/2007	02/01/2037
2699999 Subtotal - Special Revenue, Special Assessment - Single Class Mortgage-Backed/Asset-Backed Securities						821,136,706	XXX	807,518,929	817,551,925	819,983,377		(511,203)			XXX	XXX	XXX	4,205,902	35,373,389	XXX	XXX
Special Revenue, Special Assessment - Defined Multi-Class Residential Mortgage-Backed Securities																					
312914E42	FHLMC REMIC SERIES 1471-G				1	83,899	99.7950	84,519	84,693	84,693					7.000	7.475	MON	494	5,929	01/07/2000	03/15/2008
312914WU4	FHLMC REMIC SERIES 1475-K				1	107,750	99.7930	106,627	106,849	106,849					7.000	7.010	MON	623	7,479	11/03/1999	02/15/2008
3133T0TG9	FHLMC REMIC SERIES 1554-P				1	169,223	99.8190	173,610	173,924	173,924		304			6.500	7.418	MON	942	11,305	04/18/2000	08/15/2008
3133T3DJ4	FHLMC REMIC SERIES 1647-PK				1	340,530	99.8180	347,070	347,701	347,701		805			6.500	7.217	MON	1,883	22,601	08/07/2000	12/15/2008
3133T3VD7	FHLMC REMIC SERIES 1666-H				1	1,527,567	100.7960	1,527,379	1,515,314	1,517,842		241			6.250	6.330	MON	7,892	94,707	07/08/1998	09/15/2023
31394HWL1	FHLMC REMIC SERIES 2672				1	2,996,660	99.3580	2,965,824	2,985,000	2,995,957		(703)			5.500	5.536	MON	13,681	41,044	03/14/2007	04/15/2029
31394HZH7	FHLMC REMIC SERIES 2672				1	3,924,375	97.4000	3,895,980	4,000,000	3,934,582		10,207			5.000	5.563	MON	16,667	150,000	09/22/2006	03/15/2029
31395FT38	FHLMC REMIC SERIES 2857				1	1,739,117	99.3420	1,703,720	1,715,000	1,733,200		(3,057)			5.000	4.872	MON	7,146	85,750	07/08/2005	10/15/2023
31396NZM1	FHLMC REMIC SERIES 3152 DA				1	2,752,642	100.6440	2,735,945	2,718,449	2,742,815		(9,827)			6.000	5.593	MON	13,592	122,330	09/08/2006	09/15/2025
31396RWB9	FHLMC REMIC SERIES 3177 KA				1	2,824,786	100.7010	2,814,579	2,794,981	2,817,579		(7,207)			6.000	5.697	MON	13,975	111,799	10/20/2006	12/15/2026
31397AVS9	FHLMC REMIC SERIES 3216				1	2,670,616	100.7080	2,654,996	2,636,323	2,662,975		(7,641)			6.000	5.565	MON	13,182	105,453	09/29/2006	04/15/2027
31397EVZ5	FHLMC REMIC SERIES 3280				1	3,929,200	99.7840	3,899,380	3,907,829	3,928,010		(1,191)			5.500	5.363	MON	17,911	35,822	04/18/2007	05/15/2026
31396UZR4	FHLMC REMIC SERIES K001				1	1,000,198	100.2190	997,401	995,222	999,860		(338)			5.651	5.660	MON	4,687	46,867	08/07/2006	04/25/2016
31393BU94	FNMA REMIC TRUST 2003-W6 3A				1	6,099,657	101.2910	6,018,753	5,942,053	6,105,075		(3,157)			6.500	5.793	MON	32,186	386,232	10/31/2005	09/25/2042
31394BZ72	FNMA REMIC TRUST 2004-W15 1A2				1	6,009,876	100.8190	5,890,184	5,842,365	5,987,182		(17,399)			6.500	5.531	MON	31,646	379,753	10/31/2005	08/25/2044
31394DNX4	FNMA REMIC TRUST 2005-44				1	1,852,980	98.9640	1,850,621	1,870,000	1,857,561		4,581			5.000	5.529	MON	7,792	62,333	10/19/2006	02/25/2025
31394ENV6	FNMA REMIC TRUST 2005-62 JC				1	1,559,870	97.6950	1,554,515	1,591,197	1,564,300		2,831			5.000	5.401	MON	6,630	79,560	11/29/2005	05/25/2035
31395DY45	FNMA REMIC TRUST 2006-51				1	3,528,280	99.6510	3,531,475	3,543,861	3,528,222		(58)			5.500	5.717	MON	16,243		06/20/2007	02/25/2030
31396KEU2	FNMA REMIC TRUST 2006-73				1	2,432,294	100.5760	2,438,970	2,425,000	2,430,174		(2,120)			6.000	6.057	MON	12,125	133,375	07/11/2006	02/25/2028
31396KRT1	FNMA REMIC TRUST 2006-75				1	2,589,727	98.8730	2,595,403	2,625,000	2,596,159		6,432			5.000	5.757	MON	9,087	109,375	08/04/2006	12/25/2025
31396KN65	FNMA REMIC TRUST 2006-81				1	3,503,981	100.5230	3,483,112	3,465,000	3,494,363		(9,618)			6.000	5.687	MON	17,325	138,600	10/06/2006	02/25/2027
31395B5G4	FNMA REMIC TRUST 2006-W1 1A1				1	3,348,014	101.4860	3,327,330	3,278,600	3,364,062		13,928			6.500	6.270	MON	17,759	213,109	03/08/2006	12/25/2045
31395B5J8	FNMA REMIC TRUST 2006-W1 1A3				1	5,064,361	104.2540	5,025,959	4,820,870	4,953,852		(86,777)			7.500	4.479	MON	30,130	361,034	03/08/2006	12/25/2045
2799999 Subtotal - Special Revenue, Special Assessment - Defined Multi-Class Residential Mortgage-Backed Securities						60,055,603	XXX	59,623,352	59,385,231	59,926,937		(109,764)			XXX	XXX	XXX	293,598	2,704,457	XXX	XXX
Special Revenue, Special Assessment - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																					
64908QAA9	NEW VALLEY GEN V SERIES 2003-2				1	4,439,819	94.8670	4,211,910	4,439,819	4,439,819					4.929	4.990	JJ	109,419	218,839	09/24/2003	01/15/2021
3099999 Subtotal - Special Revenue, Special Assessment - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						4,439,819	XXX	4,211,910	4,439,819	4,439,819					XXX	XXX	XXX	109,419	218,839	XXX	XXX
3199999 Subtotal - Special Revenue, Special Assessment						885,632,128	XXX	871,354,191	881,376,975	884,350,133		(620,967)			XXX	XXX	XXX	4,608,919	38,296,685	XXX	XXX
Public Utilities (Unaffiliated) - Issuer Obligations																					
079860AJ1	BELLSOUTH CORP				1	154,638	95.5690	152,910	160,000	155,676		678			4.750	5.406	MN	971	7,600	12/12/2005	11/15/2012
250847DT4	DETROIT EDISON CO				2	678,803	97.9170	665,838	680,000	679,289		114			5.200	5.291	AO	7,465	35,360	10/16/2002	10/15/2012
250847EA4	DETROIT EDISON CO				2	521,073	92.7740	487,065	525,000	521,140		47			5.700	5.834	AO	7,481	29,925	01/20/2006	10/01/2037
250847EB2	DETROIT EDISON CO				2	239,870	105.2150	252,515	240,000	239,872		1			6.625	6.739	JD	1,325	16,209	05/17/2006	06/01/2036
264399EK8	DUKE ENERGY CORP				1	922,308	98.8700	914,551	925,000	924,560		629			3.750	3.858	MS	11,177	34,688	09/23/2003	03/05/2008
653522DJ8	NIAGARA MOHAWK PWR SER G				1	5,000,150	102.5380	5,126,890	5,000,000	5,000,000					7.750	7.900	AO	96,875	387,500	09/01/2000	10/01/2008
68233DAS6	ONCOR ELECTRIC DELIVERY CO				2	1,902,037	102.0420	1,841,856	1,805,000	1,881,964		(13,606)			6.375	5.434	MN	19,178	115,069	01/03/2006	05/01/2012
743263AJ4	PROGRESS ENERGY INC				2	1,038,857	104.8240	1,037,762	990,000	1,030,369		(7,107)			6.850	5.947	AO	14,317	67,815	04/18/2006	04/15/2012
693627AY7	PSI ENERGY INC				2	768,801	97.0740	737,762	760,000	768,642		(114)			6.120	6.127	AO	9,819	46,512	02/02/2006	10/15/2035
835415AJ9	SONAT INC				3	5,795,111	103.8780	7,281,834	7,010,000	6,305,707	2,023	129,352			7.625	11.126	JJ	246,470	534,513	08/08/2002	07/15/2011
843452AZ6	SOUTHERN NATURAL GAS CO				3	937,330	113.4140	1,066,094	940,000	937,471		32			8.000	8.186	MS	25,067	75,200	02/21/2002	03/01/2032
906548BX9	UNION ELECTRIC CO				2	1,053,594	97.6580	1,054,705	1,080,000	1,057,865		3,588			5.250	5.795	MS	18,900	56,700	04/20/2006	09/01/2012
969457BM1	WILLIAMS COS INC				3	4,734,154	115.7500	5,251,578	4,537,000	4,723,623		(2,373)			8.750	8.542	MS	116,891	398,990	04/23/2002	03/15/2032
3299999 Subtotal - Public Utilities (Unaffiliated) - Issuer Obligations						23,746,726	XXX	25,871,360	24,652,000	24,226,178	2,023	111,241			XXX	XXX	XXX	575,936	1,806,081	XXX	XXX
3899999 Subtotal - Public Utilities (Unaffiliated)						23,746,726	XXX	25,871,360	24,652,000	24,226,178	2,023	111,241			XXX	XXX	XXX	575,936	1,806,081	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
007924AF0	AEGON NV				1	6,893,154	95.3130	6,814,865	7,150,000	6,919,268		21,126			4.750	5.469	JD	28,302	255,906	05/09/2007	06/01/2013

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
013817AP6	ALCOA INC				2	720,086	94.7860	682,457	720,000	720,085		(2)			5.720	5.800	FA	14,643		03/15/2007	02/23/2019
01903QAB4	ALLIED CAPITAL CORP				2	1,393,828	98.6000	1,375,471	1,395,000	1,393,936		108			6.000	6.109	AO	20,925	26,272	12/05/2006	04/01/2012
020002AR2	ALLSTATE CORP				1	2,993,129	95.6320	2,821,147	2,950,000	2,985,666		(4,111)			5.000	4.855	FA	55,722	147,500	08/24/2005	08/15/2014
023551AF1	AMERADA HESS CORP				2	395,141	112.7170	383,239	340,000	394,664		(477)			7.875	6.604	AO	6,694	13,388	01/24/2007	10/01/2029
023551AJ3	AMERADA HESS CORP				2	2,988,537	107.2420	2,852,635	2,660,000	2,977,239	163,903	(5,482)			7.300	6.429	FA	73,357	194,180	05/13/2005	08/15/2031
02364WAJ4	AMERICA MOVIL SA DE C V				2	1,308,152	98.2300	1,385,046	1,410,000	1,309,481		1,165			6.375	7.084	MS	29,963	89,343	06/05/2006	03/01/2035
02580EBJ1	AMERICAN EXPRESS BANK FSB				1	15,002,025	99.9800	14,997,000	15,000,000	15,002,365		340			5.320	5.523	MON	53,200	66,500	05/30/2007	05/07/2008
02581FYA1	AMERICAN EXPRESS CENTURION BANK				1	1,338,606	100.3130	1,344,192	1,340,000	1,338,612		5			5.950	6.053	JD	4,208		06/07/2007	06/12/2017
025816AU3	AMERICAN EXPRESS CO				1	157,116	103.1120	154,668	150,000	157,114		(1)			6.800	6.590	MS	3,400		05/29/2007	09/01/2066
026609AM9	AMERICAN HOME PRODS CORP				1	1,092,266	104.6530	1,046,525	1,000,000	1,065,336	37,894	(15,761)			6.700	4.813	MS	19,728	69,500	10/05/2005	03/15/2011
02666QZN6	AMERICAN HONDA FIN CORP				1	10,000,000	99.9960	9,999,600	10,000,000	10,000,000					5.327	5.527	FMAN	76,939		05/07/2007	05/09/2008
026874AT4	AMERICAN INTL GROUP INC				1	3,229,087	93.2800	3,157,531	3,385,000	3,235,595		6,508			4.250	5.196	MN	18,382	71,931	03/13/2007	05/15/2013
026874BE6	AMERICAN INTL GROUP INC				1	2,584,429	94.5510	2,448,881	2,590,000	2,584,429		1			6.250	6.362	MS	48,563		03/28/2007	03/15/2087
02687QBE7	AMERICAN INTL GROUP INC				1	2,039,594	99.6280	2,012,480	2,020,000	2,038,810		(784)			5.375	5.197	AO	22,017		04/18/2007	10/18/2011
031162AS9	AMGEN INC				1	1,642,417	98.4460	1,619,435	1,645,000	1,642,434		16			5.850	5.957	JD	8,287		05/24/2007	06/01/2017
032479AD9	ANADARKO FINANCE CO				2	3,680,700	107.4440	3,223,326	3,000,000	3,654,841		(12,521)			7.500	5.883	MN	37,500	225,000	05/13/2005	05/01/2031
00182GAA2	ANZ NATL INTL LTD LONDON BRH				1	15,000,000	100.0000	15,000,030	15,000,000	15,000,000					4.311	4.462	MON	43,113	807,040	12/01/2005	12/07/2010
00184AAC9	AOL TIME WARNER INC				2	12,231,421	107.1370	11,806,508	11,020,000	12,215,109		(11,886)			7.625	6.852	AO	177,391	622,963	04/04/2007	04/15/2031
00184AAF2	AOL TIME WARNER INC				2	2,883,636	104.3270	2,670,771	2,560,000	2,782,888		(40,037)			6.875	4.893	MN	29,333	176,000	04/29/2005	05/01/2012
00184AAG0	AOL TIME WARNER INC				2	9,133,689	108.1350	8,634,580	7,985,000	9,091,963		(18,542)			7.700	6.711	MN	102,474	614,845	02/01/2006	05/01/2032
04621XAD0	ASSURANT INC				2	1,142,478	102.6220	1,072,403	1,045,000	1,140,085		(1,414)			6.750	6.149	FA	26,648	70,538	12/16/2005	02/15/2034
001957BD0	AT&T CORP				1	18,646,571	118.8580	19,409,511	16,330,000	18,616,443		(22,805)			8.500	7.608	MN	177,362	1,056,400	04/24/2007	11/15/2031
00209AAE6	AT&T WIRELESS SVCS INC				2	2,085,272	107.5180	1,951,450	1,815,000	1,992,024		(43,017)			7.875	4.996	MS	47,644	142,931	04/07/2005	03/01/2011
00209AAG1	AT&T WIRELESS SVCS INC				1	1,861,644	109.9540	1,676,805	1,525,000	1,741,245		(38,863)			8.125	4.861	MN	20,651	123,906	03/25/2004	05/01/2012
059438AH4	BANC ONE CORP				1	876,671	114.9000	844,517	735,000	874,988		(1,684)			7.625	6.040	AO	11,831	28,022	01/24/2007	10/15/2026
060050TKW1	BANK AMERICA CHRLT NC				1	1,578,736	101.1330	1,597,906	1,580,000	1,578,739		3			6.100	6.204	JD	3,213		06/14/2007	06/15/2017
060505CK8	BANK OF AMERICA CORP.				1	7,082,911	99.5630	7,078,929	7,110,000	7,087,159		4,248			5.375	5.538	FA	144,373	192,143	08/09/2006	08/15/2011
060505DA9	BANK OF AMERICA CORP.				1	200,464	95.8660	191,733	200,000	200,446		(18)			5.420	5.463	MS	3,192	2,590	12/20/2006	03/15/2017
06420AFV3	BANK OF NEW YORK				1	1,502,865	100.1720	1,517,603	1,515,000	1,506,895		3,987			5.410	5.797	MN	11,839	83,327	06/27/2006	05/15/2009
06423AAR4	BANK ONE CORP				1	4,363,358	99.7800	4,360,395	4,370,000	4,369,754		1,432			4.125	4.202	MS	60,088	180,263	08/22/2002	09/01/2007
06423AAS2	BANK ONE CORP				1	5,494,720	97.9180	5,385,501	5,500,000	5,496,284		559			5.250	5.333	JJ	121,115	288,750	07/23/2004	01/30/2013
066048AA7	BANKAMERICA CAPITAL II SER 2				1	4,723,970	103.9690	4,938,528	4,750,000	4,726,631		487			8.000	8.212	JD	16,889	380,000	11/09/1999	12/15/2026
05518F209	BANKAMERICA CAPITAL TRUST VI				1	3,923,715	90.2510	3,610,033	4,000,000	3,925,573		1,075			5.625	5.843	MS	70,625	225,000	10/04/2005	03/08/2035
056335AA0	BANKAMERICA CAPITAL TRUST XI				1	5,777,503	101.9660	5,455,176	5,350,000	5,775,937		(1,565)			6.625	6.131	MN	37,413	177,219	03/26/2007	05/23/2036
066050CM5	BANKAMERICA CORP				1	507,302	105.7300	465,214	440,000	483,300		(8,942)			7.125	4.625	AO	6,618	31,350	09/15/2004	10/15/2011
073902PP7	BEAR STEARNS COS INC				1	835,710	98.1270	819,357	835,000	835,662		(48)			5.350	5.401	FA	19,358		02/14/2007	02/01/2012
05568YAA6	BNSF RY CO 2007-1				1	13,000,000	100.4000	13,052,000	13,000,000	13,000,000					5.996	6.086	AO	194,870		06/11/2007	04/01/2024
096630AA6	BOARDWALK PIPELINES LP				2	658,863	97.5010	643,509	660,000	658,915		52			5.875	5.985	MN	4,955	18,741	11/17/2006	11/15/2016
097023AS4	BOEING CO				1	2,343,299	109.3010	2,918,337	2,670,000	2,358,399		2,533			6.625	7.759	FA	66,824	176,888	11/19/1999	02/15/2038
101137AE7	BOSTON SCIENTIFIC CORP				2	430,520	94.4810	406,270	430,000	430,514		(6)			7.000	7.112	MN	3,846	30,100	05/01/2006	11/15/2035
10138MAB1	BOTTLING GROUP LLC				1	2,940,210	95.7000	2,870,985	3,000,000	2,942,651		2,441			4.625	5.099	MN	17,729	69,375	03/26/2007	11/15/2012
110122AP3	BRISTOL MYERS SQUIBB CO				1	12,728,708	94.3370	12,027,917	12,750,000	12,728,872		164			5.875	5.974	MN	95,714	364,128	11/15/2006	11/15/2036
11133TAA1	BROADRIDGE FINL SOLUTIONS INC				2	1,205,912	97.8090	1,193,275	1,220,000	1,205,991		78			6.125	6.381	JD	6,642		06/04/2007	06/01/2017
12189PAF9	BURLINGTON NORTHERN SANTA FE				1	4,530,419	108.7490	4,871,114	4,479,226	4,536,621		(4,594)			7.570	7.501	JJ	168,597	339,101	12/01/2005	01/02/2021
12189TAD6	BURLINGTON NORTHERN SANTA FE				2	703,177	109.5330	651,721	595,000	702,732		(445)			7.290	6.057	JD	3,615	21,688	03/07/2007	06/01/2036
13645RAF1	CANADIAN PACIFIC RAILWAY CO				2	604,600	93.9930	578,058	615,000	604,618		18			5.950	6.165	MN	5,387		05/03/2007	05/15/2037
166760AA6	CHEVRON TEXACO CAPITAL CO				1	5,861,762	99.6590	5,929,705	5,950,000	5,942,032		36,604			3.500	4.183	MS	60,161	208,250	03/31/2005	09/17/2007
171232AQ4	CHUBB CORP				1	12,494,750	95.2030	11,900,388	12,500,000	12,494,759		9			6.000	6.093	MN	104,167		05/08/2007	05/11/2037
125509AZ2	CIGNA CORP				2	5,470,365	115.3410	5,940,067	5,150,000	5,463,041		(8,364)			7.875	7.506	MN	51,822	405,563	05/03/2006	05/15/2027
172967CQ2	CITIGROUP INC				1	5,896,305	95.1260	5,550,614	5,835,000	5,884,558		(5,633)			5.000	4.918	MS	85,904	291,750	08/26/2005	09/15/2014
172967DU2	CITIGROUP INC				1	3,881,870	98.4600	3,830,102	3,890,000	3,882,968		1,098			5.100	5.214	MS	50,700	99,195	09/26/2006	09/29/2011
172967EC1	CITIGROUP INC				1	308,180	95.3350	300,304	315,000	308,187		7			5.875	6.123	MN	1,645		05/29/2007	05/29/2037
186108CD6	CLEVELAND ELECTRIC ILLUM CO				2	560,480	97.9650	553,504	565,000	560,893		413			5.650	5.870	JD	1,419	31,923	09/12/2006	12/15/2013
186108CE4	CLEVELAND ELECTRIC ILLUM CO				2	562,017	92.1720	520,770	565,000	562,037		20			5.950	6.078	JD	1,494	17,182	12/04/2006	12/15/2036
189054AC3	CLOROX CO				1	3,069,930	101.5520	3,046,560	3,000,000	3,068,151		(1,779)			6.125	5.493	FA	76,563		05/24/2007	02/01/2011
189054AM1	CLOROX CO				1	765,076	96.8910	765,440	790,000	768,505		3,430			4.200	5.432	JJ	15,300		01/23/2007	01/15/2010
20030NAE1	COMCAST CORP				2	4,449,667	96.3930	4,241,301	4,400,000	4,438,884		(4,935)			5.300	5.207	JJ	107,531	233,200	03/07/2005	01/15/2014
20030NAL5	COMCAST CORP				2	1,778,373	98.2260	1,743,517	1,775,000	1,778,030		(260)			5.900	5.961	MS	30,836	108,507	03/01/2006	03/15/2016
20030NAP6	COMCAST CORP				2	4,286,655	102.0960	4,099,138	4,015,000	4,279,899		(6,756)			6.500	5.676	JJ	120,338		03/05/2007	01/15/2017
20030NAR2	COMCAST CORP				2	8,633,406	96.8520	8,314,718	8,585,000	8,632,617		(790)			5.875	5.889	FA	190,539	22,762	03/28/2007	02/15/2018
200641AA6	COMMERCE GROUP INC				1	1,371,045	99.0660	1,322,536	1,335,000	1,363,479		(3,595)			5.950	5.629	JD	4,854	79,433	08/04/2005	12/09/2013
205887AF9	CONAGRA INC				2	156,150	105.3230	136,920	130,000	154,765		(709)			7.125	5.583	AO	2,316	9,263	06/29/2005	10/01/2026

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
21987BAJ7	CONDELCO INC				1	869,767	93.3500	821,484	880,000	872,060		887			4.750	4.959	AO	8,824	41,800	10/21/2004	10/15/2014
208251AE8	CONOCO INC				1	11,603,093	109.1360	10,728,098	9,830,000	11,517,097		(39,437)			6.950	5.668	AO	144,228	672,670	05/13/2005	04/15/2029
209615CA9	CONSOLIDATED NATURAL GAS CO				2	511,396	94.4570	519,511	550,000	514,744		3,349			5.000	6.179	JD	2,292	27,500	08/03/2006	12/01/2014
22160KAC9	COSTCO WHOLESALE CORP				1	1,467,663	97.4960	1,433,197	1,470,000	1,467,726		64			5.500	5.597	MS	29,420		02/13/2007	03/15/2017
22238HGQ7	COUNTRYWIDE FINANCIAL CORP				2	1,831,458	99.2960	1,822,074	1,835,000	1,831,499		40			5.800	5.930	JD	7,095		06/04/2007	06/07/2012
224044BH9	COX COMMUNICATIONS INC				2	9,384,889	96.0870	9,229,108	9,605,000	9,408,223		13,661			5.500	5.901	AO	132,069	389,950	03/26/2007	10/01/2015
224044BM8	COX COMMUNICATIONS INC				2	1,787,025	96.7450	1,717,227	1,775,000	1,784,890		(1,054)			5.450	5.430	JD	4,299	96,738	05/31/2005	12/15/2014
224044BQ9	COX COMMUNICATIONS INC				2	6,042,199	97.7730	5,866,350	6,000,000	6,041,204		(995)			5.875	5.864	JD	29,375	176,250	04/05/2007	12/01/2016
225448AA7	CREDIT SUISSE GUERNSEY BRH				1	2,060,000	96.3460	1,984,732	2,060,000	2,060,000					5.860	5.946	MN	15,425		05/08/2007	12/29/2049
126650BH2	CVS CAREMARK CORP				2	2,305,558	96.4820	2,248,035	2,330,000	2,305,736		178			5.750	5.977	JD	13,398		05/22/2007	06/01/2017
233835AP2	DAIMLER CHRYSLER NA				2	7,347,739	106.4310	7,098,934	6,670,000	6,998,824		(80,556)			7.750	6.277	JJ	234,052	516,925	08/20/2002	01/18/2011
233835AQ0	DAIMLER CHRYSLER NA				2	693,301	126.3690	726,621	575,000	692,524		(777)			8.500	6.868	JJ	22,130		02/14/2007	01/18/2031
233835AA5	DAIMLER CHRYSLER NA HLDG CORP				2	5,323,400	103.2090	5,160,470	5,000,000	5,172,412		(72,947)			7.200	5.567	MS	120,000	360,000	05/13/2005	09/01/2009
233048AD9	DBS BANK LTD SINGAPORE				1	1,747,067	97.3320	1,708,180	1,755,000	1,747,143		75			5.125	5.251	MN	11,243		05/11/2007	05/16/2017
25156PAH6	DEUTSCHE TELEKOM INTL				1	2,615,351	97.5510	2,580,232	2,645,000	2,618,187		2,286			5.750	5.988	MS	41,402	152,088	05/31/2006	03/23/2016
254067AN1	DILLARDS INC				4	4,306,722	89.8640	5,526,618	6,150,000	4,421,234		21,844			7.000	10.533	JD	35,875	430,500	07/17/2000	12/01/2028
260543BJ1	DOW CHEMICAL CO				1	4,276,430	108.2350	3,977,629	3,675,000	4,254,016		(11,835)			7.375	6.175	MN	45,172	271,031	08/04/2006	11/01/2029
260543BR3	DOW CHEMICAL CO				1	3,401,619	101.0400	3,233,277	3,200,000	3,353,487		(24,661)			6.000	5.016	AO	48,000	192,000	09/05/2006	10/01/2012
260546AA4	DOW CHEMICAL CO				1Z	2,750,000	96.1130	2,643,097	2,750,000	2,750,000					4.027	4.091	MJSD	27,993	83,057	03/24/2004	09/30/2009
262444AA0	DRYDEN INVESTORS TRUST				1	3,516,135	101.7300	3,325,740	3,269,184	3,269,184					7.157	7.285	JJ	102,689	284,107	09/27/2005	07/23/2008
233331AE7	DTE ENERGY CO				2	1,142,962	104.4830	1,123,188	1,075,000	1,140,544		(2,418)			7.050	5.376	JD	6,316	37,894	05/03/2007	06/01/2011
29078EAB1	EMBARQ CORP				2	415,588	100.5600	402,241	400,000	414,894		(694)			7.082	6.631	JD	2,361	14,164	12/05/2006	06/01/2016
29247SAA8	EN BOAT LLC			7	1	4,945,000	91.6840	4,533,774	4,945,000	4,945,000					4.630	4.684	JJ	103,665	228,954	07/10/2003	07/18/2028
29273RAF6	ENERGY TRANSFER PARTNERS LP				2	313,220	97.6520	307,604	315,000	313,234		13			6.625	6.780	AO	4,406	9,971	10/18/2006	10/15/2036
26884AAD5	ERP OPERATING LP				2	244,018	114.6810	229,361	200,000	241,942		(1,182)			7.570	5.831	FA	5,720	15,140	09/14/2005	08/15/2026
26884AAU7	ERP OPERATING LP				2	10,140,038	95.8960	9,829,350	10,250,000	10,149,225		7,707			5.375	5.591	FA	229,557	523,102	08/15/2006	08/01/2016
29736RAB6	ESTEE LAUDER COS INC				1	918,574	97.4760	896,779	920,000	918,592		18			5.550	5.648	MN	8,510		04/26/2007	05/15/2017
30215EAG2	EXPORT-IMPORT BANK KOREA EURO				1	1,022,574	97.1480	1,000,620	1,030,000	1,024,675		656			5.250	5.415	FA	21,179	54,075	02/03/2004	02/10/2014
31331FAX9	FEDERAL EXPRESS CORP 1998 1A				1	12,877,100	105.1900	13,058,624	12,414,321	12,873,743		(18,915)			6.720	6.282	JJ	384,678	675,509	04/25/2007	01/15/2022
314275AC2	FEDERATED RETAIL HLDGS INC				2	166,234	96.1940	158,721	165,000	166,230		(4)			6.375	6.419	MS	3,185		03/08/2007	03/15/2037
33716EAA3	FIRST TENNESSEE BANK				1	14,500,000	100.0270	14,503,915	14,500,000	14,500,000					4.080	4.218	MON	23,007	780,670	11/09/2005	11/17/2010
33738MAC5	FIRST UNION NATL BANK CHARLOTTE				1	1,029,075	100.7420	997,342	990,000	1,007,523		(11,714)			5.800	4.548	JD	4,785	57,420	08/16/2005	12/01/2008
302508AM8	FMR CORP				1	954,849	114.0740	935,409	820,000	953,536		(1,313)			7.490	5.681	JD	2,730	30,709	05/01/2007	06/15/2019
345370CA6	FORD MOTOR COMPANY				5	1,025,950	79.8750	1,134,225	1,420,000	1,025,950					7.450		JJ	48,487	105,790	01/24/2005	07/16/2031
345397SM6	FORD MOTOR CREDIT CO				4	8,503,010	99.2660	8,427,649	8,490,000	8,398,748	552,504	(3,084)			7.375	7.494	AO	109,574	626,138	05/06/2005	10/28/2009
345397TS2	FORD MOTOR CREDIT CO				4	1,249,539	97.6960	1,270,042	1,300,000	1,259,481	87,605	7,832			7.375	8.408	FA	39,948	95,875	04/26/2005	02/01/2011
345397TY9	FORD MOTOR CREDIT CO				4	10,451,286	96.2430	9,633,944	10,010,000	9,633,944	808,211	(53,887)			7.250	6.614	AO	133,050	725,725	03/08/2005	10/25/2011
345397UE1	FORD MOTOR CREDIT CO				4	684,162	99.2510	724,534	730,000	720,220	15,901	17,127			4.950	7.672	JJ	16,662	36,135	04/20/2005	01/15/2008
36158FAA8	GE GLOBAL INSUR HLDG CORP				1	652,029	106.7000	624,195	585,000	650,761		(1,268)			7.000	6.080	FA	15,470	20,475	10/31/2006	02/15/2026
36962G2Z6	GENERAL ELECTRIC CAP CORP				1	3,944,312	98.8430	3,904,295	3,950,000	3,944,362		50			5.500	5.601	JD	16,294		05/30/2007	06/04/2014
36962GK78	GENERAL ELECTRIC CAP CORP				1	5,468,055	96.5640	5,422,063	5,615,000	5,475,165		7,109			4.250	5.168	MS	71,591		04/27/2007	09/13/2010
36962GR48	GENERAL ELECTRIC CAP CORP				1	1,061,707	97.5790	1,063,610	1,090,000	1,072,551		7,450			4.125	4.973	MS	14,988	44,963	01/11/2006	09/01/2009
36962GYY4	GENERAL ELECTRIC CAP CORP				1	20,823	101.7840	20,357	20,000	20,738		(86)			6.000	5.213	JD	53	1,200	11/02/2006	06/15/2012
36962GZY3	GENERAL ELECTRIC CAP CORP				1	800,073	98.9570	781,762	790,000	799,767		(305)			5.450	5.258	JJ	19,853		04/19/2007	01/15/2013
36962GZZ0	GENERAL ELECTRIC CAP CORP				1	768,375	99.4310	755,673	760,000	761,336		(2,404)			4.250	3.956	JJ	14,894	32,300	06/15/2004	01/15/2008
369604AY9	GENERAL ELECTRIC CO				1	4,936,133	96.9540	4,789,518	4,940,000	4,936,831		467			5.000	5.077	FA	102,917	248,331	04/11/2005	02/01/2013
370425RU6	GENERAL MOTORS ACCEPT CORP				3	936,898	99.6720	936,918	940,000	936,918	25,256	324			7.250	7.430	MS	22,527	68,150	02/23/2001	03/02/2011
370425RX0	GENERAL MOTORS ACCEPT CORP				3	8,964,821	98.3650	8,902,069	9,050,000	8,699,364	205,629	11,866			6.875	7.305	MS	183,200	622,188	05/06/2005	09/15/2011
37042WG96	GENERAL MOTORS ACCEPT CORP				3	739,001	99.2790	734,665	740,000	734,665	24,591	260			4.375	4.461	AO	8,094	32,375	12/04/2003	12/10/2007
370442BT1	GENERAL MOTORS CORP				5	2,455,250	91.2500	2,783,125	3,050,000	2,455,250					8.375		JJ	117,785	255,438	01/21/2005	07/15/2033
37247DAA4	GENWORTH FINANCIAL INC				1	2,160,000	99.6300	2,152,004	2,160,000	2,160,000					5.231	5.299	MN	14,124		05/09/2007	05/16/2009
379308AA7	GLITNIR BANKI HF				2	3,567,594	102.9980	3,677,011	3,570,000	3,567,775		176			6.693	6.815	JD	10,620	238,940	06/21/2006	06/15/2016
37930EAC0	GLITNIR BANKI HF NOTE				1	1,800,000	101.7810	1,832,060	1,800,000	1,800,000					6.330	6.430	JJ	48,425	56,970	07/21/2006	07/28/2011
36186CAA1	GMAC LLC				3	473,125	99.9860	499,930	500,000	494,049		9,984			6.125	8.521	JJ	13,526	30,625	04/20/2005	01/22/2008
38141GDK7	GOLDMAN SACHS GROUP INC				1	1,899,919	94.6520	1,859,916	1,965,000	1,902,216		2,297			4.750	5.449	JJ	43,039		03/27/2007	07/15/2013
38141GDQ4	GOLDMAN SACHS GROUP INC				1	1,753,989	96.9430	1,764,370	1,820,000	1,754,204		215			5.250	6.036	AO	20,172		06/22/2007	10/15/2013
38141GEF7	GOLDMAN SACHS GROUP INC				1	2,474,693	98.1520	2,434,165	2,480,000	2,476,105		982			5.000	5.113	JJ	57,178	123,311	01/09/2006	01/15/2011
38143UBE0	GOLDMAN SACHS GROUP INC				1	2,849,536	97.4990	2,817,721	2,890,000	2,864,257		7,906			4.500	4.886	JD	5,780	130,050	08/08/2005	06/15/2010
39121JAA8	GREAT RIVER ENERGY				1	3,005,000	100.2090	3,011,280	3,005,000	3,005,000					5.829	5.914	JJ			06/21/2007	07/01/2017
362320BA0	GTE CORP				2	451,041	102.8500	478,254	465,000	452,226		257			6.940	7.328	AO	6,813	32,271	04/12/2002	04/15/2028
4041A0BX5	HBOS PLC				1	9,000,000	100.0210	9,001,890	9,000,000	9,000,000					4.453	4.613	MON	24,492	485,525	01/11/2006	02/09/2011

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
40411EAA6	HBOS TREASURY SVCS PLC				1	2,613,086	98.0490	2,613,017	2,665,000	2,613,344		258			5.000	5.579	MN	14,806		06/22/2007	11/21/2011
40411EAB4	HBOS TREASURY SVCS PLC				1	1,434,740	98.1060	1,442,164	1,470,000	1,434,888		148			5.250	5.655	FA	28,083		06/13/2007	02/21/2017
404119AH2	HCA INC				5	1,561,635	91.0000	1,365,000	1,500,000	1,365,000	(61,414)	(5,978)			6.750	6.243	JJ	46,688	101,250	07/14/2004	07/15/2013
404119AL3	HCA INC				5	6,103,921	84.6250	5,228,133	6,178,000	5,228,133	(302,697)	6,523			5.750	6.002	MS	104,597	355,235	07/23/2004	03/15/2014
428236AF0	HEWLETT-PACKARD CO				1	4,990,000	100.0000	5,000,000	5,000,000	5,000,000		2,228			5.500	5.623	JJ	137,500	275,000	06/21/2002	07/01/2007
44106MAG7	HOSPITALITY PROPERTIES TR				2	1,327,315	93.8240	1,290,077	1,375,000	1,328,811		1,496			5.125	5.754	FA	26,622		03/09/2007	02/15/2015
441812GM0	HOUSEHOLD FINANCE CORP				1	2,673,396	106.8040	2,643,404	2,475,000	2,560,101		(24,458)			8.000	6.843	JJ	91,300	198,000	03/04/2002	07/15/2010
441812JW5	HOUSEHOLD FINANCE CORP				1	135,880	102.7520	133,577	130,000	133,256		(652)			6.375	5.790	AO	1,750	8,288	01/28/2003	10/15/2011
441812KA1	HOUSEHOLD FINANCE CORP				1	476,957	102.6670	492,802	480,000	478,118		283			6.375	6.566	MN	2,890	30,600	11/20/2002	11/27/2012
441812KH6	HOUSEHOLD FINANCE CORP				1	3,987,660	97.1040	3,981,272	4,100,000	4,039,231		23,600			4.125	4.850	MN	21,141	169,125	03/31/2005	11/16/2009
441812JY1	HOUSEHOLD FINANCE INTL				1	21,915	105.2880	21,058	20,000	21,127		(196)			7.000	5.741	MN	179	1,400	01/23/2003	05/15/2012
40426WAS0	HRPT PROPERTIES TRUST				2	1,321,012	97.7690	1,295,439	1,325,000	1,321,812		361			5.750	5.959	MN	12,910	76,188	10/25/2005	11/01/2015
40429CAA0	HSBC FINANCE CORP				1	1,969,891	103.8030	1,998,202	1,925,000	1,946,189		(4,678)			6.750	6.528	MN	16,603	129,938	08/16/2001	05/15/2011
404280AG4	HSBC HOLDINGS PLC				1	5,105,772	102.7670	4,984,204	4,850,000	5,104,436		(1,339)			6.500	6.212	MN	51,666	202,872	04/03/2007	05/02/2036
44914PAR8	HYPOTHEKENBANK IN ESSEN AG				1	829,195	98.6820	819,059	830,000	829,282		87			5.000	5.085	MN	26,053	7,493	11/08/2006	01/20/2012
44965UAA2	ILFC E-CAPITAL TR II BD 144A				1	970,639	97.5340	946,080	970,000	970,639		(1)			6.250	6.343	JD	1,684	60,625	10/25/2006	12/21/2065
47102XAF2	JANUS CAP GROUP INC				2	1,276,317	100.8630	1,291,041	1,280,000	1,276,329		12			6.700	6.854	JD	4,050		06/13/2007	06/15/2017
472319AC6	JEFFERIES GROUP INC				2	477,580	93.7050	454,467	485,000	477,704		89			6.250	6.466	JJ	13,977	29,386	02/03/2006	01/15/2036
476556CT0	JERSEY CENTRAL PWR & LIGHT CO				2	797,619	95.7450	765,961	800,000	797,622		3			6.150	6.267	JD	5,467		05/16/2007	06/01/2037
46625HAJ9	JP MORGAN CHASE & CO				1	5,926,955	103.8960	5,875,307	5,655,000	5,901,433		(25,522)			6.750	5.471	FA	159,047	163,350	05/02/2007	02/01/2011
46625HAT7	JP MORGAN CHASE & CO				1	3,421,348	100.0260	3,310,857	3,310,000	3,387,355		(11,841)			5.750	5.325	JJ	94,634	190,325	07/16/2004	01/02/2013
46625HGG9	JP MORGAN CHASE & CO				1	999,580	100.2340	1,002,340	1,000,000	999,664		75			5.600	5.688	JD	4,667	58,333	05/09/2006	06/01/2011
46627VAA5	JP MORGAN CHASE CAP XVII				1	6,615,106	90.9030	6,363,224	7,000,000	6,619,182		4,076			5.850	6.364	FA	170,625	204,750	09/25/2006	08/01/2035
48632HAA5	KAUPTHING BANK HF				1	20,200,016	105.6360	21,285,694	20,150,000	20,203,362		2,588			7.125	7.215	MN	167,497	1,360,875	02/22/2007	05/19/2016
486329AA3	KAUPTHING BUNDARBANK HF				1	5,610,000	100.7750	5,653,489	5,610,000	5,610,000					5.735	5.946	JAJO	71,492	341,824	04/07/2006	04/12/2011
49327XAA8	KEYBANK NA CLEVELAND				1	4,128,266	94.0570	4,091,466	4,350,000	4,142,785		13,614			4.950	5.766	MS	63,401	147,263	01/24/2007	09/15/2015
50075NAB0	KRAFT FOODS INC				2	296,224	99.2170	292,691	295,000	296,198		(26)			5.625	5.595	MN	2,766		05/22/2007	11/01/2011
505861AB0	LAFARGE S.A.				2	3,883,932	102.3600	3,992,036	3,900,000	3,885,057		1,125			6.500	6.664	JJ	116,892	124,638	07/13/2006	07/15/2016
5150X0AA9	LANDSBANKI ISLANDS HF				1	5,038,690	101.2640	5,103,721	5,040,000	5,038,885		196			6.100	6.199	FA	107,604	153,720	08/22/2006	08/25/2011
524908UB4	LEHMAN BROS HLDGS INC				1	678,372	97.1500	684,909	705,000	678,430		58			5.750	6.381	JJ	20,044		06/21/2007	01/03/2017
52517PR60	LEHMAN BROS HLDGS INC				1	4,095,654	98.2930	4,030,009	4,100,000	4,096,009		355			5.250	5.344	FA	101,048		01/09/2007	02/06/2012
55616XAC1	MACYS RETAIL HOLDINGS INC				2	4,969,615	96.8170	4,685,948	4,840,000	4,968,806		(809)			7.000	6.873	FA	127,991		03/20/2007	02/15/2028
570535AG9	MARKEL CORP				2	990,254	103.3100	971,117	940,000	989,755		(414)			7.350	7.036	FA	26,101	52,369	01/31/2007	08/15/2034
5525V0BD7	MARSHALL & ILSLEY CORP				1	3,161,156	98.5150	3,122,929	3,170,000	3,161,715		559			5.150	5.282	FA	58,500		02/20/2007	02/22/2012
57629WAJ9	MASS MUTUAL LIFE INS CO				1	1,038,752	96.5020	1,003,621	1,040,000	1,039,731		252			2.550	2.592	JJ	12,229	26,520	06/10/2003	07/15/2008
577778BH5	MAY DEPT STORES CO				2	4,118,735	93.2600	3,846,967	4,125,000	4,117,433		(123)			6.700	6.833	MS	81,377	230,313	10/06/2006	09/15/2028
577778BQ5	MAY DEPT STORES CO				2	2,662,593	95.1340	2,378,348	2,500,000	2,655,457		(2,580)			6.900	6.498	JJ	79,542	172,500	12/16/2004	01/15/2032
577778CE1	MAY DEPT STORES CO				2	2,667,942	92.9610	2,416,994	2,600,000	2,666,352		(762)			6.700	6.609	JJ	80,326	40,200	03/01/2007	07/15/2034
58013MDU5	MCDONALDS CORP				1	9,140,558	92.6960	8,986,877	9,695,000	9,243,733		63,735			4.125	5.111	JD	33,327	399,919	04/25/2006	06/01/2013
58013MEA8	MCDONALDS CORP				1	3,591,720	95.8940	3,452,170	3,600,000	3,591,906		186			5.300	5.401	MS	56,180		03/12/2007	03/15/2017
59018YRX1	MERRILL LYNCH CO INC				1	1,829,250	99.5940	1,822,563	1,830,000	1,829,959		195			3.375	3.415	MS	18,357	61,763	09/10/2003	09/14/2007
59156RAC2	METLIFE INC				1	1,022,105	102.1220	970,163	950,000	1,002,273		(10,408)			6.125	4.786	JD	4,849	58,188	07/20/2005	12/01/2011
59156RAP3	METLIFE INC				2	1,462,904	92.6350	1,472,900	1,590,000	1,462,905		2			6.400	7.088	JD	4,523		06/28/2007	12/15/2066
617446C23	MORGAN STANLEY				1	828,989	94.6840	800,081	845,000	829,140		151			5.450	5.790	JJ	22,003		05/24/2007	01/09/2017
61746BCW4	MORGAN STANLEY				1	1,706,546	99.7840	1,706,310	1,710,000	1,707,047		501			5.625	5.749	JJ	45,956	40,078	08/02/2006	01/09/2012
61746BDC7	MORGAN STANLEY				1	1,114,103	99.8890	1,108,772	1,110,000	1,114,182		79			5.824	5.989	JAJO	13,288	32,645	12/27/2006	10/18/2016
61748AAE6	MORGAN STANLEY				1	4,006,067	93.3840	3,903,447	4,180,000	4,033,114		16,075			4.750	5.451	AO	49,638	198,550	09/12/2006	04/01/2014
617446HW2	MORGAN STANLEY & CO				1	285,873	98.6330	286,036	290,000	288,919		1,389			3.625	4.177	AO	2,628	10,513	03/31/2005	04/01/2008
617446GM5	MORGAN STANLEY DEAN WITTER				1	2,052,563	103.6830	2,135,862	2,060,000	2,056,540		776			6.750	6.917	AO	29,355	139,050	05/10/2001	04/15/2011
617446H51	MORGAN STANLEY DEAN WITTER				1	1,296,950	95.9410	1,276,021	1,330,000	1,297,154		205			5.550	5.971	AO	13,123		05/31/2007	04/27/2017
617446HC6	MORGAN STANLEY DEAN WITTER				1	805,918	103.7070	840,023	810,000	807,725		395			6.600	6.781	AO	13,365	53,460	03/27/2002	04/01/2012
63534PAC1	NATIONAL CITY BANK				1	800,916	102.2580	785,341	768,000	796,672		(4,244)			6.200	5.318	JD	2,116	47,616	09/29/2006	12/15/2011
63859UAU7	NATIONWIDE BUILDING SOC				1	2,052,640	96.9810	2,017,196	2,080,000	2,064,745		5,433			4.250	4.606	FA	36,833	88,400	03/18/2005	02/01/2010
652482AR1	NEWS AMERICA INC				2	4,670,900	100.5140	5,025,675	5,000,000	4,969,899		54,336			6.625	7.976	JJ	158,264	331,250	09/01/2000	01/09/2008
65334HAG7	NEXEN INC				2	1,060,314	95.6050	1,018,190	1,065,000	1,060,322		8			6.400	6.537	MN	10,792		05/01/2007	05/15/2037
65332VBH5	NEXTEL COMMUNICATIONS INC				2	2,238,636	99.2530	2,193,489	2,210,000	2,236,406		(2,225)			6.875	6.752	AO	25,745	130,109	02/15/2007	10/31/2013
655422AS2	NORANDA INC				2	956,142	106.6460	959,816	900,000	955,820		(322)			7.250	5.897	JJ	30,088		06/19/2007	07/15/2012
655664AH3	NORDSTROM INC				2	13,174,316	104.8340	13,628,381	13,000,000	13,206,070		(3,180)			6.950	6.982	MS	266,031	767,975	04/25/2007	03/15/2028
655844AL2	NORFOLK SOUTHERN CORP				2	1,068,672	101.1220	1,162,908	1,150,000	1,128,229		10,985			6.200	7.482	AO	15,052	71,300	11/28/2000	04/15/2009
690742AA9	OWENS CORNING INC				2Z	1,260,522	98.5160	1,221,598	1,240,000	1,259,630		(892)			6.500	6.373	JD	6,717	47,697	01/05/2007	12/01/2016
690742AB7	OWENS CORNING INC				2Z	661,570	96.8860	629,759	650,000	661,438		(132)			7.000	6.978	JD	3,792	45,328	01/19/2007	12/01/2036
694308GJ0	PACIFIC GAS & ELECTRIC CO				2	2,641,162	93.2770	2,490,496	2,670,000	2,641,266		104			5.800	5.964	MS	46,458		03/20/2007	03/01/2037

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
713291AP7	PEPCO HOLDINGS INC				2	1,168,878	98.8260	1,161,207	1,175,000	1,168,906		28			6.125	6.292	JD	4,598		06/05/2007	06/01/2017
057310930	PHILIP MORRIS CAP CORP				2	4,874,474	103.6400	5,492,920	5,300,000	5,176,931		52,923			7.500	8.791	Jul	380,938	397,500	02/03/2000	07/16/2009
71909VAA2	PHOENIX LIFE INSURANCE CO				2	974,511	102.6790	924,113	900,000	973,870		(641)			7.150	6.611	JD	2,860	64,350	11/02/2006	12/15/2034
693476AU7	PNC FUNDING CORP				1	2,260,461	99.1010	2,244,644	2,265,000	2,263,893		1,539			4.200	4.318	MS	29,332	95,130	03/18/2005	03/10/2008
73318EAQ6	POPULAR NORTH AMER INC				2	1,368,466	99.9360	1,369,120	1,370,000	1,369,060		485			5.650	5.772	AO	16,341	79,340	04/03/2006	04/15/2009
742718BG3	PROCTER & GAMBLE CO				1	1,631,177	122.3010	1,516,527	1,240,000	1,600,210		(12,526)			8.000	5.461	MS	33,067	99,200	03/14/2005	09/01/2024
74834LAM2	QUEST DIAGNOSTICS INC				2	1,312,186	100.7270	1,324,563	1,315,000	1,312,191		5			6.400	6.533	JJ	2,104		06/19/2007	07/01/2017
7591EPAA8	REGIONS FINANCIAL CORP				1	1,753,052	98.7570	1,733,180	1,755,000	1,754,253		646			4.500	4.592	FA	31,371	78,975	08/03/2005	08/08/2008
760719AL8	REPUBLIC NY CORP				1	6,553,048	118.6300	6,269,590	5,285,000	6,265,257		(109,095)			9.500	6.231	AO	105,994	490,675	04/26/2007	04/15/2014
760719AS3	REPUBLIC NY CORP				1	3,995,726	128.2180	4,038,873	3,150,000	3,894,526		(32,188)			9.300	6.806	JD	24,413	292,950	04/11/2005	06/01/2021
76113BAE9	RESIDENTIAL CAPITAL CORP				3	7,744,650	96.9920	7,274,363	7,500,000	7,274,363	(434,488)	(19,445)			6.875	6.527	JD	259,245	257,813	08/10/2005	06/30/2015
76113BAM1	RESIDENTIAL CAPITAL CORP				3	1,668,962	96.7640	1,625,628	1,680,000	1,625,628	(44,185)	852			6.000	6.284	FA	36,120		03/02/2007	02/22/2011
76113BAR0	RESIDENTIAL CAPITAL CORP				3	1,458,176	96.6580	1,406,372	1,455,000	1,406,372	(51,656)	(148)			6.500	6.561	AO	19,440	34,231	03/28/2007	04/17/2013
76114EAC6	RESIDENTIAL CAPITAL LLC				3	1,051,160	97.5790	1,029,462	1,055,000	1,029,462	(21,762)	64			6.500	6.695	JD	6,858		05/22/2007	06/01/2012
761713AK2	REYNOLDS AMERICAN INC				3	785,262	103.7070	788,174	760,000	767,920		(3,812)			7.875	7.402	MN	7,648	59,850	03/22/2002	05/15/2009
782348AA4	RUSSELL, FRANK CO				1	3,063,180	100.3980	3,011,940	3,000,000	3,031,987		(19,539)			5.625	4.957	JJ	77,813	168,750	11/18/2005	01/15/2009
78572MAC9	SABMILLER PLC				2	354,748	101.6900	360,998	355,000	354,792		44			6.200	6.313	JJ	11,005	10,760	06/27/2006	07/01/2011
78387GAP8	SBC COMMUNICATIONS INC				1	461,150	95.3840	457,843	480,000	463,509		1,806			5.100	5.769	MS	7,208	24,480	03/06/2006	09/15/2014
812293AB4	SEARIVER MARITIME FIN				1	10,361,500	76.0560	19,013,925	25,000,000	17,508,398		1,165,321				7.130	Sep	8,717,943		11/16/1999	09/01/2012
78442FAZ1	SLM CORP				2	6,576,285	77.9750	6,171,682	7,915,000	6,579,925		3,640			5.625	7.172	FA	185,508		06/28/2007	08/01/2033
78442FBG2	SLM CORP				2	789,374	85.3210	776,425	910,000	789,962		588			5.000	7.848	AO	11,375		06/28/2007	10/01/2013
78442FBZ0	SLM CORP				2	4,907,250	93.6420	4,597,822	4,910,000	4,908,359		888			3.050	3.113	MON	12,480	201,620	03/29/2006	04/01/2009
78442FCJ5	SLM CORP				2	1,008,808	85.6930	972,617	1,135,000	1,009,519		711			5.375	7.620	MN	7,795	5,778	06/26/2007	05/15/2014
78490HAH8	SLM CORP FLT RT				2	3,931,751	99.4000	3,926,304	3,950,000	3,932,833		1,082			5.330	6.148	MON	6,433	17,545	06/13/2007	04/18/2008
844030AA4	SOUTHERN UN CO				2	538,793	106.5030	527,191	495,000	537,973		(820)			7.600	6.837	FA	15,675	18,810	11/30/2006	02/01/2024
845905AU2	SOVEREIGN BANCORP INC				2	803,492	97.5670	804,930	825,000	809,445		4,384			4.800	5.531	MS	13,200	43,129	02/17/2006	09/01/2010
852060AG7	SPRINT CAPITAL CORP				2	716,101	98.9940	722,653	730,000	716,142		41			6.900	7.268	MN	8,395		06/11/2007	05/01/2019
792860AD0	ST PAUL COS INC				1	4,478,220	106.6220	4,797,972	4,500,000	4,492,054		2,440			8.125	8.365	AO	77,188	365,625	04/12/2000	04/15/2010
792860AH1	ST PAUL TRAVELERS INC				1	12,480,905	97.1170	12,139,650	12,500,000	12,484,217		2,494			5.500	5.595	JD	57,292	503,250	04/04/2007	12/01/2015
865622AB0	SUMITOMO MITSUI BANKING CORP				1	1,785,540	95.3000	1,710,635	1,795,000	1,785,365		54			5.625	5.739	AO	21,316	100,951	07/15/2005	12/29/2049
86800YAA4	SUNTRUST CAPITAL VIII				1	3,978,587	91.5760	3,635,551	3,970,000	3,978,579		(9)			6.100	6.179	JD	10,763	127,139	11/30/2006	12/01/2066
869049AD8	SUSA PARTNERSHIP L P				1	2,448,585	100.6200	2,263,950	2,250,000	2,280,064		(70,177)			7.000	3.778	JD	13,125	157,500	01/13/2005	12/01/2007
87612EAP1	TARGET CORP				1	847,722	95.6890	813,352	850,000	847,751		29			5.375	5.483	MN	7,615		04/26/2007	05/01/2017
872287AC1	TCI COMMUNICATIONS INC				2	5,562,000	115.6400	5,782,000	5,000,000	5,368,256		(32,106)			8.750	7.659	FA	182,292	437,500	11/30/1999	08/01/2015
87927VAL2	TELECOM ITALIA CAPITAL				2	1,737,970	92.6530	1,765,032	1,905,000	1,749,839		11,869			4.950	6.472	MS	23,836	47,149	10/12/2006	09/30/2014
87938WAG8	TELEFONICA EMISONES SA				2	1,025,000	99.7500	1,022,433	1,025,000	1,025,000					6.221	6.318	JJ			06/19/2007	07/03/2017
88732JAC2	TIME WARNER CABLE INC				2	982,725	97.2650	958,058	985,000	982,762		38			5.850	5.967	MN	13,125		04/04/2007	05/01/2017
89417EAA7	TRAVELERS COMPANIES INC				2	2,499,075	96.0950	2,508,077	2,610,000	2,499,077		2			6.250	6.641	MS	49,391		06/27/2007	03/15/2067
873168AQ1	TXU CORP				3	4,513,300	80.8820	4,044,095	5,000,000	4,044,095	(353,646)	5,321			6.550	7.499	MN	41,847	327,500	05/12/2005	11/15/2034
902118AK4	TYCO INTERNATIONAL LTD				2	5,007,209	115.4190	5,049,586	4,375,000	4,978,972		(13,813)			6.875	5.832	JJ	138,694	294,766	10/04/2006	01/15/2029
902118BC1	TYCO INTERNATIONAL LTD				2	3,727,700	103.0160	4,573,915	4,440,000	4,042,917		73,027			6.375	9.129	AO	59,755	283,050	05/13/2002	10/15/2011
902118BK3	TYCO INTL GROUP SA				2	4,132,114	102.6840	4,261,365	4,150,000	4,136,934		1,635			6.000	6.152	MN	31,817	249,000	05/11/2004	11/15/2013
90261XBY7	UBS AG STAMFORD CT BRH				1	3,494,330	101.2960	3,545,374	3,500,000	3,494,731		401			5.875	5.984	JJ	94,816	96,530	07/19/2006	07/15/2016
902671AA4	UFJ FINANCE ARUBA AEC				1	1,072,352	105.5890	1,029,497	975,000	1,053,111		(10,759)			6.750	5.255	JJ	30,347	87,108	09/28/2005	07/15/2013
907818CG1	UNION PACIFIC CORP				2	2,463,025	104.3520	2,608,800	2,500,000	2,488,504		4,615			7.375	7.750	MS	54,288	184,375	09/01/2000	09/15/2009
90783WAA1	UNION PACIFIC RR CO SERIES 2006-1				1	8,841,560	100.2080	8,768,200	8,750,000	8,841,132		(428)			5.866	5.867	JJ	255,212	44,200	04/11/2007	07/02/2030
907833AJ6	UNION PACIFIC SER 2000-1			17	1	4,052,219	110.2760	4,468,625	4,052,219	4,052,219					8.000	8.160	JJ	153,984	324,178	09/15/2000	01/10/2021
913017BJ7	UNITED TECHNOLOGIES CORP				1	5,745,764	91.1890	5,279,820	5,790,000	5,747,131		647			5.400	5.526	MN	52,110	312,660	04/26/2005	05/01/2035
91529YAC0	UNUMPROVIDENT CORP				3	743,050	105.4530	811,984	770,000	755,363		3,293			7.625	8.405	MS	19,571	58,713	03/31/2003	03/01/2011
91529YAD8	UNUMPROVIDENT CORP				3	3,420,344	104.5940	4,183,772	4,000,000	3,443,412		6,048			7.375	8.956	JD	13,111	295,000	02/07/2003	06/15/2032
90331VBA9	US BANK NA				1	869,087	100.4550	873,956	870,000	869,444		356			5.700	5.829	JD	2,204	49,590	06/29/2006	12/15/2008
902917AD5	USA WASTE SERVICES INC				2	5,023,650	100.2820	5,014,090	5,000,000	5,016,989		(6,661)			7.125	5.829	AO	89,063		05/25/2007	10/01/2007
91913YAM2	VALERO ENERGY CORP				2	3,776,560	99.6780	3,767,817	3,780,000	3,776,576		16			6.125	6.231	JD	14,792		06/05/2007	06/15/2017
92344GAT3	VERIZON GLOBAL FDG CORP				1	1,689,139	107.7040	1,604,794	1,490,000	1,636,513		(24,144)			7.375	5.249	MS	36,629	109,888	03/31/2005	09/01/2012
92976FBN2	WACHOVIA BANK NA				1	5,000,000	100.0150	5,000,740	5,000,000	5,000,000					5.360	5.553	FMAN	29,033	66,256	02/20/2007	02/23/2009
92976GAE1	WACHOVIA BANK NA				1	447,715	98.1720	436,866	445,000	447,613		(102)			5.600	5.590	MS	7,338	4,659	01/23/2007	03/15/2016
92978AAA0	WACHOVIA CAPITAL TRUST III				1	2,021,868	99.5640	2,011,197	2,020,000	2,021,845		(16)			5.800	5.878	MS	34,497	117,160	02/06/2006	03/15/2042
929903AJ1	WACHOVIA CORP				1	7,085,664	97.1390	6,877,413	7,080,000	7,084,537		(517)			5.250	5.308	FA	154,875	371,700	03/31/2005	08/01/2014
929903DF6	WACHOVIA CORP				1	14,203,239	100.0630	14,208,946	14,200,000	14,203,294		55			5.485	5.680	JAJO	149,283		06/14/2007	04/23/2012
254687CC8	WALT DISNEY CO				1	3,493,280	100.8910	3,531,192	3,500,000	3,494,420		1,140			5.700	5.827	JJ	91,992	98,088	07/13/2006	07/15/2011
939653AG6	WASHINGTON REAL ESTATE INVT TRUST				2	1,007,142	95.9780	974,178	1,015,000	1,008,220		676			5.350	5.531	MN	9,050	54,303	02/06/2006	05/01/2015

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
94106LAL3	WASTE MANAGEMENT INC				2	1,752,512	101.1290	1,658,517	1,640,000	1,685,651		(31,572)			6.500	4.437	MN	13,621	106,600	04/29/2005	11/15/2008
94106LAN9	WASTE MANAGEMENT INC				2	298,626	110.0250	330,074	300,000	298,699		17			7.750	7.941	MN	2,971	23,250	05/21/2002	05/15/2032
947074AF7	WEATHERFORD INTL INC				2	1,049,160	101.3200	1,063,858	1,050,000	1,049,162		2			6.350	6.462	JD	2,408		06/13/2007	06/15/2017
949746NJ6	WELLS FARGO & CO				1	9,528,105	99.2750	9,475,818	9,545,000	9,530,639		2,534			5.300	5.412	FA	175,655	248,727	08/22/2006	08/26/2011
94978SAA7	WELLS FARGO CAP X				1	703,068	93.2760	652,929	700,000	703,067		(1)			5.950	6.012	JD	1,851	21,982	12/01/2006	12/01/2086
962166BP8	WEYERHAEUSER CO.				2	1,291,602	103.4660	1,345,053	1,300,000	1,298,451		271			6.750	6.895	MS	25,838	87,750	10/07/2002	03/15/2012
963320AN6	WHIRLPOOL CORP				2	3,048,150	100.2640	3,007,905	3,000,000	3,044,946		(3,204)			6.500	6.377	JD	8,667	192,833	08/16/2006	06/15/2016
92929QAQ0	WMX TECHNOLOGIES INC				2	2,889,541	102.7080	2,896,352	2,820,000	2,882,366		(1,546)			7.100	7.009	FA	83,425	200,220	02/26/2002	08/01/2026
983024AA8	WYETH				1	1,318,215	98.9550	1,286,409	1,300,000	1,314,381		(2,126)			5.500	5.345	MS	21,053	52,268	09/13/2006	03/15/2013
983024AE0	WYETH				1	3,702,614	98.5590	3,646,665	3,700,000	3,697,427		91			5.500	5.594	FA	84,792	203,500	07/18/2006	02/01/2014
983024AJ9	WYETH				1	5,304,929	97.3880	5,161,580	5,300,000	5,304,621		(308)			5.500	5.562	FA	110,122	145,750	10/02/2006	02/15/2016
983024AM2	WYETH				1	9,480,335	96.6200	9,178,881	9,500,000	9,480,722		387			5.450	5.552	AO	135,190		03/22/2007	04/01/2017
983024AN0	WYETH				1	3,453,525	95.5680	3,320,998	3,475,000	3,453,593		68			5.950	6.084	AO	53,988		03/23/2007	04/01/2037
98310WAB4	WYNDHAM WORLDWIDE CORP				2	408,118	96.4470	395,433	410,000	408,198		80			6.000	6.154	JD	2,050	12,027	11/30/2006	12/01/2016
984121BP7	XEROX CORP				2	4,411,580	100.6170	4,312,427	4,286,000	4,408,854		(2,726)			6.400	6.062	MS	80,767		03/29/2007	03/15/2016
984121BQ5	XEROX CORP				2	12,035,694	102.5780	11,791,318	11,495,000	12,021,052		(14,642)			6.750	6.206	FA	323,297	201,560	04/18/2007	02/01/2017
98412JBA1	XEROX CORP				2	3,340,792	104.0230	4,316,955	4,150,000	3,558,627		41,503			7.200	9.881	AO	74,700	298,800	09/15/2000	04/01/2016
98385XAJ5	XTO ENERGY INC				2	963,230	93.8280	933,587	995,000	963,317		87			6.100	6.443	AO	15,174		04/10/2007	04/01/2036
3999999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						905,665,120	XXX	905,390,460	911,711,950	908,733,449	651,646	710,576			XXX	XXX	XXX	22,514,612	35,865,067	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities																					
05947U4E5	BANC OF AMERICA CMBS 2005-6 AM				1	6,123,639	96.0370	5,930,285	6,175,000	6,128,897		5,087			5.182	5.546	MON	23,633	311,470	04/02/2007	09/10/2047
05947U2P2	BANC OF AMERICA MTG INC 2005-5				1	1,100,874	97.6930	1,099,043	1,125,000	1,105,162		3,484			5.120	5.679	MON	4,800	57,600	04/05/2006	10/10/2045
225458RS9	CRED SUIS 1ST BOST CML MTG 2005-C2				1	5,639,885	95.6430	5,623,814	5,880,000	5,675,856		32,591			4.681	5.662	MON	32,689	226,404	10/11/2006	04/15/2037
20173QAE1	GREENWICH CAP CMBS 2007-GG9				1	5,276,917	96.8120	5,319,808	5,495,000	5,277,230		313			5.444	6.044	MON	24,929		06/21/2007	03/10/2039
46629PAB4	JP MORGAN COM MTG 2006-LDPA				1	3,062,500	95.7440	2,977,638	3,110,000	3,063,947		1,447			5.134	5.542	MON	13,306	26,611	04/03/2007	05/15/2047
59022HLC4	MERRILL LYNCH MTG TRUST 2005-CKI1				1	4,511,410	98.3010	4,428,456	4,505,000	4,510,567		(540)			5.245	5.353	MON	12,470	239,497	12/01/2005	11/12/2037
617451AE9	MORGAN STANLEY CAPITAL 2005-IQ10				1	2,785,202	97.6420	2,704,694	2,770,000	2,783,332		(958)			5.178	5.240	MON	11,953	143,431	10/12/2005	09/15/2042
4399999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities						28,500,427	XXX	28,083,738	29,060,000	28,544,991		41,424			XXX	XXX	XXX	123,780	1,005,013	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																					
00761HBS9	ADVANTA BUS CARD TR 2006-A3				1	2,914,468	99.9650	2,918,978	2,920,000	2,916,329		1,721			5.300	5.501	MON	17,625	159,918	05/31/2006	05/20/2012
02582JCX6	AMERICAN EXPRESS MSTR TR 2004-3				1	2,516,341	98.3840	2,548,138	2,590,000	2,542,040		23,697			4.350	5.528	MON	5,007	112,665	06/29/2006	12/15/2011
06423RBR6	BANK ONE ISSUANCE TRUST 2004-6A				1	4,820,989	97.3000	4,811,460	4,945,000	4,844,309		23,321			3.940	5.067	MON	8,659	97,416	12/22/2006	04/15/2012
12189PAM4	BURLINGTON NORTHERN SF 2002-2				1	1,911,979	95.0740	1,847,559	1,943,285	1,914,215		2,236			5.140	5.584	JJ	46,058	49,942	01/09/2007	01/15/2021
130335AQ5	CALIF I&EDB SCE 1997-1 A7				1	419,994	100.2710	410,815	409,703	412,119		(4,102)			6.420	4.831	MJSD	438	26,303	11/29/2005	12/25/2009
14041GCA2	CAPITAL ONE AUTO FIN TR 2005-A A4				1	3,001,875	100.0360	3,001,068	3,000,000	3,001,219		(656)			5.370	5.555	MON	7,160	149,267	08/09/2006	12/15/2011
14042GAC9	CAPITAL ONE PRIME AUTO 2007-1				1	4,814,584	99.9910	4,814,584	4,815,000	4,814,593		9			5.470	5.614	MON	11,706		06/14/2007	06/15/2011
161571AD6	CHASE ISSUANCE TRUST 2004-A10				1	3,001,992	100.0160	3,000,471	3,000,000	3,000,947		(1,045)			5.340	5.508	MON	7,120	148,434	08/09/2006	07/15/2010
161571AL8	CHASE ISSUANCE TRUST 2005-4A				1	1,528,391	97.0770	1,519,261	1,565,000	1,533,964		5,573			4.230	5.087	MON	2,942	37,154	03/09/2007	01/15/2013
17305EDV4	CITIBANK CCIT 2007-A5				1	5,818,826	100.0630	5,828,641	5,825,000	5,818,929		104			5.500	5.623	JD	8,009		06/15/2007	06/22/2012
17305EBX2	CITIBANK CREDIT CARD TR 2003-A9				1	3,006,094	100.1190	3,003,567	3,000,000	3,004,487		(1,607)			5.473	5.572	FMAN	19,154	164,081	08/09/2006	11/20/2010
23242YAD7	COUNTRYWIDE HEQL TRUST 2006-RES				2	2,147,658	100.0100	2,145,263	2,145,057	2,148,524		867			5.580	5.786	MON	5,320	110,823	08/03/2006	06/15/2029
233875AC7	DAIMLERCHRYSLER AUTO TR 2006-C				1	4,788,937	99.2900	4,755,977	4,790,000	4,789,179		242			4.980	5.103	MON	35,119	163,004	09/26/2006	11/08/2011
302514AG9	FNANB CC MASTER TRUST 2002-A				1	814,556	100.0130	810,109	810,000	812,579		(1,073)			3.410	3.319	MON	873	46,298	04/15/2005	07/15/2011
G36584AA1	FRANKLIN CLO LTD SER 1X CL A1				1	6,670,056	99.7500	6,640,929	6,657,573	6,675,713		5,657			5.780	5.869	FMAN	56,652	95,133	02/16/2007	05/09/2012
36159JAR2	GE CAPITAL CRED CARD MT 2006-1				1	3,633,608	99.5890	3,615,070	3,630,000	3,632,872		(736)			5.080	5.160	MON	25,066	120,641	11/17/2006	09/15/2012
44329CAA3	HSBC CRED CARD MASTER TR 2006-1				1	2,269,660	99.5080	2,258,841	2,270,000	2,269,747		86			5.100	5.227	MON	5,145	81,578	09/08/2006	06/15/2012
47214TAC3	JCP&L TRANSITION FUNDING 2002-A				1	5,411,719	101.0480	5,052,395	5,000,000	5,288,093		(53,761)			5.810	4.523	MJSD	20,981	290,500	02/18/2005	12/05/2015
49327HAA3	KEYCORP STUDENT LOAN TRUST 2006-A				1	3,296,979	100.0000	3,296,979	3,296,979	3,296,979					5.341	5.526	MJSD	1,957	98,868	11/29/2006	09/27/2020
55264TCZ2	MBNA CC MASTER TRUST 2005-3A				1	2,731,750	96.7310	2,708,474	2,800,000	2,743,729		11,979			4.100	4.960	MON	5,102	76,533	11/01/2006	10/15/2012
55264TDG3	MBNA CC MASTER TRUST 2005-7A				1	1,784,928	98.8360	1,764,219	1,785,000	1,784,959		18			4.300	4.387	MON	3,411	76,755	09/21/2005	02/15/2011
55264TDP3	MBNA CC MASTER TRUST 2006-1A				1	1,298,832	99.4210	1,297,448	1,305,000	1,300,610		1,778			4.900	5.238	MON	2,842	42,630	10/20/2006	07/15/2011
65480AAC3	NISSAN AUTO LEASE TR 2006-A				1	2,829,823	99.6620	2,820,426	2,830,000	2,829,878		55			5.110	5.235	MON	6,427	81,947	11/15/2006	03/15/2010
65480AAD1	NISSAN AUTO LEASE TR 2006-A CL A-5				1	2,899,968	99.4570	2,884,250	2,900,000	2,899,975		7			5.100	5.221	MON	6,573	83,810	11/15/2006	07/15/2012
68233LAB5	ONCOR ELECTRIC DELIV 2003-1				1	4,169,405	98.2820	4,031,320	4,101,789	4,129,822		(16,115)			4.030	3.519	FA	53,436	165,302	09/10/2004	02/15/2012
705220AM3	PECO ENERGY BONDS 2001-A				1	7,668,377	102.9290	7,122,715	6,920,000	7,320,726		(106,425)			6.520	4.432	MS	150,395	312,960	04/03/2007	12/31/2010
69361YAE3	PSE&G TRANS BONDS 2001-1 A-5				1	5,686,686	103.1720	4,926,473	4,775,000	5,185,058		(129,643)			6.449	3.429	MJSD	13,686	307,988	05/30/2003	03/15/2013
69361YAF0	PSE&G TRANS FUNDING 2001-1				1	1,822,368	104.7320	1,806,629	1,725,000	1,806,646		(13,598)			6.610	5.648	MJSD	5,068	114,023	05/03/2006	06/15/2015
785779AA7	SACO I TRUST 2006-6 A				1	8,818,367	99.9810	8,816,683	8,818,367	8,818,367					5.453	5.659	MON	8,014	486,779	05/12/2006	06/25/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned June 30 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	*	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	How Paid	Admitted Amount Due and Accrued	Gross Amount Received During Year	Acquired	Maturity
78442GLA2	SLM STUDENT LOAN TR 2004-2				1	3,009,258	100.3690	3,011,079	3,000,000	3,009,011		(246)			5.490	5.594	JAJO	30,653	41,175	01/26/2007	10/25/2019
78442GQG4	SLM STUDENT LOAN TR 2005-7 A2				1	8,515,605	99.9980	8,499,830	8,500,000	8,515,735		130			5.445	5.558	JAJO	81,786	115,813	03/13/2007	04/25/2022
78443VAA0	SLM STUDENT LOAN TR 2007-1				1	11,004,473	100.0460	11,009,568	11,004,473	11,004,473					5.330	5.437	JAJO	107,532	146,635	01/18/2007	04/25/2012
78443VAB8	SLM STUDENT LOAN TR 2007-1				1	5,500,000	100.0690	5,503,806	5,500,000	5,500,000					5.360	5.549	JAJO	54,866	73,700	01/18/2007	01/25/2016
78443XAB4	SLM STUDENT LOAN TR 2007-2				1	3,485,000	99.9960	3,484,868	3,485,000	3,485,000					5.350	5.539	JAJO	34,700	32,087	02/14/2007	07/25/2017
78443YAB2	SLM STUDENT LOAN TR 2007-3 A2				1	10,790,000	99.9960	10,789,590	10,790,000	10,790,000					5.365	5.553	JAJO	107,737	65,575	03/06/2007	10/25/2017
78443BAC0	SLM STUDENT LOAN TRUST 2006-10				1	15,800,000	100.0320	15,804,993	15,800,000	15,800,000					5.363	5.553	JAJO	157,698	343,922	11/15/2006	10/25/2017
83162CPV9	SMALL BUSINESS ADMIN GTD DEV				1	9,036,944	96.3920	8,710,846	9,036,944	9,036,944					5.090	5.155	AO	114,995	470,398	10/04/2005	10/01/2025
86838AAA2	SUPERIOR WHOLESALE TR 2007-AE-1				1	11,900,000	99.9710	11,896,597	11,900,000	11,900,000					5.420	5.638	MON	28,666	218,592	02/06/2007	01/15/2012
90783SAA0	UNION PACIFIC CORP 2003-1				1	1,415,139	91.8290	1,405,770	1,530,857	1,429,188		11,076			4.698	6.134	JJ	35,760	71,920	04/20/2006	01/02/2024
90783RAA2	UNION PACIFIC RR CO 2002-1				1	994,841	100.4240	963,115	959,049	993,003		(1,838)			6.061	5.401	JJ	26,481		02/21/2007	01/17/2023
90783VAA3	UNION PACIFIC RR CO 2005-1 EETC				1	4,199,408	94.1790	3,954,961	4,199,408	4,199,408					5.082	5.147	JJ	89,712	213,412	07/21/2005	01/02/2029
90327PAC5	USAA AUTO OWNER TR 2007-1				1	4,424,817	100.1730	4,432,651	4,425,000	4,424,818		1			5.430	5.570	MON	9,344		06/12/2007	10/15/2011
92866AAD9	VOLKSWAGEN AUTO TR 2006-A A4				1	2,739,743	100.2390	2,746,551	2,740,000	2,739,831		88			5.540	5.687	MON	17,288	133,665	07/25/2006	04/20/2011
4499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						195,314,438	XXX	192,672,967	193,443,484	194,364,018		(242,200)			XXX	XXX	XXX	1,437,163	5,627,646	XXX	XXX
4599999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						1,129,479,985	XXX	1,126,147,165	1,134,215,434	1,131,642,458	651,646	509,800			XXX	XXX	XXX	24,075,555	42,497,726	XXX	XXX
5499999 Subtotals - Issuer Obligations						2,034,422,552	XXX	2,030,248,735	2,043,194,599	2,040,050,255	1,577,624	2,030,038			XXX	XXX	XXX	37,641,267	50,667,130	XXX	XXX
5599999 Subtotals - Single Class Mortgage-Backed/Asset-Backed Securities						1,591,807,501	XXX	1,574,707,926	1,615,308,337	1,590,790,853		(569,625)			XXX	XXX	XXX	4,406,769	37,641,488	XXX	XXX
5699999 Subtotals - Defined Multi-Class Residential Mortgage-Backed Securities						60,055,603	XXX	59,623,352	59,385,231	59,926,937		(109,764)			XXX	XXX	XXX	293,598	2,704,457	XXX	XXX
5899999 Subtotals - Defined Multi-Class Commercial Mortgage-Backed Securities						28,500,427	XXX	28,083,738	29,060,000	28,544,991		41,424			XXX	XXX	XXX	123,780	1,005,013	XXX	XXX
5999999 Subtotals - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						199,754,257	XXX	196,884,877	197,883,303	198,803,837		(242,200)			XXX	XXX	XXX	1,546,582	5,846,485	XXX	XXX
6099999 Grand Total - Bonds						3,914,540,340	XXX	3,889,548,628	3,944,831,470	3,918,116,873	1,577,623	1,149,873			XXX	XXX	XXX	44,011,996	97,864,573	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned June 30 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other than Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
6599999 Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned June 30 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Public Utilities (Unaffiliated)																	
283677854	EL PASO ELECTRIC CO			24,700.000	606,632	24.560	606,632	459,900				108,680		108,680		L	04/26/2006
448947101	IDT CORP			74,900.000	752,745	10.050	752,745	1,089,562		19,475		(235,935)		(235,935)		L	12/08/2005
448947309	IDT CORP CL B			73,300.000	756,456	10.320	756,456	1,034,907		19,850		(254,351)		(254,351)		L	05/13/2005
78412D109	SEMCO ENERGY INC			219,400.000	1,704,738	7.770	1,704,738	1,261,129				476,129		476,129		L	12/08/2006
6699999 Subtotal - Public Utilities (Unaffiliated)					3,820,571	XXX	3,820,571	3,845,498		39,325		94,523		94,523		XXX	XXX
Banks,Trust and Insurance Companies (Unaffiliated)																	
431294107	HILB ROGAL & HOBBS CO			138,800.000	5,948,968	42.860	5,948,968	4,708,024		53,917		620,682		620,682		L	04/25/2007
693366205	PICO HOLDINGS INC			78,300.000	3,387,258	43.260	3,387,258	1,049,079				862,083		862,083		L	12/09/2005
6799999 Subtotal - Banks,Trust and Insurance Companies (Unaffiliated)					9,336,226	XXX	9,336,226	5,757,103		53,917		1,482,765		1,482,765		XXX	XXX
Industrial and Miscellaneous (Unaffiliated)																	
681977104	1-800 CONTACTS INC			88,400.000	2,073,864	23.460	2,073,864	1,332,973				747,864		747,864		L	05/18/2006
002567105	ABAXIS INC			57,460.000	1,198,616	20.860	1,198,616	1,296,841				(98,226)		(98,226)		L	06/28/2007
002896207	ABERCROMBIE & FITCH CO			34,200.000	2,495,916	72.980	2,495,916	2,768,935		5,215		(273,019)		(273,019)		L	06/29/2007
004934105	ACTEL CORP			77,600.000	1,079,416	13.910	1,079,416	1,079,703				(6,984)		(6,984)		L	08/10/2006
004930202	ACTIVISION INC			291,100.000	5,434,837	18.670	5,434,837	5,168,308				266,529		266,529		L	06/29/2007
00724F101	ADOBE SYSTEMS INC			83,500.000	3,352,525	40.150	3,352,525	3,634,119				(281,594)		(281,594)		L	05/29/2007
00762W107	ADVISORY BOARD CO			47,100.000	2,616,876	55.560	2,616,876	2,364,813				252,063		252,063		L	06/21/2007
G0129K104	AIRCASTLE LTD			92,500.000	3,682,425	39.810	3,682,425	3,210,377	53,520	29,400		472,048		472,048		L	06/29/2007
00971T101	AKAMAI TECHNOLOGIES INC			38,500.000	1,872,640	48.640	1,872,640	1,726,927				145,713		145,713		L	06/29/2007
012348108	ALBANY INTL CORP			104,800.000	4,238,112	40.440	4,238,112	3,538,391	12,298	21,910		699,721		699,721		L	12/18/2006
01642T108	ALKERMES INC			89,500.000	1,306,700	14.600	1,306,700	1,410,913				(104,213)		(104,213)		L	06/29/2007
018522300	ALLETE INC			95,900.000	4,512,095	47.050	4,512,095	4,476,879				35,216		35,216		L	06/28/2007
019589308	ALLIED WASTE INDUSTRIES INC			176,400.000	2,374,344	13.460	2,374,344	2,317,600				56,744		56,744		L	06/29/2007
02364L109	AMERICA SERVICE GROUP INC			76,900.000	1,301,148	16.920	1,301,148	1,134,638				162,101		162,101		L	08/29/2006
025195207	AMERICAN COMMERCIAL LINES			122,000.000	3,178,100	26.050	3,178,100	2,949,721				228,379		228,379		L	06/26/2007
029912201	AMERICAN TOWER CORP CL A			58,700.000	2,465,400	42.000	2,465,400	2,268,647				196,753		196,753		L	06/29/2007
03070L300	AMERIGON INC			80,315.000	1,444,867	17.990	1,444,867	1,110,142				334,725		334,725		L	06/21/2007
001744101	AMN HEALTHCARE SERVICES INC			175,300.000	3,856,600	22.000	3,856,600	3,732,924				40,438		40,438		L	06/12/2007
032346108	AMYLIN PHARMACEUTICALS INC			67,900.000	2,794,764	41.160	2,794,764	2,764,123				30,641		30,641		L	06/29/2007
032657207	ANALOGIC CORP			50,100.000	3,682,851	73.510	3,682,851	2,703,178	6,610	20,860		998,314		998,314		L	12/26/2006
035710409	ANNALY MORTGAGE MGMT INC			238,700.000	3,442,054	14.420	3,442,054	2,834,479	57,288	155,288		384,307		384,307		L	06/20/2006
040049108	ARENA RESOURCES INC			34,210.000	1,987,943	58.110	1,987,943	1,673,829				314,114		314,114		L	06/21/2007
040790107	ARKANSAS BEST CORP			115,600.000	4,504,932	38.970	4,504,932	4,427,595		36,335		42,606		42,606		L	04/04/2007
G0585R106	ASSURED GUARANTY LTD			97,400.000	2,879,144	29.560	2,879,144	2,470,699		6,047		408,106		408,106		L	05/25/2006
04743P108	ATHEROS COMMUNICATIONS INC			47,580.000	1,467,367	30.840	1,467,367	1,334,206				133,162		133,162		L	06/21/2007
00207R101	ATMI INC			97,600.000	2,928,000	30.000	2,928,000	2,985,821				(57,821)		(57,821)		L	06/11/2007
00208J108	ATP OIL & GAS CORP			50,650.000	2,463,616	48.640	2,463,616	2,155,045				308,571		308,571		L	06/21/2007
050095108	ATWOOD OCEANICS INC			35,300.000	2,422,286	68.620	2,422,286	1,654,680				767,606		767,606		L	01/04/2007
052686102	AUTHORIZE.NET HLDGS INC			113,425.000	2,029,173	17.890	2,029,173	1,905,224				123,949		123,949		L	06/21/2007
052769106	AUTODESK INC			56,000.000	2,636,480	47.080	2,636,480	2,554,799				81,681		81,681		L	06/29/2007
06738E980	BARCLAYS CORE ACTIVE BOND FUND B			177,642,714.250	2,772,109,227	15.605	2,772,109,227	2,851,470,333		126,604,557		35,846,153		35,846,153		L	06/30/2007
073302101	BE AEROSPACE INC			139,140.000	5,746,482	41.300	5,746,482	4,957,953				788,529		788,529		L	06/21/2007
074002106	BEARINGPOINT INC			216,800.000	1,584,808	7.310	1,584,808	1,615,930				(31,122)		(31,122)		L	06/18/2007
08160H101	BENCHMARK ELECTRONICS INC			149,400.000	3,379,428	22.620	3,379,428	3,139,148				240,280		240,280		L	06/01/2007
066479CF1	BGI MONEY MARKET FUND B			12.000	12	1.000	12	12								L	10/03/2002
09180C106	BJS RESTAURANTS INC			43,700.000	862,638	19.740	862,638	906,109				(43,471)		(43,471)		L	06/21/2007
091935502	BLACKBOARD INC			58,955.000	2,483,185	42.120	2,483,185	2,176,125				307,060		307,060		L	06/21/2007
09578R103	BLUE NILE INC			20,330.000	1,227,932	60.400	1,227,932	1,040,708				187,224		187,224		L	06/21/2007
112463104	BROOKDALE SENIOR LIVING INC			50,400.000	2,296,728	45.570	2,296,728	2,369,524	11,950			(72,796)		(72,796)		L	06/29/2007
120113105	BUILDING MATERIALS HLDG CORP			77,200.000	1,095,468	14.190	1,095,468	1,095,468	8,230	8,230			748,749	(748,749)		L	02/06/2007
12541W209	C H ROBINSON WORLDWIDE INC			49,000.000	2,573,480	52.520	2,573,480	2,317,463	8,514	5,330		256,017		256,017		L	06/29/2007
127190304	CACI INTL INC			96,700.000	4,723,795	48.850	4,723,795	4,548,039				175,756		175,756		L	05/10/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned June 30 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
127387108	CADENCE DESIGN SYSTEM INC			137,100.000	3,010,716	21.960	3,010,716	2,729,382				281,334		281,334		L	06/29/2007
13054D109	CALIFORNIA PIZZA KITCHEN INC			107,000.000	2,298,360	21.480	2,298,360	2,366,114				(67,754)		(67,754)		L	06/29/2007
139594105	CAPELLA EDUCATION CO			61,230.000	2,818,417	46.030	2,818,417	2,319,831				498,586		498,586		L	06/21/2007
140781105	CARBO CERAMICS INC			57,800.000	2,532,218	43.810	2,532,218	2,116,944		19,416		415,274		415,274		L	01/04/2007
148435100	CASTLE BRANDS INC			94,080.000	526,848	5.600	526,848	605,686				(78,838)		(78,838)		L	05/31/2007
149847105	CBEYOND INC			36,745.000	1,415,050	38.510	1,415,050	1,291,248				123,802		123,802		L	06/21/2007
150838100	CELADON GROUP INC			96,700.000	1,537,530	15.900	1,537,530	1,589,135				(51,605)		(51,605)		L	06/14/2007
156708109	CEPHALON INC			36,600.000	2,942,274	80.390	2,942,274	2,669,920				272,354		272,354		L	06/29/2007
158496109	CHAMPION ENTERPRISES INC			215,100.000	2,114,433	9.830	2,114,433	1,751,588				362,845		362,845		L	02/23/2007
159864107	CHARLES RIVER LABS INTL INC			49,800.000	2,570,676	51.620	2,570,676	2,315,744				254,932		254,932		L	06/29/2007
165167107	CHESAPEAKE ENERGY CORP			101,200.000	3,501,520	34.600	3,501,520	3,244,633	6,588	5,502		256,887		256,887		L	06/29/2007
17163B102	CIBER INC			133,600.000	1,092,848	8.180	1,092,848	957,252				212,424		212,424		L	02/06/2006
171798101	CIMAREX ENERGY CO			137,000.000	5,399,170	39.410	5,399,170	4,113,042		24,036		(491,830)		(491,830)		L	12/07/2005
17306X102	CITI TRENDS INC			51,171.000	1,942,451	37.960	1,942,451	2,074,091				(131,640)		(131,640)		L	06/21/2007
177376100	CITRIX SYSTEMS INC			44,900.000	1,511,783	33.670	1,511,783	1,494,246				17,537		17,537		L	06/29/2007
202608105	COMMERCIAL VEHICLE GROUP INC			158,200.000	2,947,266	18.630	2,947,266	3,091,070				(214,759)		(214,759)		L	05/03/2007
203372107	COMMSCOPE INC			23,320.000	1,360,722	58.350	1,360,722	1,278,311				82,411		82,411		L	06/21/2007
20343T100	COMMUNITY BANCORP NEV			33,140.000	927,257	27.980	927,257	1,010,797				(83,540)		(83,540)		L	06/21/2007
204168108	COMMUNITYSOUTH FINANCIAL CORP			10,600.000	138,860	13.100	138,860	138,860					41,340	(41,340)		L	06/14/2007
204166102	COMMVAULT SYSTEMS INC			111,800.000	1,930,786	17.270	1,930,786	1,864,821				65,965		65,965		L	06/21/2007
205768203	COMSTOCK RESOURCES INC			91,800.000	2,751,246	29.970	2,751,246	2,751,132				114		114		L	06/29/2007
205821200	COMTECH GROUP INC			142,730.000	2,356,472	16.510	2,356,472	2,497,420				(140,948)		(140,948)		L	06/21/2007
206016107	CONCEPTUS INC			173,950.000	3,369,412	19.370	3,369,412	3,344,390				25,022		25,022		L	06/21/2007
206708109	CONCUR TECHNOLOGIES INC			62,573.000	1,429,793	22.850	1,429,793	1,162,794				266,999		266,999		L	06/21/2007
207410101	CONMED CORP			74,900.000	2,193,072	29.280	2,193,072	1,513,494				642,642		642,642		L	05/01/2006
22282E102	COVANTA HOLDING CORP			104,600.000	2,578,390	24.650	2,578,390	2,406,885				171,505		171,505		L	06/29/2007
227483104	CROSS COUNTRY HEALTHCARE			291,100.000	4,855,548	16.680	4,855,548	5,025,748				(258,149)		(258,149)		L	06/07/2007
22943F100	CTRIP.COM INTL LTD			16,800.000	1,320,984	78.630	1,320,984	994,920	4,163			326,065		326,065		L	06/29/2007
23342J206	DADE BEHRING HLDGS INC			57,200.000	3,038,464	53.120	3,038,464	2,432,742		5,113		605,722		605,722		L	06/29/2007
238113104	DATASCOPE CORP			33,500.000	1,282,380	38.280	1,282,380	1,025,729	3,510	87,472		260,096		260,096		L	08/09/2006
242309102	DEALERTRACK HOLDINGS INC			122,660.000	4,518,794	36.840	4,518,794	4,125,163				393,631		393,631		L	06/21/2007
25269L106	DIAMOND MGMT & TECH CONSULTANTS			90,700.000	1,197,240	13.200	1,197,240	917,323				281,256		281,256		L	03/16/2007
253393102	DICKS SPORTING GOODS INC			55,900.000	3,251,703	58.170	3,251,703	3,026,613				225,090		225,090		L	06/29/2007
253651103	DIEBOLD INC			34,800.000	1,816,560	52.200	1,816,560	1,684,082		3,478		132,478		132,478		L	06/14/2007
256747106	DOLLAR TREE STORES INC			71,500.000	3,113,825	43.550	3,113,825	2,593,508				520,317		520,317		L	06/29/2007
258598101	DOUBLE-TAKE SOFTWARE INC			124,280.000	2,039,435	16.410	2,039,435	1,951,784				87,650		87,650		L	06/21/2007
26153C103	DREAMWORKS ANIMATION SKG INC			94,100.000	2,713,844	28.840	2,713,844	2,679,034				34,810		34,810		L	06/29/2007
23332B106	DSP GROUP INC			80,100.000	1,639,647	20.470	1,639,647	1,499,804				139,843		139,843		L	05/07/2007
233326107	DST SYSTEMS INC			47,000.000	3,722,870	79.210	3,722,870	3,319,686				403,184		403,184		L	06/29/2007
23335C101	DTS INC			42,170.000	918,041	21.770	918,041	978,773				(60,732)		(60,732)		L	06/21/2007
269246104	E*TRADE FINANCIAL CORP			117,300.000	2,591,157	22.090	2,591,157	2,664,591				(73,434)		(73,434)		L	06/29/2007
26959T102	EAGLE HOSPITALITY PPTY TR INC			121,000.000	1,592,360	13.160	1,592,360	1,128,399	21,175	76,899		425,182		425,182		L	01/30/2007
270321102	EARTHLINK INC			467,500.000	3,492,225	7.470	3,492,225	3,492,225				507,297	998,256	(490,959)		L	10/19/2006
284131208	ELAN CORP PLC			92,800.000	2,035,104	21.930	2,035,104	1,373,754				661,350		661,350		L	06/29/2007
285512109	ELECTRONIC ARTS INC			59,800.000	2,829,736	47.320	2,829,736	2,895,203				(65,467)		(65,467)		L	06/29/2007
292659109	ENERGY CONVERSION DEVICES INC			59,350.000	1,829,167	30.820	1,829,167	2,092,068				(262,901)		(262,901)		L	06/21/2007
29270U105	ENERGY PARTNERS LTD			47,952.000	800,319	16.690	800,319	919,025				(108,372)		(108,372)		L	06/13/2006
29362U104	ENTEGRIS INC			360,400.000	4,281,552	11.880	4,281,552	3,727,964				553,588		553,588		L	05/09/2007
26875P101	EOG RESOURCES INC			41,500.000	3,031,990	73.060	3,031,990	2,862,653		2,997		169,337		169,337		L	06/29/2007
294429105	EQUIFAX INC			102,400.000	4,548,608	44.420	4,548,608	4,026,493		6,048		522,115		522,115		L	06/29/2007
29444U502	EQUINIX INC			24,340.000	2,226,380	91.470	2,226,380	2,073,730				152,650		152,650		L	06/21/2007
297602104	ETHAN ALLEN INTRIORS INC			178,400.000	6,110,200	34.250	6,110,200	6,013,955		111,248		(243,641)		(243,641)		L	05/31/2007
30033R108	EVERGREEN SOLAR INC			108,990.000	1,013,607	9.300	1,013,607	916,540				97,067		97,067		L	06/21/2007
302081104	EXLSERVICE HOLDINGS INC			73,220.000	1,372,143	18.740	1,372,143	1,497,201				(125,058)		(125,058)		L	06/21/2007
302445101	FLIR SYSTEMS INC			69,200.000	3,200,500	46.250	3,200,500	2,407,520				792,980		792,980		L	06/29/2007
34354P105	FLOWSERVE CORP			14,400.000	1,031,040	71.600	1,031,040	940,375	1,530			90,665		90,665		L	06/29/2007
34415V109	FOCUS MEDIA HLDG LTD			55,900.000	2,822,950	50.500	2,822,950	1,916,252				906,698		906,698		L	06/29/2007

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Showing All COMMON STOCKS Owned June 30 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
346091705	FOREST OIL CORP			180,750.000	7,638,495	42.260	7,638,495	5,434,049				1,417,041		1,417,041		L	06/29/2007
349882100	FOSSIL INC			172,300.000	5,081,127	29.490	5,081,127	4,309,673				771,454		771,454		L	06/29/2007
G36535139	FOSTER WHEELER LTD			24,500.000	2,621,255	106.990	2,621,255	1,529,802				1,091,453		1,091,453		L	06/29/2007
35671D857	FREEPORT-MCMORAN COPPER & GOLD			55,900.000	4,629,638	82.820	4,629,638	3,492,240		20,031		1,137,398		1,137,398		L	05/29/2007
302941109	FTI CONSULTING INC			37,307.000	1,418,785	38.030	1,418,785	1,372,542				46,243		46,243		L	06/29/2007
360921100	FURNITURE BRANDS INTL INC			176,200.000	2,502,040	14.200	2,502,040	2,502,040		30,048		376,839	1,546,807	(1,169,968)		L	12/08/2005
361438104	GAMCO INVESTORS INC			20,100.000	1,126,605	56.050	1,126,605	901,753		1,109		387,729		387,729		L	12/07/2005
G37260109	GARMIN LTD			50,700.000	3,750,279	73.970	3,750,279	2,859,895				890,384		890,384		L	06/29/2007
36866W106	GEMSTAR-TV GUIDE INTL INC			453,400.000	2,230,728	4.920	2,230,728	1,782,396				448,332		448,332		L	06/29/2007
372302109	GENLYTE GROUP INC			18,000.000	1,413,720	78.540	1,413,720	1,545,372				(131,652)		(131,652)		L	06/29/2007
374393106	GEVITY HR INC			218,500.000	4,223,605	19.330	4,223,605	4,699,215		19,841		(475,610)		(475,610)		L	03/02/2007
361652209	GFI GROUP INC			22,290.000	1,615,579	72.480	1,615,579	1,573,853				41,726		41,726		L	06/21/2007
G3930E101	GLOBAL SANTA FE CORP			37,800.000	2,731,050	72.250	2,731,050	2,498,875	8,213			232,175		232,175		L	06/29/2007
397888108	GREY WOLF INC			635,800.000	5,238,992	8.240	5,238,992	4,352,322				886,670		886,670		L	03/27/2007
36238G102	GSI COMMERCE INC			39,080.000	887,507	22.710	887,507	938,442				(50,935)		(50,935)		L	06/27/2007
42224N101	HEALTHSPRING INC			209,000.000	3,983,540	19.060	3,983,540	4,278,137				(294,597)		(294,597)		L	06/20/2007
428567101	HIBBETT SPORTS INC			39,612.000	1,084,577	27.380	1,084,577	1,149,009				(64,432)		(64,432)		L	06/21/2007
436440101	HOLOGIC INC			74,000.000	4,092,940	55.310	4,092,940	3,895,294				197,646		197,646		L	06/29/2007
443792106	HUDSON HIGHLAND GROUP INC			69,100.000	1,478,049	21.390	1,478,049	728,058				749,991		749,991		L	08/22/2006
444903108	HUMAN GENOME SCIENCES INC			103,500.000	923,220	8.920	923,220	923,220					238,613	(238,613)		L	06/29/2007
447462102	HURON CONSULTING GROUP INC			21,770.000	1,589,428	73.010	1,589,428	1,386,248				203,180		203,180		L	06/21/2007
449934108	IMS HEALTH INC			83,400.000	2,679,642	32.130	2,679,642	2,417,400		3,814		262,242		262,242		L	06/29/2007
454072109	INDEVUS PHARMACEUTICALS INC			170,160.000	1,145,177	6.730	1,145,177	1,220,120				(74,943)		(74,943)		L	06/29/2007
45773Y105	INNERWORKINGS INC			185,690.000	2,974,754	16.020	2,974,754	2,316,305				658,449		658,449		L	06/21/2007
45840J107	INTERACTIVE DATA CORP			115,000.000	3,079,700	26.780	3,079,700	2,882,569		23,675		197,131		197,131		L	06/29/2007
461148108	INTEVAC INC			71,500.000	1,520,090	21.260	1,520,090	1,450,427				69,663		69,663		L	06/28/2007
46127U104	INVESCO PLC			73,800.000	1,907,730	25.850	1,907,730	1,729,983		14,810		177,747		177,747		L	06/29/2007
46270W105	IRIS INTL INC			48,266.000	812,799	16.840	812,799	748,386				64,413		64,413		L	06/29/2007
462846106	IRON MOUNTAIN INC			103,300.000	2,699,229	26.130	2,699,229	2,875,577				(176,348)		(176,348)		L	06/29/2007
464287648	ISHARES RUSSELL 2000 GROWTH INDEX			1,513,730.000	129,847,759	85.780	129,847,759	119,976,120	167,691	239,577		9,871,640		9,871,640		L	06/22/2007
465741106	ITRON INC			35,790.000	2,789,473	77.940	2,789,473	2,437,368				352,105		352,105		L	06/21/2007
46612H402	J CREW GROUP INC			25,200.000	1,363,068	54.090	1,363,068	1,026,570				336,498		336,498		L	06/29/2007
471109108	JARDEN CORP			115,700.000	4,976,257	43.010	4,976,257	4,386,496				589,761		589,761		L	06/29/2007
481165108	JOY GLOBAL INC			61,800.000	3,604,794	58.330	3,604,794	2,909,903		11,842		694,891		694,891		L	06/29/2007
48203R104	JUNIPER NETWORKS INC			105,800.000	2,662,986	25.170	2,662,986	2,195,323				467,663		467,663		L	06/29/2007
488044108	KELLWOOD CO			106,900.000	3,006,028	28.120	3,006,028	3,278,644		36,480		(122,935)		(122,935)		L	12/08/2005
488879107	KENEXA CORP			35,475.000	1,337,762	37.710	1,337,762	1,306,029				31,733		31,733		L	06/21/2007
492515101	KERYX BIOPHARMACEUTICALS INC			156,820.000	1,532,131	9.770	1,532,131	1,672,551				(140,420)		(140,420)		L	06/21/2007
500255104	KOHLS CORP			48,500.000	3,444,955	71.030	3,444,955	3,620,095				(175,140)		(175,140)		L	05/29/2007
500453204	KOMAG INC			225,700.000	7,197,573	31.890	7,197,573	6,568,019				629,554		629,554		L	05/24/2007
501577100	KYPHON INC			69,000.000	3,322,350	48.150	3,322,350	3,156,876				165,474		165,474		L	06/29/2007
505597104	LACLEDE GROUP INC			63,800.000	2,033,944	31.880	2,033,944	2,013,364	4,125			20,580		20,580		L	06/29/2007
505754200	LADISH INC			61,475.000	2,643,425	43.000	2,643,425	2,572,039				71,386		71,386		L	06/21/2007
52078P102	LAWSON SOFTWARE INC			704,000.000	6,962,560	9.890	6,962,560	4,406,045				2,268,562		2,268,562		L	07/12/2006
521863308	LEAP WIRELESS INTL INC			16,500.000	1,394,250	84.500	1,394,250	1,154,839				239,411		239,411		L	06/29/2007
531927101	LIFECELL CORP			88,720.000	2,709,509	30.540	2,709,509	2,460,101				249,408		249,408		L	06/21/2007
536797103	LITHIA MOTORS INC			49,900.000	1,264,466	25.340	1,264,466	1,334,394		14,952		(69,928)		(69,928)		L	12/26/2006
501889208	LKQ CORP			88,800.000	2,189,808	24.660	2,189,808	2,066,641				123,167		123,167		L	06/29/2007
502392103	LTX CORP			478,100.000	2,658,236	5.560	2,658,236	2,354,103				(66,867)		(66,867)		L	05/30/2007
55068R202	LUXOTTICA GROUP SPA			51,000.000	1,970,640	38.640	1,970,640	1,592,932		20,263		377,708		377,708		L	06/29/2007
559181102	MAGMA DESIGN AUTOMATION			89,740.000	1,259,950	14.040	1,259,950	1,336,650				(76,701)		(76,701)		L	06/22/2007
562750109	MANHATTAN ASSOCS INC			120,400.000	3,360,364	27.910	3,360,364	2,412,669				943,689		943,689		L	07/24/2006
56418H100	MANPOWER INC			36,600.000	3,375,984	92.240	3,375,984	2,826,014		11,296		549,970		549,970		L	06/29/2007
567908108	MARINEMAX INC			156,800.000	3,139,136	20.020	3,139,136	3,723,293				(584,157)		(584,157)		L	03/07/2007
56845T305	MARINER ENERGY INC			215,932.000	5,236,351	24.250	5,236,351	4,191,829				1,138,142		1,138,142		L	01/18/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned June 30 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
57383T103	MARVEL ENTERTAINMENT INC			118,500.000	3,019,380	25.480	3,019,380	2,609,049				124,814		124,814		L	06/29/2007
G6052F103	MAX RE CAPITAL LTD			82,300.000	2,329,090	28.300	2,329,090	1,892,021		18,301		509,370		509,370		L	11/21/2006
579064106	MCAFEE INC			37,500.000	1,320,000	35.200	1,320,000	1,310,940				9,060		9,060		L	06/29/2007
58463F104	MEDICAL STAFFING NETWORK			236,600.000	1,289,470	5.450	1,289,470	1,582,665				108,086		108,086		L	05/15/2007
584688105	MEDICINES CO			28,000.000	493,360	17.620	493,360	720,409				(227,049)		(227,049)		L	06/29/2007
584690309	MEDICIS PHARMACEUTICAL			40,030.000	1,222,516	30.540	1,222,516	1,247,840	1,201			(25,324)		(25,324)		L	06/21/2007
589981109	MERGE TECHNOLOGIES INC			68,200.000	445,346	6.530	445,346	348,595				96,751		96,751		L	05/10/2007
59518V102	MICRUS ENDOVASCULAR CORP			57,760.000	1,420,896	24.600	1,420,896	1,273,789				147,107		147,107		L	06/21/2007
599902103	MILLENNIUM PHARMACEUTICALS INC			140,500.000	1,485,085	10.570	1,485,085	1,569,439				(84,354)		(84,354)		L	06/29/2007
L6388F110	MILLICOM INTL CELLULAR SA			7,500.000	687,300	91.640	687,300	524,464				162,836		162,836		L	06/29/2007
602675100	MINDRAY MEDICAL INTL LTD			54,800.000	1,673,044	30.530	1,673,044	1,344,030				329,014		329,014		L	06/29/2007
246994925	MONDRIAN INTL EQUITY FUND LP			38,138,925.740	1,073,591,690	28.150	1,073,591,690	740,915,931		165,985,997		78,621,054		78,621,054		L	06/30/2007
61945A107	MOSAIC CO			79,500.000	3,102,090	39.020	3,102,090	1,923,000				1,179,090		1,179,090		L	06/29/2007
553409103	MPS GROUP INC			183,800.000	2,457,406	13.370	2,457,406	2,432,858				24,548		24,548		L	06/27/2007
631103108	NASDAQ STOCK MARKET INC			4,300.000	127,753	29.710	127,753	138,055				(10,302)		(10,302)		L	05/29/2007
63563H109	NATIONAL DENTEX CORP			60,000.000	1,126,200	18.770	1,126,200	693,703				(265,800)		(265,800)		L	10/07/2002
628852105	NCI BUILDING SYSTEMS INC			32,100.000	1,583,493	49.330	1,583,493	1,646,741				(63,248)		(63,248)		L	06/22/2007
64109T201	NET SERVICOS DE COMUNICACAO SA			117,600.000	1,943,928	16.530	1,943,928	1,620,552				323,376		323,376		L	06/29/2007
64118B100	NETLOGIC MICROSYSTEMS INC			64,825.000	2,064,028	31.840	2,064,028	1,937,201				126,827		126,827		L	06/21/2007
651229106	NEWELL RUBBERMAID INC			91,100.000	2,681,073	29.430	2,681,073	2,683,045				(1,972)		(1,972)		L	06/29/2007
62913F201	NII HOLDINGS INC			31,300.000	2,527,162	80.740	2,527,162	2,308,893				218,269		218,269		L	06/29/2007
G65422100	NOBLE CORPORATION			28,300.000	2,759,816	97.520	2,759,816	2,497,383		1,000		262,433		262,433		L	06/29/2007
66987M604	NOVATEL WIRELESS INC			67,474.000	1,755,673	26.020	1,755,673	1,496,948				258,725		258,725		L	06/21/2007
67020Y100	NUANCE COMMUNICATIONS INC			84,860.000	1,419,708	16.730	1,419,708	1,343,064				76,643		76,643		L	06/25/2007
67066G104	NVIDIA CORP			88,200.000	3,643,542	41.310	3,643,542	2,951,788				691,754		691,754		L	06/29/2007
67423R108	OBAGI MEDICAL PRODUCTS INC			42,670.000	756,112	17.720	756,112	656,437				99,676		99,676		L	06/21/2007
68212S109	OMNITURE INC			102,140.000	2,341,049	22.920	2,341,049	1,845,938				495,111		495,111		L	06/29/2007
68273G101	ONLINE RESOURCES CORP			182,150.000	2,000,007	10.980	2,000,007	2,132,762				(132,755)		(132,755)		L	06/21/2007
68375V105	OPNEXT INC			71,739.000	949,824	13.240	949,824	945,037				4,787		4,787		L	06/29/2007
68383A101	OPSWARE INC			177,360.000	1,686,694	9.510	1,686,694	1,453,974				232,719		232,719		L	06/21/2007
68555P100	ORBCOMM INC			171,477.000	2,813,938	16.410	2,813,938	2,302,392				511,546		511,546		L	06/21/2007
M75253100	ORBOTECH LTD			319,900.000	7,140,168	22.320	7,140,168	7,470,024				(191,196)		(191,196)		L	06/06/2007
690768403	OWENS-ILLINOIS INC			105,100.000	3,678,500	35.000	3,678,500	2,695,786				982,714		982,714		L	06/29/2007
699157103	PARALLEL PETROLEUM CORP			80,520.000	1,763,388	21.900	1,763,388	1,862,510				(99,122)		(99,122)		L	06/21/2007
71375U101	PERFICIENT INC			147,530.000	3,053,871	20.700	3,053,871	3,047,607				6,264		6,264		L	06/21/2007
723456109	PINNACLE ENTERTAINMENT INC			159,150.000	4,480,073	28.150	4,480,073	4,677,991				(197,919)		(197,919)		L	06/21/2007
69349H107	PNM RESOURCES INC			72,000.000	2,000,880	27.790	2,000,880	2,249,681		21,983		(248,801)		(248,801)		L	06/29/2007
73755L107	POTASH CORP OF SASKATCH INC			18,300.000	1,426,851	77.970	1,426,851	953,164		774		473,687		473,687		L	05/29/2007
739308104	POWER-ONE INC			254,200.000	1,011,716	3.980	1,011,716	1,309,707				(300,941)		(300,941)		L	05/23/2007
74439H108	PSYCHIATRIC SOLUTIONS INC			88,990.000	3,226,777	36.260	3,226,777	3,414,607				(187,829)		(187,829)		L	06/28/2007
747620102	QUANEX CORP			134,025.000	6,527,018	48.700	6,527,018	4,717,283		68,167		1,809,734		1,809,734		L	06/01/2007
74838J101	QUIDEL CORP			68,930.000	1,210,411	17.560	1,210,411	991,075				219,335		219,335		L	06/21/2007
750323206	RADIATION THERAPY SVCS INC			96,800.000	2,549,712	26.340	2,549,712	2,832,191				(282,479)		(282,479)		L	06/21/2007
756577102	RED HAT INC			113,500.000	2,528,780	22.280	2,528,780	2,448,347				80,433		80,433		L	06/29/2007
76009N100	RENT A CENTER INC			85,500.000	2,242,665	26.230	2,242,665	1,838,951				76,067		76,067		L	06/07/2007
76122Q105	RESOURCES CONNECTION INC			136,300.000	4,522,434	33.180	4,522,434	4,235,333				287,101		287,101		L	06/29/2007
761655406	REXAM PLC			52,600.000	2,620,532	49.820	2,620,532	2,813,229		44,863		(192,697)		(192,697)		L	06/29/2007
762397206	RHODIA SA			55,366.000	2,573,412	46.480	2,573,412	2,617,661				(44,249)		(44,249)		L	06/29/2007
768573107	RIVERBED TECHNOLOGY INC			18,245.000	799,496	43.820	799,496	582,109				217,387		217,387		L	05/04/2007
777779307	ROSETTA RESOURCES INC			159,700.000	3,439,938	21.540	3,439,938	2,863,109				741,708		741,708		L	12/29/2006
749660106	RPC INC			277,100.000	4,721,784	17.040	4,721,784	3,578,701		36,322		1,143,083		1,143,083		L	02/23/2007
79377W108	SAKS INC			60,900.000	1,300,215	21.350	1,300,215	1,277,516				22,699		22,699		L	06/29/2007
800013104	SANDERSON FARMS INC			78,100.000	3,516,062	45.020	3,516,062	1,635,966		13,260		1,330,043		1,330,043		L	03/20/2006
802817304	SANTARUS INC			262,531.000	1,357,285	5.170	1,357,285	1,357,285					487,286	(487,286)		L	06/21/2007
806882106	SCHNITZER STEEL INDUSTRIES			44,100.000	2,114,154	47.940	2,114,154	1,400,208		1,047		713,946		713,946		L	10/11/2006
G8018D107	SECURITY CAPITAL ASSURANCE			133,700.000	4,127,319	30.870	4,127,319	3,672,222		4,360		455,097		455,097		L	06/29/2007
78427V102	SI INTERNATIONAL INC			94,000.000	3,103,880	33.020	3,103,880	2,772,076				331,804		331,804		L	06/28/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned June 30 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
82669G104	SIGNATURE BANK NY			77,610.000	2,646,501	34.100	2,646,501	2,543,023				103,478		103,478		L	06/21/2007
82705T102	SILICON IMAGE INC			331,400.000	2,843,412	8.580	2,843,412	2,896,024				(52,612)		(52,612)		L	06/01/2007
83066R107	SKILLED HEALTHCARE GROUP INC			78,110.000	1,211,486	15.510	1,211,486	1,265,209				(53,723)		(53,723)		L	06/21/2007
833034101	SNAP ON INC			49,000.000	2,474,990	50.510	2,474,990	2,629,834				(154,844)		(154,844)		L	06/29/2007
83545G102	SONIC AUTOMOTIVE INC			157,900.000	4,574,363	28.970	4,574,363	3,720,405	18,672	46,770		853,958		853,958		L	06/19/2007
835470105	SONICWALL INC			213,500.000	1,833,965	8.590	1,833,965	1,764,642				69,323		69,323		L	06/22/2007
835916107	SONUS NETWORKS INC			372,800.000	3,176,256	8.520	3,176,256	2,687,286				488,970		488,970		L	06/29/2007
78464R105	SRA INTERNATIONAL INC			90,000.000	2,273,400	25.260	2,273,400	2,200,560				72,840		72,840		L	05/02/2007
78464M106	SRS LABS INC			112,824.000	1,100,034	9.750	1,100,034	1,451,929				(351,895)		(351,895)		L	06/28/2007
790849103	ST JUDE MEDICAL INC			84,100.000	3,489,309	41.490	3,489,309	3,323,907				165,402		165,402		L	06/29/2007
792228108	ST MARY LAND & EXPLOR CO			164,000.000	6,005,680	36.620	6,005,680	2,308,261		15,825		(595,320)		(595,320)		L	12/09/2005
853626109	STANDARD MICROSYSTEMS CORP			122,800.000	4,216,952	34.340	4,216,952	3,221,878				1,047,939		1,047,939		L	06/05/2007
85528P108	STARENT NETWORKS CORP			14,375.000	211,313	14.700	211,313	200,600				10,712		10,712		L	06/06/2007
858375108	STEIN MART INC			53,300.000	653,458	12.260	653,458	706,127		6,750		(52,669)		(52,669)		L	01/23/2007
860372101	STEWART INFO SERVICES CORP			203,600.000	8,109,388	39.830	8,109,388	5,484,117		158,175		682,313		682,313		L	02/21/2007
861642106	STONE ENERGY CORP			100,300.000	3,436,278	34.260	3,436,278	3,812,385				(929,651)		(929,651)		L	05/14/2007
863236105	STRAYER EDUCATION INC			23,570.000	3,104,405	131.710	3,104,405	2,951,873		4,813		152,532		152,532		L	06/21/2007
8676EP108	SUNOPTA INC			125,140.000	1,395,311	11.150	1,395,311	1,496,161				(100,850)		(100,850)		L	06/21/2007
86800C104	SUNTECH POWER HLDGS CO LTD			69,053.000	2,518,363	36.470	2,518,363	2,268,875				249,488		249,488		L	06/29/2007
868157108	SUPERIOR ENERGY SVCS INC			56,500.000	2,255,480	39.920	2,255,480	1,039,108				402,021		402,021		L	10/04/2006
871043105	SWITCH & DATA FACILITIES CO			115,080.000	2,208,385	19.190	2,208,385	2,108,900				99,485		99,485		L	06/21/2007
87162H103	SYNTEL INC			40,870.000	1,242,039	30.390	1,242,039	1,424,697	2,452			(182,657)		(182,657)		L	06/21/2007
87306E107	T-3 ENERGY SERVICES INC			39,720.000	1,328,634	33.450	1,328,634	1,070,152				258,482		258,482		L	06/21/2007
87424N104	TALEO CORP			34,635.000	780,327	22.530	780,327	693,455				86,871		86,871		L	06/21/2007
879246106	TELE NORTE LESTE PARTICIPACOES SA			71,900.000	1,363,943	18.970	1,363,943	1,046,724		20,261		317,219		317,219		L	06/29/2007
879360105	TELEDYNE TECHNOLOGIES INC			64,900.000	2,982,155	45.950	2,982,155	2,568,577				413,578		413,578		L	06/29/2007
880915103	TERRA INDUSTRIES INC			102,500.000	2,605,550	25.420	2,605,550	1,808,285				797,265		797,265		L	06/29/2007
88164L100	TESSERA TECHNOLOGIES INC			72,790.000	2,951,635	40.550	2,951,635	3,099,579				(147,944)		(147,944)		L	06/21/2007
88162G103	TETRA TECH INC			298,200.000	6,426,210	21.550	6,426,210	5,183,772				1,079,607		1,079,607		L	06/29/2007
88162F105	TETRA TECHNOLOGIES INC			97,800.000	2,757,960	28.200	2,757,960	2,550,272				207,688		207,688		L	06/29/2007
88338T104	THERAVANCE INC			62,780.000	2,008,960	32.000	2,008,960	2,023,491				(14,531)		(14,531)		L	06/28/2007
872443403	THQ INC			81,310.000	2,481,581	30.520	2,481,581	2,751,815				(270,234)		(270,234)		L	06/21/2007
886547108	TIFFANY & CO			51,100.000	2,711,366	53.060	2,711,366	2,253,078	5,916	56		458,288		458,288		L	06/29/2007
887319101	TIME WARNER TELECOM INC			143,520.000	2,884,752	20.100	2,884,752	2,859,122				25,630		25,630		L	06/21/2007
893416107	TRANSACTION SYST ARCHITECTS			82,900.000	2,790,414	33.660	2,790,414	2,814,163				(23,749)		(23,749)		L	06/29/2007
902494103	TYSON FOODS INC			129,300.000	2,979,072	23.040	2,979,072	2,321,292		9,172		657,780		657,780		L	06/29/2007
902748102	UIL HOLDINGS CORP			62,700.000	2,075,370	33.100	2,075,370	2,030,366				45,004		45,004		L	06/28/2007
90385D107	ULTIMATE SOFTWARE GROUP INC			76,080.000	2,200,994	28.930	2,200,994	2,097,813				103,181		103,181		L	06/21/2007
903914109	ULTRA PETROLEUM CORP			40,600.000	2,242,744	55.240	2,242,744	2,145,292				97,452		97,452		L	06/29/2007
904034105	ULTRATECH INC			54,700.000	729,151	13.330	729,151	634,835				94,316		94,316		L	01/22/2007
90341G103	USA MOBILITY INC			29,500.000	789,420	26.760	789,420	777,424		117,315		274,125		274,125		L	09/11/2006
920253101	VALMONT INDUSTRIES INC			43,500.000	3,165,060	72.760	3,165,060	2,603,211	4,410	2,660		561,849		561,849		L	06/29/2007
922040209	VANGUARD INST INDEX FUND			12,726,437.020	1,748,357,918	137.380	1,748,357,918	982,900,724		30,348,776		267,932,098		267,932,098		L	06/22/2007
922908835	VANGUARD MID CAP INDEX FUND			12,399,948.370	272,798,864	22.000	272,798,864	169,125,968		4,177,545		43,485,465		43,485,465		L	03/21/2007
92342Y109	VERIFONE HLDGS INC			110,400.000	3,891,600	35.250	3,891,600	3,964,890				(73,290)		(73,290)		L	06/29/2007
92343X100	VERINT SYSTEMS INC			79,500.000	2,488,350	31.300	2,488,350	2,564,973				(76,623)		(76,623)		L	06/29/2007
92845H108	VISUAL SCIENCES INC			62,560.000	967,803	15.470	967,803	991,074				(23,271)		(23,271)		L	06/26/2007
92846N104	VITAL IMAGES INC			33,300.000	904,428	27.160	904,428	1,024,875				(120,447)		(120,447)		L	06/21/2007
92858J108	VOCUS INC			32,936.000	827,023	25.110	827,023	774,282				52,741		52,741		L	05/31/2007
928708106	VOLTERRA SEMICONDUCTOR CORP			56,930.000	808,406	14.200	808,406	800,621				7,785		7,785		L	06/21/2007
92925E108	W-H ENERGY SERVICES INC			31,860.000	1,972,453	61.910	1,972,453	1,789,988				182,464		182,464		L	06/21/2007
929566107	WABASH NATIONAL CORP			161,800.000	2,367,134	14.630	2,367,134	2,577,315	7,578	17,636		(25,984)		(25,984)		L	08/08/2006
93317Q105	WALTER INDUSTRIES INC			144,900.000	4,196,304	28.960	4,196,304	3,773,381		9,565		422,923		422,923		L	05/17/2007
942712100	WATSON WYATT & CO HLDGS			87,300.000	4,406,904	50.480	4,406,904	2,356,502	6,548	8,370		1,354,495		1,354,495		L	09/18/2006
98156Q108	WORLD WRESTLING ENTMNT			77,400.000	1,237,626	15.990	1,237,626	923,593		97,871		(69,660)		(69,660)		L	12/09/2005

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned June 30 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For-eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
G98268108	XYRATEX LTD			135,000.000	3,001,050	22.230	3,001,050	2,962,484				38,566		38,566		L	06/29/2007
988858106	ZALE CORP			199,600.000	4,752,476	23.810	4,752,476	4,396,338				(55,888)		(55,888)		L	02/06/2006
989817101	ZUMIEZ INC			32,766.000	1,237,899	37.780	1,237,899	1,293,895				(55,995)		(55,995)		L	06/21/2007
98985T109	ZYMOGENETICS INC			3,900.000	56,979	14.610	56,979	63,223				(6,244)		(6,244)		L	06/29/2007
6899999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					6,666,869,533	XXX	6,666,869,533	5,466,083,064	422,182	328,920,753		491,632,656	4,061,051	487,571,605		XXX	XXX
7299999 Total Common Stocks					6,680,026,330	XXX	6,680,026,330	5,475,685,665	422,182	329,013,995		493,209,941	4,061,051	489,148,890		XXX	XXX
7399999 Total Preferred and Common Stocks					6,680,026,330	XXX	6,680,026,330	5,475,685,665	422,182	329,013,995		493,209,941	4,061,051	489,148,890		XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues .....0, the total $ value (included in Column 8) of all such issues $.....0.

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
Bonds - U.S. Governments								
31331XH47	FEDERAL FARM CRED BANKS		06/22/2007	MERRILL LYNCH GOVT SECUR	X X X	10,650,951	10,655,000.00	
3133XDBY6	FEDERAL HOME LOAN BANKS		03/09/2007	UBS/WARBURG SECURITIES LL	X X X	1,529,287	1,545,000.00	30,042
3133XFJX5	FEDERAL HOME LOAN BANKS		07/11/2006	BNP PARIBAS SECUR CORP	X X X	1,588,995	1,600,000.00	15,717
3133XJEA2	FEDERAL HOME LOAN BANKS		12/19/2006	CHASE SECURITIES INC	X X X	3,219,356	3,220,000.00	
3133XJTC2	FEDERAL HOME LOAN BANKS		04/12/2007	MCDONALD & CO	X X X	25,053,500	25,000,000.00	252,691
3133XKVD4	FEDERAL HOME LOAN BANKS		05/10/2007	BANC AMER SECUR MONTGOM	X X X	16,200,000	16,200,000.00	
3133XKXD2	FEDERAL HOME LOAN BANKS		05/24/2007	GOLDMAN SACHS MONEY MKT L	X X X	3,744,326	3,765,000.00	3,569
3133XLJP9	FEDERAL HOME LOAN BANKS		06/25/2007	VARIOUS	X X X	7,061,891	7,045,000.00	5,382
3128X5K64	FEDERAL HOME LOAN MTG CORP		04/02/2007	RBC DAIN RAUSCHER	X X X	11,346,117	11,350,000.00	13,040
3128X5S33	FEDERAL HOME LOAN MTG CORP		03/29/2007	MORGAN STANLEY DEAN WITT	X X X	2,710,537	2,715,000.00	6,618
3134A4DY7	FEDERAL HOME LOAN MTG CORP		10/24/2006	RBC DAIN RAUSCHER	X X X	1,357,016	1,330,000.00	8,313
3137EAAB5	FEDERAL HOME LOAN MTG CORP		05/07/2007	GOLDMAN SACHS MONEY MKT L	X X X	6,219,074	6,160,000.00	18,416
02R050671	FHLMC 30 YR TBA		06/05/2007	MORGAN STANLEY & CO NY	X X X	8,031,836	8,500,000.00	
02R050473	FHLMC GOLD 15 YR TBA		06/05/2007	MORGAN STANLEY & CO NY	X X X	8,926,875	9,200,000.00	
02R052677	FHLMC GOLD 30 YR TBA		06/25/2007	BEAR STEARNS SECURITIES	X X X	6,621,562	6,841,782.00	
02R060688	FHLMC GOLD 30 YR TBA		06/19/2007	BANC AMER SECUR MONTGOM	X X X	7,218,524	7,290,000.00	15,795
02R062676	FHLMC GOLD TBA POOL #9999999		06/08/2007	CHASE SECURITIES INC	X X X	8,027,163	7,960,000.00	15,809
01F052474	FNMA 15 YR TBA		06/07/2007	VARIOUS	X X X	67,009,438	67,700,000.00	
01F060477	FNMA 15 YR TBA		06/05/2007	BEAR STEARNS	X X X	1,813,219	1,800,000.00	
01F050676	FNMA 30 YR TBA		06/20/2007	VARIOUS	X X X	264,819,340	280,200,000.00	
01F050684	FNMA 30 YR TBA		06/29/2007	VARIOUS	X X X	162,815,859	174,100,000.00	
01F052672	FNMA 30 YR TBA		06/20/2007	VARIOUS	X X X	23,239,659	23,926,599.00	4,414
01F052680	FNMA 30 YR TBA		06/29/2007	VARIOUS	X X X	8,662,773	9,000,000.00	
01F060675	FNMA 30 YR TBA		06/08/2007	VARIOUS	X X X	22,649,408	22,845,000.00	12,183
01F062671	FNMA 30 YR TBA		06/05/2007	VARIOUS	X X X	77,222,973	76,200,000.00	
01F060683	FNMA 30 YR TBA POOL		06/29/2007	UBS WARBURG LLC	X X X	3,950,000	4,000,000.00	
01N060676	GNMA I 30 YR TBA		06/06/2007	VARIOUS	X X X	68,187,172	68,200,000.00	
01N062672	GNMA I 30 YR TBA		06/06/2007	VARIOUS	X X X	12,541,547	12,300,000.00	
36202D7L9	GNMA II POOL #003599M		04/17/2007	BANK OF NY - COUNTRYWIDE	X X X	735,006	717,407.13	2,332
36202EAZ2	GNMA II POOL #003624M		07/18/2006	CHASE SECURITIES, INC	X X X	12,420,499	12,940,125.41	37,562
36202EFP9	GNMA II POOL #003774M		09/18/2006	PAINE WEBER INC	X X X	3,991,634	4,051,777.95	11,761
83162CQR7	SMALL BUS ADMIN SER 2006-20K CL 1		11/07/2006	CREDIT SUISSE 1ST BOSTON	X X X	11,808,000	11,808,000.00	
880591DZ2	TENNESSEE VALLEY AUTHORITY		08/17/2006	VARIOUS	X X X	2,372,224	2,490,000.00	41,552
912810PS1	US TREAS INFL INDEX BONDS		01/23/2007	UBS/WARBURG SECURITIES LL	X X X	6,726,674	6,780,000.00	7,112
912828FB1	US TREAS INFL INDEX NOTES		11/03/2006	CHASE SECURITIES INC	X X X	12,918,555	12,680,000.00	19,529
912828FL9	US TREAS INFLATION INDEX NOTES		10/12/2006	GOLDMAN SACHS MONEY MKT L	X X X	15,804,125	15,570,000.00	99,219
912810EC8	US TREASURY BONDS		06/12/2007	BANCAMERICA SECURITIES	X X X	8,857,080	6,780,000.00	197,805
912810EH7	US TREASURY BONDS		05/11/2007	VARIOUS	X X X	12,394,794	9,475,000.00	128,150
912810EM6	US TREASURY BONDS		03/21/2007	VARIOUS	X X X	10,140,851	8,025,000.00	57,860
912810EQ7	US TREASURY BONDS		11/08/2006	GREENWICH CAP MKTS CHASE	X X X	2,531,610	2,180,000.00	32,211
912810EZ7	US TREASURY BONDS		11/17/2006	BANCAMERICA SECURITIES	X X X	2,699,949	2,195,000.00	38,726
912810FE3	US TREASURY BONDS		11/17/2006	BANCAMERICA SECURITIES	X X X	2,498,461	2,290,000.00	33,541
912810FT0	US TREASURY BONDS		06/25/2007	VARIOUS	X X X	16,959,810	18,060,000.00	162,793
912810PT9	US TREASURY BONDS		06/20/2007	VARIOUS	X X X	69,245,071	69,522,000.00	356,168
912828AH3	US TREASURY NOTES		03/14/2007	CHASE SECURITIES INC	X X X	8,438,574	8,500,000.00	22,131
912828AN0	US TREASURY NOTES		03/28/2007	GREENWICH CAP MKTS CHASE	X X X	27,665,313	28,000,000.00	320,221
912828BK5	US TREASURY NOTES		06/28/2007	BANCAMERICA SECURITIES	X X X	48,900,391	50,000,000.00	450,068
912828CE8	US TREASURY NOTES		06/28/2007	BANCAMERICA SECURITIES	X X X	24,221,680	25,000,000.00	160,092
912828DK3	US TREASURY NOTES		09/01/2006	HSBC SECURITIES INC	X X X	44,091,211	45,000,000.00	94,922
912828EE6	US TREASURY NOTES		01/31/2007	VARIOUS	X X X	5,619,296	5,835,000.00	106,170

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
912828EF3	US TREASURY NOTES		03/29/2007	VARIOUS	X X X	59,695,898	60,000,000.00	477,414
912828FF2	US TREASURY NOTES		04/17/2007	DEUTSCHE BANK SECURITIES	X X X	564,609	550,000.00	11,991
912828FK1	US TREASURY NOTES		07/07/2006	BONY/COUNTRYWIDE SECUR	X X X	23,346,352	23,350,000.00	32,519
912828FM7	US TREASURY NOTES		08/03/2006	BEAR STEARNS SECURITIES	X X X	50,031,250	50,000,000.00	27,174
912828FN5	US TREASURY NOTES		03/21/2007	DB ALEX BROWN	X X X	14,555,011	14,345,000.00	98,523
912828FV7	US TREASURY NOTES		10/19/2006	GOLDMAN SACHS MONEY MKT L	X X X	39,578,487	39,560,000.00	
912828FW5	US TREASURY NOTES		04/12/2007	VARIOUS	X X X	90,278,099	90,480,000.00	618,057
912828GA2	US TREASURY NOTES		12/21/2006	VARIOUS	X X X	27,265,820	27,340,000.00	67,233
912828GC8	US TREASURY NOTES		05/23/2007	VARIOUS	X X X	105,222,718	105,270,000.00	825,159
912828GF1	US TREASURY NOTES		06/28/2007	MERRILL LYNCH GOVERNMENT	X X X	24,744,141	25,000,000.00	488,778
912828GG9	US TREASURY NOTES		06/28/2007	VARIOUS	X X X	57,798,913	58,035,000.00	961,380
912828GH7	US TREASURY NOTES		05/04/2007	VARIOUS	X X X	3,416,682	3,420,000.00	36,267
912828GM6	US TREASURY NOTES		06/06/2007	DEUTSCHE BANK SECURITIES	X X X	73,440,506	74,820,000.00	617,433
912828GQ7	US TREASURY NOTES		05/23/2007	VARIOUS	X X X	58,444,591	58,675,000.00	124,689
912828GS3	US TREASURY NOTES		06/28/2007	MERRILL LYNCH GOVERNMENT	X X X	23,839,844	25,000,000.00	137,568
912828GU8	US TREASURY NOTES		06/25/2007	GOLDMAN SACHS MONEY MKT L	X X X	13,311,297	13,450,000.00	47,130
912820EM5	US TREASURY STRIPS		05/31/2007	BEAR STEARNS	X X X	2,945,656	3,355,000.00	
912833KB5	US TREASURY STRIPS		06/19/2007	BEAR STEARNS	X X X	1,966,783	2,710,000.00	
912833KC3	US TREASURY STRIPS		06/19/2007	VARIOUS	X X X	15,643,916	21,790,000.00	
0399999 Subtotal - Bonds - U.S. Governments						1,879,549,779	1,915,697,691.49	7,353,229
Bonds - Special Revenue, Special Assessment								
3128QLRA1	FHLMC GOLD POOL #1H-2581		10/24/2006	CHASE SECURITIES, INC	X X X	5,057,956	5,109,852.45	14,600
3128K6XV7	FHLMC GOLD POOL #A4-6092		02/15/2007	BANK OF NY - COUNTRYWIDE	X X X	4,695,228	4,827,222.49	18,102
3128KQMD5	FHLMC GOLD POOL #A6-0356		05/10/2007	FTN FINANCIAL SERVICES	X X X	5,843,684	5,792,995.00	12,551
3128KQVR4	FHLMC GOLD POOL #A6-0624		05/10/2007	VARIOUS	X X X	2,877,263	2,910,000.00	5,780
3128KRQ23	FHLMC GOLD POOL #A6-1373		04/10/2007	BANK OF NY - COUNTRYWIDE	X X X	1,550,904	1,594,760.21	2,436
31292JBQ2	FHLMC GOLD POOL #C0-1847		04/10/2007	BANK OF NY - COUNTRYWIDE	X X X	382,253	385,323.40	648
31287VXK1	FHLMC GOLD POOL #C6-9682		02/20/2007	CANTOR FRITZGERALD & CO	X X X	1,318,692	1,286,529.10	5,110
31287YM92	FHLMC GOLD POOL #C7-1284		02/20/2007	CANTOR FRITZGERALD & CO	X X X	226,906	221,372.04	879
3128LXNB2	FHLMC GOLD POOL #G0-2186		01/09/2007	BANK OF NY - COUNTRYWIDE	X X X	2,925,033	3,013,071.20	4,185
3128LXUF5	FHLMC GOLD POOL #G0-2382		09/26/2006	CARTY AND COMPANY	X X X	8,437,282	8,369,281.76	15,344
3128M4M59	FHLMC GOLD POOL #G0-2780		03/15/2007	BEAR STEARNS	X X X	1,687,782	1,700,000.76	2,857
3128MJGA2	FHLMC GOLD POOL #G0-8192		04/10/2007	BARCLAYS CAPITAL FIXED	X X X	7,351,198	7,405,000.00	12,445
3128MMAK9	FHLMC GOLD POOL #G1-8009		05/11/2007	BARCLAYS CAPITAL FIXED	X X X	5,205,789	5,280,039.49	11,733
3128K66Q8	FHLMC GOLD POOL A4-6279		01/09/2007	VARIOUS	X X X	8,221,872	8,488,329.19	13,597
3128LXBG4	FHLMC GOLD POOL G0-1839		01/09/2007	VARIOUS	X X X	2,988,725	3,099,868.34	4,675
3128M1FV6	FHLMC GOLD POOL G1-2080		08/15/2006	STIFEL NICOLAUS & CO	X X X	771,873	811,297.04	1,623
3128QSDX1	FHLMC II HYBRID ARM POOL #1G-1918		06/05/2007	BARCLAYS CAPITAL FIXED	X X X	4,563,112	4,622,701.10	13,457
3128LUHV1	FHLMC II HYBRID ARM POOL #1J-0244		03/15/2007	BANK OF NY - COUNTRYWIDE	X X X	5,205,919	5,165,562.96	17,546
3128NHL68	FHLMC II HYBRID ARM POOL #1J-1249		08/11/2006	CITIGROUP GLOBAL/SALOMON	X X X	736,681	745,209.75	1,645
3128NHQU0	FHLMC II HYBRID ARM POOL #1J-1367		02/02/2007	CANTOR FRITZGERALD & CO	X X X	4,589,326	4,540,199.59	16,219
3128NHS20	FHLMC II HYBRID ARM POOL #1J-1437		01/08/2007	J P MORGAN SECURITIES INC	X X X	4,607,168	4,575,000.00	16,495
3128NHXB4	FHLMC II HYBRID ARM POOL #1J-1574		06/25/2007	CITIGROUP GLOBAL/SALOMON	X X X	11,757,641	11,743,420.89	51,260
3128NHZW6	FHLMC II HYBRID ARM POOL #1J-1657		05/22/2007	CREDIT SUISSE 1ST BOSTON	X X X	9,084,457	8,995,904.00	37,141
3128QGKU5	FHLMC II HYBRID ARM POOL #1N-0307		01/18/2007	CANTOR FRITZGERALD & CO	X X X	5,007,731	4,975,661.00	18,098
31349ULK2	FHLMC POOL #78-3030		04/23/2007	BANK OF NY - COUNTRYWIDE	X X X	17,233,347	17,429,427.71	51,414
3128JRKK1	FHLMC POOL #84-7498		08/31/2006	FTN FINANCIAL SERVICES	X X X	2,716,570	2,779,988.06	6,976
3128JRM29	FHLMC POOL #84-7577		12/20/2006	GOLDMAN SACHS MONEY MKT L	X X X	5,044,074	5,113,586.85	17,202
3128JRNV4	FHLMC POOL #84-7604		09/08/2006	FTN FINANCIAL SERVICES	X X X	3,953,884	4,041,341.44	10,754
31336CPT4	FHLMC POOL #97-2234		10/18/2006	BANK OF NY - COUNTRYWIDE	X X X	2,678,349	2,657,896.00	10,168
31394HWL1	FHLMC REMIC SERIES 2672		03/14/2007	CANTOR FRITZGERALD & CO	X X X	2,996,660	2,985,000.00	8,209

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31394HZH7	FHLMC REMIC SERIES 2672		09/22/2006	CRAIGIE INC	X X X	3,924,375	4,000,000.00	14,444
31396NZM1	FHLMC REMIC SERIES 3152 DA		09/08/2006	BANK OF NY - COUNTRYWIDE	X X X	2,794,716	2,760,000.00	5,520
31396RWB9	FHLMC REMIC SERIES 3177 KA		10/20/2006	BANK OF NY - COUNTRYWIDE	X X X	2,824,806	2,795,000.00	11,180
31397AVS9	FHLMC REMIC SERIES 3216		09/29/2006	CITIGROUP GLOBAL/SALOMON	X X X	2,847,987	2,811,416.38	1,406
31397EVZ5	FHLMC REMIC SERIES 3280		04/18/2007	J P MORGAN CHASE BANK/HSB	X X X	3,988,373	3,966,680.32	13,332
31396UZR4	FHLMC REMIC SERIES K001		08/07/2006	CREDIT SUISSE 1ST BOSTON	X X X	1,125,600	1,120,000.00	2,461
31371MB89	FNMA POOL 255763		12/15/2006	J P MORGAN SECURITIES	X X X	2,092,866	2,116,595.44	5,291
31371MCQ8	FNMA POOL 255779		03/02/2007	SCOTT & STRINGFELLOW INVT	X X X	4,846,644	4,778,697.50	9,557
31385JJC3	FNMA POOL 545759		05/10/2007	VARIOUS	X X X	5,084,038	4,959,969.90	10,863
31385W2S7	FNMA POOL 555285		08/18/2006	VARIOUS	X X X	19,792,467	19,724,663.89	39,449
31402DDQ0	FNMA POOL 725611		10/10/2006	CREDIT SUISSE 1ST BOSTON	X X X	4,941,800	5,025,027.12	8,445
31403DTH2	FNMA POOL 745852		09/11/2006	ADP CLEARING & OUTSOURCIN	X X X	1,269,122	1,245,000.00	3,147
31403DXP9	FNMA POOL 745986		10/27/2006	CREDIT SUISSE 1ST BOSTON	X X X	7,882,731	7,871,047.44	18,038
31404BXM9	FNMA POOL 763984		04/10/2007	BEAR STEARNS	X X X	1,038,307	1,044,426.63	1,755
31405AQU0	FNMA POOL 783567		12/21/2006	SCOTT & STRINGFELLOW INVT	X X X	3,405,693	3,490,781.27	10,074
31406V5L6	FNMA POOL 821751		07/10/2006	CITIGROUP GLOBAL/SALOMON	X X X	29,981,665	30,526,612.95	96,774
31407NQM8	FNMA POOL 835760		03/09/2007	VARIOUS	X X X	8,665,069	9,241,138.17	13,246
31409UTH8	FNMA POOL 879052		09/06/2006	CHASE SECURITIES, INC	X X X	12,630,362	12,772,051.76	34,879
31409XZY8	FNMA POOL 881959		11/07/2006	BANK OF NY - COUNTRYWIDE	X X X	4,314,565	4,293,767.52	13,518
31410FSC0	FNMA POOL 888015		01/25/2007	WACHOVIA CAPITAL MARKETS	X X X	4,794,834	4,736,917.89	21,178
31410FWL5	FNMA POOL 888151		01/09/2007	CSFB EUROPE LTD	X X X	15,856,614	15,790,000.00	43,423
31410FYG4	FNMA POOL 888211		02/12/2007	VARIOUS	X X X	3,822,696	3,674,565.00	9,288
31410F2Y0	FNMA POOL 888291		03/02/2007	BEAR STEARNS	X X X	11,940,081	11,725,720.00	50,811
31410F6S9	FNMA POOL 888381		06/05/2007	CREDIT SUISSE 1ST BOSTON	X X X	17,428,447	17,505,031.98	18,744
31410TWD3	FNMA POOL 897144		05/10/2007	CANTOR FITZGERALD & CO 73	X X X	3,659,127	3,637,811.45	7,882
31410US29	FNMA POOL 897937		11/07/2006	FTN FINANCIAL SERVICES	X X X	27,657,851	27,252,218.63	68,131
31410YR30	FNMA POOL 901506		11/28/2006	BANK OF NY - COUNTRYWIDE	X X X	4,077,340	4,038,844.41	13,075
31411DSJ9	FNMA POOL 905121		03/09/2007	CHASE SECURITIES INC	X X X	15,196,833	15,034,739.24	30,069
31411HSZ4	FNMA POOL 908736		04/10/2007	MERRILL LYNCH GOVT SECUR	X X X	6,917,216	6,872,117.41	12,599
31411SM94	FNMA POOL 913984		03/08/2007	LEHMAN BROTHERS INC	X X X	8,228,138	8,069,892.14	29,836
31394DNX4	FNMA REMIC TRUST 2005-44		10/19/2006	CHASE SECURITIES INC	X X X	1,852,980	1,870,000.00	5,974
31395DY45	FNMA REMIC TRUST 2006-51		06/20/2007	LEHMAN BROTHERS INC	X X X	3,528,280	3,543,860.76	12,389
31396KEU2	FNMA REMIC TRUST 2006-73		07/11/2006	MORGAN STANLEY & CO NY	X X X	2,432,294	2,425,000.00	10,913
31396KRT1	FNMA REMIC TRUST 2006-75		08/04/2006	CARTY AND COMPANY	X X X	2,589,727	2,625,000.00	2,917
31396KN65	FNMA REMIC TRUST 2006-81		10/06/2006	CITIGROUP GLOBAL/SALOMON	X X X	3,503,981	3,465,000.00	6,353
3199999 Subtotal - Bonds - Special Revenue, Special Assessment						396,654,984	397,475,437.02	1,060,110
Bonds - Industrial and Miscellaneous (Unaffiliated)								
007924AF0	AEGON NV		05/09/2007	BANC AMER SECUR MONTGOM	X X X	3,430,671	3,525,000.00	75,812
013817AP6	ALCOA INC		03/15/2007	CREDIT SUISSE 1ST BOSTON	X X X	720,086	720,000.00	3,089
01903QAB4	ALLIED CAPITAL CORP		12/05/2006	BANC AMER SECUR MONTGOM	X X X	1,393,828	1,395,000.00	
023551AF1	AMERADA HESS CORP		01/24/2007	CITIGROUP GLOBAL/SALOMON	X X X	395,141	340,000.00	8,776
02580EBJ1	AMERICAN EXPRESS BANK FSB		05/30/2007	MORGAN STANLEY & CO NY	X X X	15,002,025	15,000,000.00	50,983
02581FYA1	AMERICAN EXPRESS CENTURION BANK		06/07/2007	CITIGROUP GLOBAL/SALOMON	X X X	1,338,606	1,340,000.00	
025816AU3	AMERICAN EXPRESS CO		05/29/2007	BANC AMER SECUR MONTGOM	X X X	157,116	150,000.00	2,550
02666QZN6	AMERICAN HONDA FIN CORP		05/07/2007	ADP CLEARING & OUTSOURCIN	X X X	10,000,000	10,000,000.00	
026874AT4	AMERICAN INTL GROUP INC		03/13/2007	CITIGROUP GLOBAL/SALOMON	X X X	3,229,087	3,385,000.00	48,354
026874BE6	AMERICAN INTL GROUP INC		03/28/2007	VARIOUS	X X X	2,584,429	2,590,000.00	1,821
02687QBE7	AMERICAN INTL GROUP INC		04/18/2007	GOLDMAN SACHS & CO	X X X	2,039,594	2,020,000.00	1,508
031162AS9	AMGEN INC		05/24/2007	MORGAN STANLEY & CO NY	X X X	1,642,417	1,645,000.00	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
00184AAC9	AOL TIME WARNER INC		04/04/2007	VARIOUS	X X X	8,192,292	7,350,000.00	260,902
001957BD0	AT&T CORP		04/24/2007	VARIOUS	X X X	8,979,307	7,250,000.00	219,278
05947U4E5	BANC OF AMERICA CMBS 2005-6 AM		04/02/2007	VARIOUS	X X X	706,432	725,000.00	1,098
059438AH4	BANC ONE CORP		01/24/2007	GOLDMAN SACHS & CO	X X X	876,671	735,000.00	16,190
06050TKW1	BANK AMERICA CHRLT NC		06/14/2007	BANC AMER SECUR MONTGOM	X X X	1,578,736	1,580,000.00	
060505CK8	BANK OF AMERICA CORP.		08/09/2006	BANC AMER SECUR MONTGOM	X X X	7,082,911	7,110,000.00	
060505DA9	BANK OF AMERICA CORP.		12/20/2006	CAPITAL CHANGE	X X X	240,557	240,000.00	
06423RBR6	BANK ONE ISSUANCE TRUST 2004-6A		12/22/2006	BANC AMER SECUR MONTGOM	X X X	4,820,989	4,945,000.00	7,036
056335AA0	BANKAMERICA CAPITAL TRUST XI		03/26/2007	VARIOUS	X X X	5,777,503	5,350,000.00	117,796
073902PP7	BEAR STEARNS COS INC		02/14/2007	GOLDMAN SACHS & CO	X X X	835,710	835,000.00	3,102
05568YAA6	BNSF RY CO 2007-1		06/11/2007	WACHOVIA CAPITAL MARKETS	X X X	13,000,000	13,000,000.00	
096630AA6	BOARDWALK PIPELINES LP		11/17/2006	VARIOUS	X X X	2,220,373	2,225,000.00	24
10138MAB1	BOTTLING GROUP LLC		03/26/2007	RAYMOND JAMES	X X X	2,940,210	3,000,000.00	51,646
110122AP3	BRISTOL MYERS SQUIBB CO		11/15/2006	MORGAN STANLEY & CO NY	X X X	12,728,708	12,750,000.00	
11133TAA1	BROADRIDGE FINL SOLUTIONS INC		06/04/2007	VARIOUS	X X X	2,102,523	2,125,000.00	1,232
12189TAD6	BURLINGTON NORTHERN SANTA FE		03/07/2007	MORGAN STANLEY & CO NY	X X X	703,177	595,000.00	12,169
12189PAM4	BURLINGTON NORTHERN SF 2002-2		01/09/2007	CITIGROUP GLOBAL/SALOMON	X X X	1,933,225	1,964,878.71	49,656
13645RAF1	CANADIAN PACIFIC RAILWAY CO		05/03/2007	MORGAN STANLEY & CO NY	X X X	604,600	615,000.00	
14041GCA2	CAPITAL ONE AUTO FIN TR 2005-A A4		08/09/2006	BARCLAYS BANK	X X X	3,001,875	3,000,000.00	12,644
14042GAC9	CAPITAL ONE PRIME AUTO 2007-1		06/14/2007	DB ALEX BROWN	X X X	4,814,584	4,815,000.00	
161571AD6	CHASE ISSUANCE TRUST 2004-A10		08/09/2006	BARCLAYS BANK	X X X	3,001,992	3,000,000.00	12,574
161571AL8	CHASE ISSUANCE TRUST 2005-4A		03/09/2007	VARIOUS	X X X	1,528,391	1,565,000.00	3,824
171232AQ4	CHUBB CORP		05/08/2007	CITIGROUP GLOBAL/SALOMON	X X X	12,494,750	12,500,000.00	
17305EDV4	CITIBANK CCIT 2007-A5		06/15/2007	BARCLAYS CAPITAL FIXED	X X X	5,818,826	5,825,000.00	
17305EBX2	CITIBANK CREDIT CARD TR 2003-A9		08/09/2006	BARCLAYS BANK	X X X	3,006,094	3,000,000.00	36,886
172967DU2	CITIGROUP INC		09/26/2006	CITIGROUP GLOBAL/SALOMON	X X X	3,881,870	3,890,000.00	
172967EC1	CITIGROUP INC		05/29/2007	CITIGROUP GLOBAL/SALOMON	X X X	308,180	315,000.00	103
186108CD6	CLEVELAND ELECTRIC ILLUM CO		09/12/2006	CHASE SECURITIES, INC	X X X	560,480	565,000.00	7,981
186108CE4	CLEVELAND ELECTRIC ILLUM CO		12/04/2006	LEHMAN BROTHERS INC	X X X	562,017	565,000.00	
189054AC3	CLOROX CO		05/24/2007	RAYMOND JAMES	X X X	3,069,930	3,000,000.00	60,740
189054AM1	CLOROX CO		01/23/2007	BANC AMER SECUR MONTGOM	X X X	765,076	790,000.00	1,014
20030NAP6	COMCAST CORP		03/05/2007	MORGAN STANLEY & CO NY	X X X	4,286,655	4,015,000.00	38,421
20030NAR2	COMCAST CORP		03/28/2007	VARIOUS	X X X	8,633,406	8,585,000.00	51,406
209615CA9	CONSOLIDATED NATURAL GAS CO		08/03/2006	BANC AMER SECUR MONTGOM	X X X	525,343	565,000.00	5,258
22160KAC9	COSTCO WHOLESALE CORP		02/13/2007	CHASE SECURITIES, INC	X X X	1,467,663	1,470,000.00	
22238HGQ7	COUNTRYWIDE FINANCIAL CORP		06/04/2007	GOLDMAN SACHS & CO	X X X	1,831,458	1,835,000.00	
23242YAD7	COUNTRYWIDE HEQL TRUST 2006-RES		08/03/2006	BONY/COUNTRYWIDE SECUR	X X X	3,452,196	3,448,015.00	11,860
224044BH9	COX COMMUNICATIONS INC		03/26/2007	BANC AMER SECUR MONTGOM	X X X	4,963,202	5,030,000.00	136,788
224044BQ9	COX COMMUNICATIONS INC		04/05/2007	VARIOUS	X X X	6,042,199	6,000,000.00	102,715
225458RS9	CRED SUIS 1ST BOST CML MTG 2005-C2		10/11/2006	VARIOUS	X X X	3,270,354	3,380,000.00	6,072
225448AA7	CREDIT SUISSE GUERNSEY BRH		05/08/2007	CREDIT SUISSE 1ST BOSTON	X X X	2,060,000	2,060,000.00	
126650BH2	CVS CAREMARK CORP		05/22/2007	LEHMAN BROTHERS INC NY	X X X	2,305,558	2,330,000.00	
233835AQ0	DAIMLER CHRYSLER NA		02/14/2007	MERRILL LYNCH PIERCE FEN	X X X	693,301	575,000.00	4,344
233875AC7	DAIMLERCHRYSLER AUTO TR 2006-C		09/26/2006	CHASE SECURITIES, INC	X X X	4,788,937	4,790,000.00	
233048AD9	DBS BANK LTD SINGAPORE		05/11/2007	CHASE SECURITIES, INC	X X X	1,747,067	1,755,000.00	
260543BJ1	DOW CHEMICAL CO		08/04/2006	UBS WARBURG LLC	X X X	1,138,630	1,000,000.00	20,076
260543BR3	DOW CHEMICAL CO		09/05/2006	BANC AMER SECUR MONTGOM	X X X	617,256	600,000.00	15,700
233331AE7	DTE ENERGY CO		05/03/2007	CHASE SECURITIES, INC	X X X	1,142,962	1,075,000.00	33,052
29078EAB1	EMBARQ CORP		12/05/2006	MORGAN STANLEY & CO NY	X X X	623,382	600,000.00	826
29273RAF6	ENERGY TRANSFER PARTNERS LP		10/18/2006	CREDIT SUISSE 1ST BOSTON	X X X	536,949	540,000.00	
26884AAU7	ERP OPERATING LP		08/15/2006	MERRILL LYNCH PIERCE FEN	X X X	1,439,010	1,500,000.00	3,807
29736RAB6	ESTEE LAUDER COS INC		04/26/2007	CITIGROUP GLOBAL/SALOMON	X X X	918,574	920,000.00	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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31331FAX9	FEDERAL EXPRESS CORP 1998 1A		04/25/2007	VARIOUS	XXX	3,413,850	3,197,088.44	58,937
314275AC2	FEDERATED RETAIL HLDGS INC		03/08/2007	CREDIT SUISSE 1ST BOSTON	XXX	166,234	165,000.00	29
302508AM8	FMR CORP		05/01/2007	RBC DAIN RAUSCHER	XXX	954,849	820,000.00	23,714
G36584AA1	FRANKLIN CLO LTD SER 1X CL A1		02/16/2007	NORTHERN TRUST	XXX	9,971,447	9,952,785.87	20,774
36159JAR2	GE CAPITAL CRED CARD MT 2006-1		11/17/2006	VARIOUS	XXX	5,688,207	5,685,000.00	1,679
36158FAA8	GE GLOBAL INSUR HLDG CORP		10/31/2006	GOLDMAN SACHS & CO	XXX	652,029	585,000.00	8,873
36962G2Z6	GENERAL ELECTRIC CAP CORP		05/30/2007	LEHMAN BROTHERS INC NY	XXX	3,944,312	3,950,000.00	
36962GK78	GENERAL ELECTRIC CAP CORP		04/27/2007	CITIGROUP GLOBAL/SALOMON	XXX	5,468,055	5,615,000.00	33,807
36962GYY4	GENERAL ELECTRIC CAP CORP		11/02/2006	CITIGROUP GLOBAL/SALOMON	XXX	20,823	20,000.00	473
36962GZY3	GENERAL ELECTRIC CAP CORP		04/19/2007	BARCLAYS BANK	XXX	800,073	790,000.00	11,840
37247DAA4	GENWORTH FINANCIAL INC		05/09/2007	MORGAN STANLEY & CO NY	XXX	2,160,000	2,160,000.00	
37930EAC0	GLITNIR BANKI HF NOTE		07/21/2006	GREENWICH CAPITAL MARKETS	XXX	1,800,000	1,800,000.00	
38141GDK7	GOLDMAN SACHS GROUP INC		03/27/2007	GOLDMAN SACHS & CO	XXX	1,899,919	1,965,000.00	19,445
38141GDQ4	GOLDMAN SACHS GROUP INC		06/22/2007	DEUTSCHE BANK SECURITIES	XXX	1,753,989	1,820,000.00	19,110
39121JAA8	GREAT RIVER ENERGY		06/21/2007	CHASE SECURITIES, INC	XXX	3,005,000	3,005,000.00	
20173QAE1	GREENWICH CAP CMBS 2007-GG9		06/21/2007	GREENWICH CAP MKTS CHASE	XXX	5,276,917	5,495,000.00	20,774
40411EAA6	HBOS TREASURY SVCS PLC		06/22/2007	DEUTSCHE BANK SECURITIES	XXX	2,613,086	2,665,000.00	13,325
40411EAB4	HBOS TREASURY SVCS PLC		06/13/2007	VARIOUS	XXX	2,377,425	2,455,000.00	30,889
44106MAG7	HOSPITALITY PROPERTIES TR		03/09/2007	RBC DAIN RAUSCHER	XXX	1,327,315	1,375,000.00	5,677
44329CAA3	HSBC CRED CARD MASTER TR 2006-1		09/08/2006	HSBC SECURITIES INC	XXX	4,979,255	4,980,000.00	
404280AG4	HSBC HOLDINGS PLC		04/03/2007	VARIOUS	XXX	3,707,788	3,450,000.00	71,229
44914PAR8	HYPOTHEKENBANK IN ESSEN AG		11/08/2006	DRESDNER - AKV GLOBAL	XXX	829,195	830,000.00	
44965UAA2	ILFC E-CAPITAL TR II BD 144A		10/25/2006	VARIOUS	XXX	970,639	970,000.00	21,441
47102XAF2	JANUS CAP GROUP INC		06/13/2007	VARIOUS	XXX	1,276,317	1,280,000.00	566
476556CT0	JERSEY CENTRAL PWR & LIGHT CO		05/16/2007	VARIOUS	XXX	797,619	800,000.00	
46625HAJ9	JP MORGAN CHASE & CO		05/02/2007	VARIOUS	XXX	5,926,955	5,655,000.00	136,729
46627VAA5	JP MORGAN CHASE CAP XVII		09/25/2006	VARIOUS	XXX	6,615,106	7,000,000.00	44,395
46629PAB4	JP MORGAN COM MTG 2006-LDPA		04/03/2007	SUNTRUST CAPITAL/BNY	XXX	3,062,500	3,110,000.00	3,548
48632HAA5	KAUPTHING BANK HF		02/22/2007	UBS/WARBURG SECURITIES LL	XXX	2,245,320	2,100,000.00	40,731
49327XAA8	KEYBANK NA CLEVELAND		01/24/2007	RAYMOND JAMES	XXX	2,636,810	2,750,000.00	50,669
49327HAA3	KEYCORP STUDENT LOAN TRUST 2006-A		11/29/2006	MCDONALD & CO	XXX	5,000,000	5,000,000.00	
50075NAB0	KRAFT FOODS INC		05/22/2007	CITIGROUP GLOBAL/SALOMON	XXX	607,511	605,000.00	2,269
505861AB0	LAFARGE S.A.		07/13/2006	CHASE SECURITIES, INC	XXX	3,883,932	3,900,000.00	
5150X0AA9	LANDSBANKI ISLANDS HF		08/22/2006	CITIGROUP GLOBAL/SALOMON	XXX	5,038,690	5,040,000.00	
524908UB4	LEHMAN BROS HLDGS INC		06/21/2007	LEHMAN BROTHERS INC NY	XXX	678,372	705,000.00	19,481
52517PR60	LEHMAN BROS HLDGS INC		01/09/2007	LEHMAN BROTHERS INC NY	XXX	4,095,654	4,100,000.00	
55616XAC1	MACYS RETAIL HOLDINGS INC		03/20/2007	RBC DAIN RAUSCHER	XXX	4,969,615	4,840,000.00	35,762
570535AG9	MARKEL CORP		01/31/2007	SCOTT & STRINGFELLOW INVT	XXX	483,406	455,000.00	15,792
5525V0BD7	MARSHALL & ILSLEY CORP		02/20/2007	MERRILL LYNCH PIERCE FEN	XXX	3,161,156	3,170,000.00	
577778BH5	MAY DEPT STORES CO		10/06/2006	CITIGROUP GLOBAL/SALOMON	XXX	1,332,595	1,375,000.00	6,909
577778CE1	MAY DEPT STORES CO		03/01/2007	CITIGROUP GLOBAL/SALOMON	XXX	2,019,120	2,000,000.00	18,983
55264TCZ2	MBNA CC MASTER TRUST 2005-3A		11/01/2006	CHASE SECURITIES, INC	XXX	2,731,750	2,800,000.00	6,697
55264TDP3	MBNA CC MASTER TRUST 2006-1A		10/20/2006	BANC AMER SECUR MONTGOM	XXX	1,298,832	1,305,000.00	1,776
58013MEA8	MCDONALDS CORP		03/12/2007	BARCLAYS CAPITAL FIXED	XXX	3,591,720	3,600,000.00	
59156RAP3	METLIFE INC		06/28/2007	VARIOUS	XXX	1,462,904	1,590,000.00	4,880
617446C23	MORGAN STANLEY		05/24/2007	MORGAN STANLEY & CO NY	XXX	2,912,939	2,950,000.00	53,032
61746BCW4	MORGAN STANLEY		08/02/2006	MORGAN STANLEY & CO NY	XXX	1,706,546	1,710,000.00	
61746BDC7	MORGAN STANLEY		12/27/2006	JONES AD	XXX	1,114,103	1,110,000.00	12,823
61748AAE6	MORGAN STANLEY		09/12/2006	CHASE SECURITIES, INC	XXX	1,218,315	1,290,000.00	27,914
617446H51	MORGAN STANLEY DEAN WITTER		05/31/2007	MORGAN STANLEY & CO NY	XXX	2,052,691	2,105,000.00	12,332
63534PAC1	NATIONAL CITY BANK		09/29/2006	CANTOR FITZGERALD & CO 73	XXX	800,916	768,000.00	14,417

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65334HAG7	NEXEN INC		05/01/2007	BANC AMER SECUR MONTGOM	X X X	2,255,034	2,265,000.00	
65332VBH5	NEXTEL COMMUNICATIONS INC		02/15/2007	LEHMAN BROTHERS INC NY	X X X	649,288	635,000.00	13,461
65480AAC3	NISSAN AUTO LEASE TR 2006-A		11/15/2006	MERRILL LYNCH PIERCE FEN	X X X	2,829,823	2,830,000.00	
65480AAD1	NISSAN AUTO LEASE TR 2006-A CL A-5		11/15/2006	MORGAN STANLEY & CO NY	X X X	2,899,968	2,900,000.00	
655422AS2	NORANDA INC		06/19/2007	NBC CLEARING SERVICE TWO	X X X	956,142	900,000.00	28,456
655664AH3	NORDSTROM INC		04/25/2007	VARIOUS	X X X	5,339,213	4,950,000.00	115,978
690742AA9	OWENS CORNING INC		01/05/2007	BANC AMER SECUR MONTGOM	X X X	1,260,522	1,240,000.00	15,672
690742AB7	OWENS CORNING INC		01/19/2007	CREDIT SUISSE 1ST BOSTON	X X X	768,439	755,000.00	12,332
694308GJ0	PACIFIC GAS & ELECTRIC CO		03/20/2007	VARIOUS	X X X	2,641,162	2,670,000.00	1,666
705220AM3	PECO ENERGY BONDS 2001-A		04/03/2007	CHASE SECURITIES, INC	X X X	2,212,502	2,120,000.00	14,590
713291AP7	PEPCO HOLDINGS INC		06/05/2007	MERRILL LYNCH PIERCE FEN	X X X	1,168,878	1,175,000.00	
71909VAA2	PHOENIX LIFE INSURANCE CO		11/02/2006	MCDONALD & CO	X X X	979,925	905,000.00	25,524
74834LAM2	QUEST DIAGNOSTICS INC		06/19/2007	MORGAN STANLEY & CO NY	X X X	1,312,186	1,315,000.00	
760719AL8	REPUBLIC NY CORP		04/26/2007	VARIOUS	X X X	1,365,586	1,120,000.00	31,909
76113BAM1	RESIDENTIAL CAPITAL CORP		03/02/2007	VARIOUS	X X X	1,668,962	1,680,000.00	2,533
76113BAR0	RESIDENTIAL CAPITAL CORP		03/28/2007	VARIOUS	X X X	1,553,860	1,550,000.00	43,077
76114EAC6	RESIDENTIAL CAPITAL LLC		05/22/2007	BANC AMER SECUR MONTGOM	X X X	2,306,573	2,315,000.00	
78442FAZ1	SLM CORP		06/28/2007	VARIOUS	X X X	6,576,285	7,915,000.00	101,172
78442FBG2	SLM CORP		06/28/2007	VARIOUS	X X X	789,374	910,000.00	10,069
78442FCJ5	SLM CORP		06/26/2007	VARIOUS	X X X	1,298,797	1,435,000.00	16,480
78490HAH8	SLM CORP FLT RT		06/13/2007	BANC AMER SECUR MONTGOM	X X X	3,931,751	3,950,000.00	16,375
78442GLA2	SLM STUDENT LOAN TR 2004-2		01/26/2007	WACHOVIA CAPITAL MARKETS	X X X	3,009,258	3,000,000.00	2,745
78442GQG4	SLM STUDENT LOAN TR 2005-7 A2		03/13/2007	CARTY AND COMPANY	X X X	8,515,605	8,499,999.98	64,340
78443VAA0	SLM STUDENT LOAN TR 2007-1		01/18/2007	WACHOVIA CAPITAL MARKETS	X X X	13,000,000	13,000,000.00	
78443VAB8	SLM STUDENT LOAN TR 2007-1		01/18/2007	BANC AMER SECUR MONTGOM	X X X	5,500,000	5,500,000.00	
78443XAB4	SLM STUDENT LOAN TR 2007-2		02/14/2007	GREENWICH CAP MKTS CHASE	X X X	3,485,000	3,485,000.00	
78443YAB2	SLM STUDENT LOAN TR 2007-3 A2		03/06/2007	VARIOUS	X X X	10,790,000	10,790,000.00	
78443BAC0	SLM STUDENT LOAN TRUST 2006-10		11/15/2006	DEUTSCHE BANK SECURITIES	X X X	15,800,000	15,800,000.00	
844030AA4	SOUTHERN UN CO		11/30/2006	MERRILL LYNCH PIERCE FEN	X X X	538,793	495,000.00	12,958
852060AG7	SPRINT CAPITAL CORP		06/11/2007	CITIGROUP GLOBAL/SALOMON	X X X	716,101	730,000.00	6,016
792860AH1	ST PAUL TRAVELERS INC		04/04/2007	WACHOVIA CAPITAL MARKETS	X X X	6,715,879	6,700,000.00	132,046
86800YAA4	SUNTRUST CAPITAL VIII		11/30/2006	VARIOUS	X X X	3,978,587	3,970,000.00	
86838AAA2	SUPERIOR WHOLESALE TR 2007-AE-1		02/06/2007	MORGAN STANLEY & CO NY	X X X	11,900,000	11,900,000.00	
87612EAP1	TARGET CORP		04/26/2007	CHASE SECURITIES, INC	X X X	847,722	850,000.00	
87927VAL2	TELECOM ITALIA CAPITAL		10/12/2006	CHASE SECURITIES, INC	X X X	1,737,970	1,905,000.00	4,453
87938WAG8	TELEFONICA EMISONES SA		06/19/2007	MORGAN STANLEY & CO NY	X X X	1,025,000	1,025,000.00	
88732JAC2	TIME WARNER CABLE INC		04/04/2007	CITIGROUP GLOBAL/SALOMON	X X X	982,725	985,000.00	
89417EAA7	TRAVELERS COMPANIES INC		06/27/2007	CREDIT SUISSE 1ST BOSTON	X X X	2,499,075	2,610,000.00	49,844
902118AK4	TYCO INTERNATIONAL LTD		10/04/2006	CITIGROUP GLOBAL/SALOMON	X X X	195,437	175,000.00	2,841
90261XBY7	UBS AG STAMFORD CT BRH		07/19/2006	UBS WARBURG LLC	X X X	3,494,330	3,500,000.00	
90783RAA2	UNION PACIFIC RR CO 2002-1		02/21/2007	CITIGROUP GLOBAL/SALOMON	X X X	994,841	959,048.92	6,297
90783WAA1	UNION PACIFIC RR CO SERIES 2006-1		04/11/2007	MORGAN STANLEY & CO NY	X X X	8,841,560	8,750,000.00	118,624
902917AD5	USA WASTE SERVICES INC		05/25/2007	MCDONALD & CO	X X X	5,023,650	5,000,000.00	59,375
90327PAC5	USAA AUTO OWNER TR 2007-1		06/12/2007	BANC AMER SECUR MONTGOM	X X X	4,424,817	4,424,999.99	
91913YAM2	VALERO ENERGY CORP		06/05/2007	CITIGROUP GLOBAL/SALOMON	X X X	3,776,560	3,780,000.00	
92866AAD9	VOLKSWAGEN AUTO TR 2006-A A4		07/25/2006	BARCLAYS CAPITAL FIXED	X X X	2,739,743	2,740,000.00	
92976FBN2	WACHOVIA BANK NA		02/20/2007	WACHOVIA CAPITAL MARKETS	X X X	5,000,000	5,000,000.00	
92976GAE1	WACHOVIA BANK NA		01/23/2007	MORGAN STANLEY & CO NY	X X X	1,197,259	1,190,000.00	24,250
929903DF6	WACHOVIA CORP		06/14/2007	WACHOVIA CAPITAL MARKETS	X X X	14,203,239	14,200,000.00	68,608
254687CC8	WALT DISNEY CO		07/13/2006	CREDIT SUISSE 1ST BOSTON	X X X	3,493,280	3,500,000.00	
947074AF7	WEATHERFORD INTL INC		06/13/2007	MORGAN STANLEY & CO NY	X X X	1,343,924	1,345,000.00	
949746NJ6	WELLS FARGO & CO		08/22/2006	GOLDMAN SACHS & CO	X X X	9,587,999	9,605,000.00	

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94978SAA7	WELLS FARGO CAP X		12/01/2006	VARIOUS	X X X	703,068	700,000.00	55
963320AN6	WHIRLPOOL CORP		08/16/2006	BEAR STEARNS	X X X	3,048,150	3,000,000.00	33,583
983024AA8	WYETH		09/13/2006	LEHMAN BROTHERS INC	X X X	700,182	700,000.00	321
983024AE0	WYETH		07/18/2006	BARCLAYS CAPITAL FIXED	X X X	484,550	500,000.00	12,986
983024AJ9	WYETH		10/02/2006	LEHMAN BROTHERS INC	X X X	5,304,929	5,300,000.00	40,486
983024AM2	WYETH		03/22/2007	CITIGROUP GLOBAL/SALOMON	X X X	9,480,335	9,500,000.00	
983024AN0	WYETH		03/23/2007	VARIOUS	X X X	3,915,368	3,940,000.00	77
98310WAB4	WYNDHAM WORLDWIDE CORP		11/30/2006	CHASE SECURITIES, INC	X X X	408,118	410,000.00	
984121BP7	XEROX CORP		03/29/2007	CITIGROUP GLOBAL/SALOMON	X X X	4,411,580	4,286,000.00	13,715
984121BQ5	XEROX CORP		04/18/2007	VARIOUS	X X X	12,035,694	11,495,000.00	238,106
98385XAJ5	XTO ENERGY INC		04/10/2007	BANC AMER SECUR MONTGOM	X X X	963,230	995,000.00	2,023
4599999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						590,634,720	588,045,816.91	3,713,877
6099997 Subtotal - Bonds - Part 3						2,866,839,483	2,901,218,945.42	12,127,216
6099998 Summary item from Part 5 for Bonds						11,744,324,225	11,924,375,571.88	13,352,827
6099999 Subtotal - Bonds						14,611,163,708	14,825,594,517.30	25,480,043
6599998 Summary Item from Part 5 for Preferred Stocks							X X X	
Common Stocks - Public Utilities (Unaffiliated)								
78412D109	SEMCO ENERGY INC		12/08/2006	STIFEL NICOLAUS & CO	16,500.000	100,485	X X X	
6699999 Subtotal - Common Stocks - Public Utilities (Unaffiliated)						100,485	X X X	
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)								
431294107	HILB ROGAL & HOBBS CO		04/25/2007	VARIOUS	20,300.000	911,791	X X X	
6799999 Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)						911,791	X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
002567105	ABAXIS INC		06/28/2007	VARIOUS	57,460.000	1,296,841	X X X	
002896207	ABERCROMBIE & FITCH CO		06/29/2007	VARIOUS	34,200.000	2,768,935	X X X	
004934105	ACTEL CORP		08/10/2006	VARIOUS	37,100.000	505,225	X X X	
004930202	ACTIVISION INC		06/29/2007	VARIOUS	297,100.000	5,262,431	X X X	
00724F101	ADOBE SYSTEMS INC		05/29/2007	VARIOUS	83,500.000	3,634,119	X X X	
00762W107	ADVISORY BOARD CO		06/21/2007	VARIOUS	47,707.000	2,395,498	X X X	
G0129K104	AIRCASTLE LTD		06/29/2007	VARIOUS	96,900.000	3,355,577	X X X	
00971T101	AKAMAI TECHNOLOGIES INC		06/29/2007	VARIOUS	38,500.000	1,726,927	X X X	
012348108	ALBANY INTL CORP		12/18/2006	VARIOUS	114,000.000	3,862,338	X X X	
01642T108	ALKERMES INC		06/29/2007	VARIOUS	94,100.000	1,477,622	X X X	
018522300	ALLETE INC		06/28/2007	VARIOUS	95,900.000	4,476,879	X X X	
019589308	ALLIED WASTE INDUSTRIES INC		06/29/2007	VARIOUS	183,100.000	2,404,455	X X X	
02364L109	AMERICA SERVICE GROUP INC		08/29/2006	VARIOUS	16,000.000	193,880	X X X	
025195207	AMERICAN COMMERCIAL LINES		06/26/2007	VARIOUS	122,000.000	2,949,721	X X X	
029912201	AMERICAN TOWER CORP CL A		06/29/2007	VARIOUS	67,500.000	2,585,641	X X X	
03070L300	AMERIGON INC		06/21/2007	VARIOUS	103,249.000	1,396,932	X X X	
001744101	AMN HEALTHCARE SERVICES INC		06/12/2007	VARIOUS	133,600.000	2,969,652	X X X	
032346108	AMYLIN PHARMACEUTICALS INC		06/29/2007	VARIOUS	70,500.000	2,881,014	X X X	
032657207	ANALOGIC CORP		12/26/2006	VARIOUS	42,800.000	2,344,284	X X X	
040049108	ARENA RESOURCES INC		06/21/2007	VARIOUS	34,210.000	1,673,829	X X X	
040790107	ARKANSAS BEST CORP		04/04/2007	VARIOUS	113,500.000	4,356,885	X X X	
04743P108	ATHEROS COMMUNICATIONS INC		06/21/2007	VARIOUS	47,580.000	1,334,206	X X X	
00207R101	ATMI INC		06/11/2007	VARIOUS	100,300.000	3,067,815	X X X	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
00208J108	ATP OIL & GAS CORP		06/21/2007	VARIOUS	50,650.000	2,155,045	XXX	
050095108	ATWOOD OCEANICS INC		01/04/2007	VARIOUS	36,000.000	1,686,904	XXX	
052686102	AUTHORIZE.NET HLDGS INC		06/21/2007	VARIOUS	113,425.000	1,905,224	XXX	
052769106	AUTODESK INC		06/29/2007	VARIOUS	56,000.000	2,554,799	XXX	
06738E980	BARCLAYS CORE ACTIVE BOND FUND B		06/30/2007	BARCLAYS GLOBAL INVESTORS		126,604,557	XXX	
073302101	BE AEROSPACE INC		06/21/2007	VARIOUS	139,140.000	4,957,953	XXX	
074002106	BEARINGPOINT INC		06/18/2007	VARIOUS	216,800.000	1,615,930	XXX	
08160H101	BENCHMARK ELECTRONICS INC		06/01/2007	VARIOUS	153,800.000	3,229,365	XXX	
09180C106	BJS RESTAURANTS INC		06/21/2007	VARIOUS	43,700.000	906,109	XXX	
091935502	BLACKBOARD INC		06/21/2007	VARIOUS	61,340.000	2,256,039	XXX	
09578R103	BLUE NILE INC		06/21/2007	VARIOUS	24,014.000	1,210,723	XXX	
112463104	BROOKDALE SENIOR LIVING INC		06/29/2007	VARIOUS	50,400.000	2,369,524	XXX	
120113105	BUILDING MATERIALS HLDG CORP		02/06/2007	VARIOUS	80,400.000	1,917,755	XXX	
12541W209	C H ROBINSON WORLDWIDE INC		06/29/2007	VARIOUS	49,900.000	2,356,459	XXX	
127190304	CACI INTL INC		05/10/2007	VARIOUS	97,000.000	4,562,023	XXX	
127387108	CADENCE DESIGN SYSTEM INC		06/29/2007	VARIOUS	138,000.000	2,745,408	XXX	
13054D109	CALIFORNIA PIZZA KITCHEN INC		06/29/2007	VARIOUS	76,200.000	2,480,699	XXX	
139594105	CAPELLA EDUCATION CO		06/21/2007	VARIOUS	61,230.000	2,319,831	XXX	
140781105	CARBO CERAMICS INC		01/04/2007	VARIOUS	63,000.000	2,307,413	XXX	
148435100	CASTLE BRANDS INC		05/31/2007	VARIOUS	94,080.000	605,686	XXX	
149847105	CBEYOND INC		06/21/2007	VARIOUS	42,600.000	1,495,725	XXX	
150838100	CELADON GROUP INC		06/14/2007	VARIOUS	96,700.000	1,589,135	XXX	
156708109	CEPHALON INC		06/29/2007	VARIOUS	38,500.000	2,786,738	XXX	
158496109	CHAMPION ENTERPRISES INC		02/23/2007	VARIOUS	222,000.000	1,808,098	XXX	
159864107	CHARLES RIVER LABS INTL INC		06/29/2007	VARIOUS	50,800.000	2,359,922	XXX	
165167107	CHESAPEAKE ENERGY CORP		06/29/2007	VARIOUS	105,400.000	3,366,084	XXX	
17306X102	CITI TRENDS INC		06/21/2007	VARIOUS	54,784.000	2,228,914	XXX	
177376100	CITRIX SYSTEMS INC		06/29/2007	VARIOUS	44,900.000	1,494,246	XXX	
202608105	COMMERCIAL VEHICLE GROUP INC		05/03/2007	VARIOUS	92,000.000	1,793,009	XXX	
203372107	COMMSCOPE INC		06/21/2007	VARIOUS	23,570.000	1,291,509	XXX	
20343T100	COMMUNITY BANCORP NEV		06/21/2007	VARIOUS	33,140.000	1,010,797	XXX	
204168108	COMMUNITYSOUTH FINANCIAL CORP		06/14/2007	CREDIT SUISSE 1ST BOSTON	10,600.000	180,200	XXX	
204166102	COMMVAULT SYSTEMS INC		06/21/2007	VARIOUS	111,800.000	1,864,821	XXX	
205768203	COMSTOCK RESOURCES INC		06/29/2007	VARIOUS	91,800.000	2,751,132	XXX	
205821200	COMTECH GROUP INC		06/21/2007	VARIOUS	142,730.000	2,497,420	XXX	
206016107	CONCEPTUS INC		06/21/2007	VARIOUS	173,950.000	3,344,390	XXX	
206708109	CONCUR TECHNOLOGIES INC		06/21/2007	VARIOUS	65,990.000	1,222,688	XXX	
22282E102	COVANTA HOLDING CORP		06/29/2007	VARIOUS	106,500.000	2,448,323	XXX	
227483104	CROSS COUNTRY HEALTHCARE		06/07/2007	VARIOUS	127,300.000	2,134,175	XXX	
22943F100	CTRIP.COM INTL LTD		06/29/2007	VARIOUS	21,400.000	1,224,265	XXX	
23342J206	DADE BEHRING HLDGS INC		06/29/2007	VARIOUS	61,400.000	2,602,241	XXX	
238113104	DATASCOPE CORP		08/09/2006	VARIOUS	25,800.000	784,816	XXX	
242309102	DEALERTRACK HOLDINGS INC		06/21/2007	VARIOUS	122,660.000	4,125,163	XXX	
25269L106	DIAMOND MGMT & TECH CONSULTANTS		03/16/2007	VARIOUS	58,700.000	662,544	XXX	
253393102	DICKS SPORTING GOODS INC		06/29/2007	DEUTSCHE BANK SECURITIES	55,900.000	3,026,613	XXX	
253651103	DIEBOLD INC		06/14/2007	VARIOUS	34,800.000	1,684,082	XXX	
256747106	DOLLAR TREE STORES INC		06/29/2007	VARIOUS	71,500.000	2,593,508	XXX	
258598101	DOUBLE-TAKE SOFTWARE INC		06/21/2007	VARIOUS	124,280.000	1,951,784	XXX	
26153C103	DREAMWORKS ANIMATION SKG INC		06/29/2007	VARIOUS	103,300.000	2,908,681	XXX	
23332B106	DSP GROUP INC		05/07/2007	VARIOUS	80,600.000	1,509,489	XXX	
233326107	DST SYSTEMS INC		06/29/2007	VARIOUS	49,400.000	3,470,600	XXX	
23335C101	DTS INC		06/21/2007	VARIOUS	42,170.000	978,773	XXX	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
269246104	E*TRADE FINANCIAL CORP		06/29/2007	VARIOUS	120,300.000	2,736,730	X X X	
26959T102	EAGLE HOSPITALITY PPTY TR INC		01/30/2007	KNIGHT SECURITIES LP	6,600.000	65,506	X X X	
270321102	EARTHLINK INC		10/19/2006	B TRADE SERVICES	35,900.000	245,527	X X X	
284131208	ELAN CORP PLC		06/29/2007	VARIOUS	101,700.000	1,513,216	X X X	
285512109	ELECTRONIC ARTS INC		06/29/2007	VARIOUS	59,800.000	2,895,203	X X X	
292659109	ENERGY CONVERSION DEVICES INC		06/21/2007	VARIOUS	59,350.000	2,092,068	X X X	
29362U104	ENTEGRIS INC		05/09/2007	VARIOUS	388,200.000	4,006,214	X X X	
26875P101	EOG RESOURCES INC		06/29/2007	VARIOUS	41,900.000	2,888,761	X X X	
294429105	EQUIFAX INC		06/29/2007	VARIOUS	104,500.000	4,103,007	X X X	
29444U502	EQUINIX INC		06/21/2007	VARIOUS	24,340.000	2,073,730	X X X	
297602104	ETHAN ALLEN INTRIORS INC		05/31/2007	VARIOUS	90,500.000	3,141,096	X X X	
30033R108	EVERGREEN SOLAR INC		06/21/2007	VARIOUS	108,990.000	916,540	X X X	
302081104	EXLSERVICE HOLDINGS INC		06/21/2007	VARIOUS	73,220.000	1,497,201	X X X	
302445101	FLIR SYSTEMS INC		06/29/2007	VARIOUS	72,800.000	2,519,449	X X X	
34354P105	FLOWSERVE CORP		06/29/2007	VARIOUS	14,400.000	940,375	X X X	
34415V109	FOCUS MEDIA HLDG LTD		06/29/2007	VARIOUS	35,700.000	2,185,375	X X X	
346091705	FOREST OIL CORP		06/29/2007	VARIOUS	108,100.000	3,812,380	X X X	
349882100	FOSSIL INC		06/29/2007	VARIOUS	174,400.000	4,354,998	X X X	
G36535139	FOSTER WHEELER LTD		06/29/2007	VARIOUS	26,700.000	1,649,662	X X X	
35671D857	FREEPORT-MCMORAN COPPER & GOLD		05/29/2007	VARIOUS	57,400.000	3,584,160	X X X	
302941109	FTI CONSULTING INC		06/29/2007	VARIOUS	37,307.000	1,372,542	X X X	
G37260109	GARMIN LTD		06/29/2007	VARIOUS	58,700.000	3,280,971	X X X	
36866W106	GEMSTAR-TV GUIDE INTL INC		06/29/2007	VARIOUS	522,600.000	2,023,524	X X X	
372302109	GENLYTE GROUP INC		06/29/2007	VARIOUS	18,000.000	1,545,372	X X X	
374393106	GEVITY HR INC		03/02/2007	VARIOUS	230,400.000	4,960,817	X X X	
361652209	GFI GROUP INC		06/21/2007	VARIOUS	26,330.000	1,848,366	X X X	
G3930E101	GLOBAL SANTA FE CORP		06/29/2007	VARIOUS	37,800.000	2,498,875	X X X	
397888108	GREY WOLF INC		03/27/2007	VARIOUS	641,800.000	4,396,263	X X X	
36238G102	GSI COMMERCE INC		06/27/2007	VARIOUS	39,080.000	938,442	X X X	
42224N101	HEALTHSPRING INC		06/20/2007	VARIOUS	214,900.000	4,393,158	X X X	
428567101	HIBBETT SPORTS INC		06/21/2007	VARIOUS	47,920.000	1,392,604	X X X	
436440101	HOLOGIC INC		06/29/2007	VARIOUS	80,900.000	4,190,504	X X X	
443792106	HUDSON HIGHLAND GROUP INC		08/22/2006	VARIOUS	15,300.000	147,556	X X X	
444903108	HUMAN GENOME SCIENCES INC		06/29/2007	VARIOUS	108,800.000	1,221,938	X X X	
447462102	HURON CONSULTING GROUP INC		06/21/2007	VARIOUS	21,770.000	1,386,248	X X X	
449934108	IMS HEALTH INC		06/29/2007	VARIOUS	84,300.000	2,441,999	X X X	
454072109	INDEVUS PHARMACEUTICALS INC		06/29/2007	VARIOUS	170,160.000	1,220,120	X X X	
45773Y105	INNERWORKINGS INC		06/21/2007	VARIOUS	185,690.000	2,316,305	X X X	
45840J107	INTERACTIVE DATA CORP		06/29/2007	VARIOUS	120,900.000	3,022,928	X X X	
461148108	INTEVAC INC		06/28/2007	B TRADE SERVICES	71,500.000	1,450,427	X X X	
46127U104	INVESCO PLC		06/29/2007	VARIOUS	75,100.000	1,760,593	X X X	
46270W105	IRIS INTL INC		06/29/2007	VARIOUS	48,266.000	748,386	X X X	
462846106	IRON MOUNTAIN INC		06/29/2007	VARIOUS	91,900.000	3,023,098	X X X	
464287648	ISHARES RUSSELL 2000 GROWTH INDEX		06/22/2007	VARIOUS	1,530,701.000	121,405,804	X X X	
465741106	ITRON INC		06/21/2007	VARIOUS	46,120.000	3,109,904	X X X	
46612H402	J CREW GROUP INC		06/29/2007	VARIOUS	26,900.000	1,095,673	X X X	
471109108	JARDEN CORP		06/29/2007	VARIOUS	118,900.000	4,496,743	X X X	
481165108	JOY GLOBAL INC		06/29/2007	VARIOUS	65,000.000	3,024,970	X X X	
48203R104	JUNIPER NETWORKS INC		06/29/2007	VARIOUS	111,200.000	2,305,132	X X X	
488879107	KENEXA CORP		06/21/2007	VARIOUS	51,930.000	1,797,634	X X X	
492515101	KERYX BIOPHARMACEUTICALS INC		06/21/2007	VARIOUS	156,820.000	1,672,551	X X X	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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500255104	KOHLS CORP		05/29/2007	VARIOUS	48,500.000	3,620,095	XXX	
500453204	KOMAG INC		05/24/2007	VARIOUS	236,100.000	6,916,113	XXX	
501577100	KYPHON INC		06/29/2007	VARIOUS	72,500.000	3,274,087	XXX	
505597104	LACLEDE GROUP INC		06/29/2007	VARIOUS	63,800.000	2,013,364	XXX	
505754200	LADISH INC		06/21/2007	VARIOUS	61,475.000	2,572,039	XXX	
52078P102	LAWSON SOFTWARE INC		07/12/2006	B TRADE SERVICES	79,600.000	510,518	XXX	
521863308	LEAP WIRELESS INTL INC		06/29/2007	VARIOUS	20,500.000	1,396,598	XXX	
531927101	LIFECELL CORP		06/21/2007	VARIOUS	88,720.000	2,460,101	XXX	
536797103	LITHIA MOTORS INC		12/26/2006	VARIOUS	51,500.000	1,374,302	XXX	
501889208	LKQ CORP		06/29/2007	VARIOUS	93,800.000	2,181,310	XXX	
502392103	LTX CORP		05/30/2007	VARIOUS	343,900.000	1,784,361	XXX	
55068R202	LUXOTTICA GROUP SPA		06/29/2007	VARIOUS	54,400.000	1,698,087	XXX	
559181102	MAGMA DESIGN AUTOMATION		06/22/2007	VARIOUS	89,740.000	1,336,650	XXX	
562750109	MANHATTAN ASSOCS INC		07/24/2006	B TRADE SERVICES	12,900.000	235,500	XXX	
56418H100	MANPOWER INC		06/29/2007	VARIOUS	37,000.000	2,853,628	XXX	
567908108	MARINEMAX INC		03/07/2007	VARIOUS	159,200.000	3,776,453	XXX	
56845T305	MARINER ENERGY INC		01/18/2007	VARIOUS	126,600.000	2,457,180	XXX	
57383T103	MARVEL ENTERTAINMENT INC		06/29/2007	VARIOUS	71,700.000	1,969,584	XXX	
G6052F103	MAX RE CAPITAL LTD		11/21/2006	VARIOUS	31,900.000	718,984	XXX	
579064106	MCAFEE INC		06/29/2007	VARIOUS	37,500.000	1,310,940	XXX	
58463F104	MEDICAL STAFFING NETWORK		05/15/2007	VARIOUS	3,200.000	16,718	XXX	
584688105	MEDICINES CO		06/29/2007	VARIOUS	28,000.000	720,409	XXX	
584690309	MEDICIS PHARMACEUTICAL		06/21/2007	VARIOUS	40,030.000	1,247,840	XXX	
589981109	MERGE TECHNOLOGIES INC		05/10/2007	VARIOUS	72,900.000	372,219	XXX	
59518V102	MICRUS ENDOVASCULAR CORP		06/21/2007	VARIOUS	57,760.000	1,273,789	XXX	
599902103	MILLENNIUM PHARMACEUTICALS INC		06/29/2007	VARIOUS	146,800.000	1,631,636	XXX	
L6388F110	MILLICOM INTL CELLULAR SA		06/29/2007	VARIOUS	7,600.000	530,621	XXX	
602675100	MINDRAY MEDICAL INTL LTD		06/29/2007	VARIOUS	54,800.000	1,344,030	XXX	
246994925	MONDRIAN INTL EQUITY FUND LP		06/30/2007	NORTHERN TRUST		165,985,997	XXX	
61945A107	MOSAIC CO		06/29/2007	VARIOUS	91,500.000	2,168,018	XXX	
553409103	MPS GROUP INC		06/27/2007	VARIOUS	183,800.000	2,432,858	XXX	
631103108	NASDAQ STOCK MARKET INC		05/29/2007	WEEDEN & COMPANY	7,900.000	253,636	XXX	
628852105	NCI BUILDING SYSTEMS INC		06/22/2007	VARIOUS	32,100.000	1,646,741	XXX	
64109T201	NET SERVICOS DE COMUNICACAO SA		06/29/2007	VARIOUS	123,000.000	1,691,775	XXX	
64118B100	NETLOGIC MICROSYSTEMS INC		06/21/2007	VARIOUS	71,625.000	2,115,326	XXX	
651229106	NEWELL RUBBERMAID INC		06/29/2007	VARIOUS	91,100.000	2,683,045	XXX	
62913F201	NII HOLDINGS INC		06/29/2007	VARIOUS	31,300.000	2,308,893	XXX	
G65422100	NOBLE CORPORATION		06/29/2007	VARIOUS	28,300.000	2,497,383	XXX	
66987M604	NOVATEL WIRELESS INC		06/21/2007	VARIOUS	67,474.000	1,496,948	XXX	
67020Y100	NUANCE COMMUNICATIONS INC		06/25/2007	VARIOUS	84,860.000	1,343,064	XXX	
67066G104	NVIDIA CORP		06/29/2007	VARIOUS	92,600.000	3,115,241	XXX	
67423R108	OBAGI MEDICAL PRODUCTS INC		06/21/2007	VARIOUS	46,140.000	701,106	XXX	
68212S109	OMNITURE INC		06/29/2007	VARIOUS	102,140.000	1,845,938	XXX	
68273G101	ONLINE RESOURCES CORP		06/21/2007	VARIOUS	182,150.000	2,132,762	XXX	
68375V105	OPNEXT INC		06/29/2007	VARIOUS	71,739.000	945,037	XXX	
68383A101	OPSWARE INC		06/21/2007	VARIOUS	177,360.000	1,453,974	XXX	
68555P100	ORBCOMM INC		06/21/2007	VARIOUS	171,477.000	2,302,392	XXX	
M75253100	ORBOTECH LTD		06/06/2007	VARIOUS	240,200.000	5,503,843	XXX	
690768403	OWENS-ILLINOIS INC		06/29/2007	VARIOUS	105,100.000	2,695,786	XXX	
699157103	PARALLEL PETROLEUM CORP		06/21/2007	VARIOUS	80,520.000	1,862,510	XXX	
71375U101	PERFICIENT INC		06/21/2007	VARIOUS	153,450.000	3,168,264	XXX	
723456109	PINNACLE ENTERTAINMENT INC		06/21/2007	VARIOUS	159,150.000	4,677,991	XXX	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
69349H107	PNM RESOURCES INC		06/29/2007	VARIOUS	75,700.000	2,362,903	XXX	
73755L107	POTASH CORP OF SASKATCH INC		05/29/2007	VARIOUS	6,500.000	1,012,037	XXX	
739308104	POWER-ONE INC		05/23/2007	VARIOUS	242,500.000	1,235,437	XXX	
74439H108	PSYCHIATRIC SOLUTIONS INC		06/28/2007	VARIOUS	97,290.000	3,753,375	XXX	
747620102	QUANEX CORP		06/01/2007	VARIOUS	148,000.000	5,208,917	XXX	
74838J101	QUIDEL CORP		06/21/2007	VARIOUS	79,740.000	1,143,007	XXX	
750323206	RADIATION THERAPY SVCS INC		06/21/2007	VARIOUS	103,660.000	3,043,166	XXX	
756577102	RED HAT INC		06/29/2007	VARIOUS	116,200.000	2,492,692	XXX	
76009N100	RENT A CENTER INC		06/07/2007	VARIOUS	24,900.000	660,082	XXX	
76122Q105	RESOURCES CONNECTION INC		06/29/2007	VARIOUS	146,900.000	4,487,317	XXX	
761655406	REXAM PLC		06/29/2007	VARIOUS	52,600.000	2,813,229	XXX	
762397206	RHODIA SA		06/29/2007	VARIOUS	55,366.670	2,617,691	XXX	
768573107	RIVERBED TECHNOLOGY INC		05/04/2007	VARIOUS	24,915.000	794,686	XXX	
777779307	ROSETTA RESOURCES INC		12/29/2006	VARIOUS	44,400.000	781,944	XXX	
749660106	RPC INC		02/23/2007	VARIOUS	203,700.000	3,719,218	XXX	
79377W108	SAKS INC		06/29/2007	VARIOUS	60,900.000	1,277,516	XXX	
802817304	SANTARUS INC		06/21/2007	VARIOUS	269,790.000	1,896,829	XXX	
806882106	SCHNITZER STEEL INDUSTRIES		10/11/2006	VARIOUS	47,900.000	1,522,590	XXX	
G8018D107	SECURITY CAPITAL ASSURANCE		06/29/2007	VARIOUS	167,200.000	4,374,459	XXX	
78427V102	SI INTERNATIONAL INC		06/28/2007	VARIOUS	94,000.000	2,772,076	XXX	
82669G104	SIGNATURE BANK NY		06/21/2007	VARIOUS	77,610.000	2,543,023	XXX	
82705T102	SILICON IMAGE INC		06/01/2007	VARIOUS	331,800.000	2,899,554	XXX	
83066R107	SKILLED HEALTHCARE GROUP INC		06/21/2007	VARIOUS	78,110.000	1,265,209	XXX	
833034101	SNAP ON INC		06/29/2007	VARIOUS	49,000.000	2,629,834	XXX	
83545G102	SONIC AUTOMOTIVE INC		06/19/2007	VARIOUS	167,400.000	3,926,166	XXX	
835470105	SONICWALL INC		06/22/2007	VARIOUS	214,700.000	1,774,671	XXX	
835916107	SONUS NETWORKS INC		06/29/2007	VARIOUS	374,800.000	2,699,232	XXX	
78464R105	SRA INTERNATIONAL INC		05/02/2007	VARIOUS	96,000.000	2,347,554	XXX	
78464M106	SRS LABS INC		06/28/2007	VARIOUS	112,824.000	1,451,929	XXX	
790849103	ST JUDE MEDICAL INC		06/29/2007	VARIOUS	88,400.000	3,475,056	XXX	
853626109	STANDARD MICROSYSTEMS CORP		06/05/2007	VARIOUS	55,900.000	1,708,586	XXX	
85528P108	STARENT NETWORKS CORP		06/06/2007	THOMAS WEISEL PRTNRS 226	44,779.000	624,882	XXX	
858375108	STEIN MART INC		01/23/2007	VARIOUS	54,000.000	715,239	XXX	
860372101	STEWART INFO SERVICES CORP		02/21/2007	VARIOUS	10,400.000	411,983	XXX	
861642106	STONE ENERGY CORP		05/14/2007	VARIOUS	25,400.000	879,334	XXX	
863236105	STRAYER EDUCATION INC		06/21/2007	VARIOUS	23,570.000	2,951,873	XXX	
8676EP108	SUNOPTA INC		06/21/2007	VARIOUS	125,140.000	1,496,161	XXX	
86800C104	SUNTECH POWER HLDGS CO LTD		06/29/2007	VARIOUS	69,653.000	2,285,078	XXX	
868157108	SUPERIOR ENERGY SVCS INC		10/04/2006	STIFEL NICOLAUS & CO	6,800.000	168,629	XXX	
871043105	SWITCH & DATA FACILITIES CO		06/21/2007	VARIOUS	115,080.000	2,108,900	XXX	
87162H103	SYNTEL INC		06/21/2007	VARIOUS	40,870.000	1,424,697	XXX	
87306E107	T-3 ENERGY SERVICES INC		06/21/2007	VARIOUS	39,720.000	1,070,152	XXX	
87424N104	TALEO CORP		06/21/2007	VARIOUS	34,635.000	693,455	XXX	
879246106	TELE NORTE LESTE PARTICIPACOES SA		06/29/2007	VARIOUS	76,600.000	1,116,096	XXX	
879360105	TELEDYNE TECHNOLOGIES INC		06/29/2007	VARIOUS	64,900.000	2,568,577	XXX	
880915103	TERRA INDUSTRIES INC		06/29/2007	VARIOUS	107,800.000	1,896,836	XXX	
88164L100	TESSERA TECHNOLOGIES INC		06/21/2007	VARIOUS	72,790.000	3,099,579	XXX	
88162G103	TETRA TECH INC		06/29/2007	VARIOUS	254,400.000	4,569,591	XXX	
88162F105	TETRA TECHNOLOGIES INC		06/29/2007	VARIOUS	97,800.000	2,550,272	XXX	
88338T104	THERAVANCE INC		06/28/2007	VARIOUS	62,780.000	2,023,491	XXX	
872443403	THQ INC		06/21/2007	VARIOUS	81,310.000	2,751,815	XXX	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
886547108	TIFFANY & CO		06/29/2007	VARIOUS	58,200.000	2,508,795	X X X	
887319101	TIME WARNER TELECOM INC		06/21/2007	VARIOUS	143,520.000	2,859,122	X X X	
893416107	TRANSACTION SYST ARCHITECTS		06/29/2007	VARIOUS	87,200.000	2,976,057	X X X	
902494103	TYSON FOODS INC		06/29/2007	VARIOUS	130,300.000	2,337,529	X X X	
902748102	UIL HOLDINGS CORP		06/28/2007	VARIOUS	62,700.000	2,030,366	X X X	
90385D107	ULTIMATE SOFTWARE GROUP INC		06/21/2007	VARIOUS	76,080.000	2,097,813	X X X	
903914109	ULTRA PETROLEUM CORP		06/29/2007	VARIOUS	43,100.000	2,271,952	X X X	
904034105	ULTRATECH INC		01/22/2007	B TRADE SERVICES	55,300.000	642,625	X X X	
90341G103	USA MOBILITY INC		09/11/2006	B TRADE SERVICES	8,300.000	163,375	X X X	
920253101	VALMONT INDUSTRIES INC		06/29/2007	VARIOUS	43,500.000	2,603,211	X X X	
922040209	VANGUARD INST INDEX FUND		06/22/2007	NORTHERN TRUST	234,388.050	30,348,776	X X X	
922908835	VANGUARD MID CAP INDEX FUND		03/21/2007	NORTHERN TRUST	210,676.360	4,177,545	X X X	
92342Y109	VERIFONE HLDGS INC		06/29/2007	VARIOUS	120,900.000	4,271,494	X X X	
92343X100	VERINT SYSTEMS INC		06/29/2007	VARIOUS	80,200.000	2,586,708	X X X	
92845H108	VISUAL SCIENCES INC		06/26/2007	VARIOUS	62,560.000	991,074	X X X	
92846N104	VITAL IMAGES INC		06/21/2007	VARIOUS	33,300.000	1,024,875	X X X	
92858J108	VOCUS INC		05/31/2007	VARIOUS	41,370.000	938,745	X X X	
928708106	VOLTERRA SEMICONDUCTOR CORP		06/21/2007	VARIOUS	56,930.000	800,621	X X X	
92925E108	W-H ENERGY SERVICES INC		06/21/2007	VARIOUS	31,860.000	1,789,988	X X X	
929566107	WABASH NATIONAL CORP		08/08/2006	VARIOUS	55,400.000	758,814	X X X	
93317Q105	WALTER INDUSTRIES INC		05/17/2007	VARIOUS	153,300.000	4,000,114	X X X	
942712100	WATSON WYATT & CO HLDGS		09/18/2006	VARIOUS	6,500.000	213,097	X X X	
G98268108	XYRATEX LTD		06/29/2007	VARIOUS	135,000.000	2,962,484	X X X	
989817101	ZUMIEZ INC		06/21/2007	VARIOUS	38,396.000	1,523,180	X X X	
98985T109	ZYMOGENETICS INC		06/29/2007	VARIOUS	4,100.000	66,614	X X X	
6899999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						988,235,965	X X X	
7299997 Subtotal - Common Stocks - Part 3						989,248,241	X X X	
7299998 Summary Item from Part 5 for Common Stocks						638,228,410	X X X	
7299999 Subtotal - Common Stocks						1,627,476,651	X X X	
7399999 Subtotal - Preferred and Common Stocks						1,627,476,651	X X X	
7499999 Totals						16,238,640,328	X X X	25,480,032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
Bonds - U.S. Governments																				
3133MKED5	FEDERAL HOME LOAN BANK		11/15/2006	MATURITY	XXX	5,750,000	5,750,000.00	6,170,095	5,795,694		(45,694)		(45,694)		5,750,000				140,156	11/15/2006
3133XCD26	FEDERAL HOME LOAN BANK		12/29/2006	MATURITY	XXX	15,000,000	15,000,000.00	14,998,347	15,000,022		(22)		(22)		15,000,000				405,182	12/29/2006
3133XCMU4	FEDERAL HOME LOAN BANK		08/01/2006	MATURITY	XXX	14,410,000	14,410,000.00	14,410,000	14,410,000						14,410,000				289,281	08/01/2006
3133XCSA2	FEDERAL HOME LOAN BANK		03/29/2007	UBS/WARBURG SECURITIES LL	XXX	2,752,311	2,780,000.00	2,753,345	2,759,350		6,770		6,770		2,766,120		(13,809)	(13,809)	124,058	09/12/2008
3133XECU1	FEDERAL HOME LOAN BANK		09/19/2006	RBC DAIN RAUSCHER	XXX	1,736,549	1,760,000.00	1,756,603	1,756,892		131		131		1,757,024		(20,474)	(20,474)	47,936	02/18/2011
3133XEQB8	FEDERAL HOME LOAN BANK		08/09/2006	DB ALEX BROWN	XXX	2,868,498	2,885,000.00	2,864,375	2,865,938		1,157		1,157		2,867,095		1,403	1,403	71,103	03/05/2008
3133XEYC7	FEDERAL HOME LOAN BANK		09/29/2006	MATURITY	XXX	15,000,000	15,000,000.00	15,000,000	15,000,000						15,000,000				375,000	09/29/2006
3133XFJF4	FEDERAL HOME LOAN BANK		11/30/2006	RBC DAIN RAUSCHER	XXX	6,493,933	6,220,000.00	6,171,173	6,171,763		1,549		1,549		6,173,312		320,621	320,621	179,235	05/18/2016
3133XFN69	FEDERAL HOME LOAN BANK		07/11/2006	VARIOUS	XXX	17,242,569	17,340,000.00	17,299,251	17,301,478		513		513		17,301,991		(59,422)	(59,422)	61,486	06/18/2008
3133XKXD2	FEDERAL HOME LOAN BANKS		06/15/2007	GOLDMAN SACHS MONEY MKT L	XXX	1,096,884	1,110,000.00	1,103,905	1,103,905		110		110		1,104,015		(7,131)	(7,131)	4,810	05/14/2010
3128X4BE0	FEDERAL HOME LOAN MTG CORP		06/26/2007	BANC AMER SECUR MONTGOM	XXX	11,281,829	12,070,000.00	12,030,410	12,032,158		1,876		1,876		12,034,034		(752,205)	(752,205)	723,228	05/12/2020
3128X4N56	FEDERAL HOME LOAN MTG CORP		06/26/2007	BEAR STEARNS	XXX	1,704,142	1,720,000.00	1,695,370	1,695,751		4,637		4,637		1,700,388		3,754	3,754	121,654	02/24/2011
3128X4UZ2	FEDERAL HOME LOAN MTG CORP		06/26/2007	BEAR STEARNS	XXX	2,332,739	2,520,000.00	2,518,236	2,518,250		24		24		2,518,274		(185,535)	(185,535)	155,925	11/23/2035
3134A3M78	FEDERAL HOME LOAN MTG CORP		07/18/2006	VARIOUS	XXX	8,796,276	8,510,000.00	8,895,971	8,870,410		(4,910)		(4,910)		8,865,499		(69,223)	(69,223)	195,760	09/15/2009
3134A3U46	FEDERAL HOME LOAN MTG CORP		06/26/2007	GOLDMAN SACHS MONEY MKT L	XXX	1,684,922	1,490,000.00	1,886,295	1,878,403		(9,193)		(9,193)		1,869,209		(184,288)	(184,288)	129,630	09/15/2029
3134A4VE1	FEDERAL HOME LOAN MTG CORP		10/24/2006	RBC DAIN RAUSCHER	XXX	1,448,235	1,500,000.00	1,493,250	1,494,207		390		390		1,494,597		(46,362)	(46,362)	32,141	10/18/2010
3137EAAB5	FEDERAL HOME LOAN MTG CORP		06/25/2007	VARIOUS	XXX	5,561,502	5,595,000.00	5,648,656	5,648,656		(1,641)		(1,641)		5,647,015		(85,513)	(85,513)	54,959	04/18/2011
31359MD67	FEDERAL NATIONAL MTG ASSN		06/14/2007	BEAR STEARNS	XXX	2,602,278	2,660,000.00	2,627,083	2,634,491		7,913		7,913		2,642,404		(40,126)	(40,126)	115,134	06/08/2009
31359MFS7	FEDERAL NATIONAL MTG ASSN		08/18/2006	VARIOUS	XXX	12,008,911	11,275,000.00	12,009,120	11,993,056		(16,294)		(16,294)		11,976,762		32,149	32,149	120,003	06/15/2010
31359MS53	FEDERAL NATIONAL MTG ASSN		07/13/2006	GOLDMAN SACHS MONEY MKT L	XXX	4,153,434	4,165,000.00	4,163,459	4,163,491		24		24		4,163,515		(10,082)	(10,082)	19,437	06/15/2008
31359MXZ1	FEDERAL NATIONAL MTG ASSN		09/07/2006	MATURITY	XXX	29,500,000	29,500,000.00	29,491,892	29,500,865		(865)		(865)		29,500,000				389,972	09/07/2006
31359MZH9	FEDERAL NATIONAL MTG ASSN		09/13/2006	BANC AMER SECUR MONTGOM	XXX	3,146,705	3,180,000.00	3,175,039	3,176,156		321		321		3,176,477		(29,772)	(29,772)	59,625	10/15/2008
3136F54B4	FEDERAL NATIONAL MTG ASSN		01/26/2007	MATURITY	XXX	3,290,000	3,290,000.00	3,280,875	3,287,357		2,643		2,643		3,290,000				108,899	01/26/2007
3136F7GZ4	FEDERAL NATIONAL MTG ASSN		08/18/2006	MATURITY	XXX	15,000,000	15,000,000.00	14,973,795	14,996,555		3,445		3,445		15,000,000				300,000	08/18/2006
02R050671	FHLMC 30 YR TBA		07/10/2006	MORGAN STANLEY & CO NY	XXX	7,929,570	8,500,000.00	8,023,535	8,023,535						8,023,535		(93,965)	(93,965)		06/01/2033
02R050473	FHLMC GOLD 15 YR TBA		07/12/2006	MORGAN STANLEY & CO NY	XXX	8,838,469	9,200,000.00	8,910,344	8,910,344						8,910,344		(71,875)	(71,875)		07/15/2019
02R052677	FHLMC GOLD 30 YR TBA		06/25/2007	BEAR STEARNS SECURITIES	XXX	6,002,103	6,226,854.00	6,026,427	6,026,427						6,026,427		(24,324)	(24,324)	10,465	07/01/2036
01F052474	FNMA 15 YR TBA		07/12/2006	VARIOUS	XXX	57,190,602	58,300,000.00	57,638,250	57,638,250						57,638,250		(447,648)	(447,648)		07/01/2018
01F050676	FNMA 30 YR TBA		06/29/2007	VARIOUS	XXX	257,612,314	276,321,000.00	260,239,096	260,239,096						260,239,096		(2,626,782)	(2,626,782)		06/01/2035
01F050684	FNMA 30 YR TBA		07/20/2006	VARIOUS	XXX	45,021,774	48,000,000.00	44,612,070	44,612,070						44,612,070		409,703	409,703		08/01/2035
01F052672	FNMA 30 YR TBA		06/29/2007	VARIOUS	XXX	75,041,332	78,200,000.00	75,817,047	75,817,047						75,817,047		(775,714)	(775,714)		07/15/2034
01F060675	FNMA 30 YR TBA		07/10/2006	VARIOUS	XXX	49,976,828	50,800,000.00	50,346,750	50,346,750						50,346,750		(369,922)	(369,922)		07/15/2034
01F062671	FNMA 30 YR TBA		07/11/2006	VARIOUS	XXX	26,254,588	26,165,000.00	26,434,441	26,434,441						26,434,441		(179,852)	(179,852)	7,508	07/15/2036
01N050677	GNMA I 30 YR TBA		07/18/2006	MORGAN STANLEY & CO NY	XXX	19,814,621	20,970,000.00	20,046,438	20,046,438						20,046,438		(231,817)	(231,817)		07/15/2034
01N052673	GNMA I 30 YR TBA		07/13/2006	VARIOUS	XXX	32,015,508	33,000,000.00	32,307,141	32,307,141						32,307,141		(291,633)	(291,633)		06/01/2033
01N060676	GNMA I 30 YR TBA		07/14/2006	VARIOUS	XXX	82,368,571	83,000,000.00	83,034,500	83,034,500						83,034,500		(665,929)	(665,929)		07/15/2028
01N062672	GNMA I 30 YR TBA		07/12/2006	MERRILL LYNCH GOVT SECUR	XXX	5,260,938	5,200,000.00	5,295,875	5,295,875						5,295,875		(34,938)	(34,938)		07/15/2028
01N070675	GNMA I 30 YR TBA		07/13/2006	CARTY AND COMPANY	XXX	12,849,609	12,500,000.00	12,884,766	12,884,766						12,884,766		(35,156)	(35,156)		07/15/2029
21H052678	GNMA II JUMBO 30 YR TBA		07/01/2006	J P MORGAN SECURITIES	XXX	12,568,554	13,094,375.00	12,568,554	12,568,554						12,568,554				38,010	06/01/2036
36202D7L9	GNMA II POOL #003599M		06/20/2007	PRINCIPAL RECEIPT	XXX	21,472	21,471.68	21,998	21,998		(527)		(527)		21,472				173	08/20/2034
36202EAZ2	GNMA II POOL #003624M		06/20/2007	PRINCIPAL RECEIPT	XXX	1,820,091	1,820,091.03	1,747,003	1,747,003		73,088		73,088		1,820,091				49,887	10/20/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
36202EFP9	GNMA II POOL #003774M		06/20/2007	PRINCIPAL RECEIPT	XXX	344,326	344,326.14	339,215	339,215		5,111		5,111		344,326				7,909	10/20/2035
36202DQC8	GNMA II POOL 003151		06/20/2007	PRINCIPAL RECEIPT	XXX	131,767	131,766.71	138,582	142,261		(10,495)		(10,495)		131,767				4,822	10/20/2031
36202DSS1	GNMA II POOL 003229		06/20/2007	PRINCIPAL RECEIPT	XXX	74,098	74,098.08	77,849	79,628		(5,530)		(5,530)		74,098				2,638	04/20/2032
36202DS51	GNMA II POOL 003240		06/20/2007	PRINCIPAL RECEIPT	XXX	68,185	68,184.97	71,637	73,538		(5,353)		(5,353)		68,185				2,299	05/20/2032
36225BG93	GNMA PLATINUM POOL 781124X		06/15/2007	PRINCIPAL RECEIPT	XXX	33,097	33,097.41	35,094	35,212		(2,115)		(2,115)		33,097				1,212	12/15/2029
36225BPM4	GNMA PLATINUM POOL 781328X		06/15/2007	PRINCIPAL RECEIPT	XXX	669,639	669,639.11	710,027	713,847		(44,208)		(44,208)		669,639				25,379	09/15/2031
36225BTE8	GNMA PLATINUM POOL 781449X		06/15/2007	PRINCIPAL RECEIPT	XXX	107,625	107,624.50	114,116	115,132		(7,507)		(7,507)		107,625				3,787	05/15/2032
36225BT24	GNMA PLATINUM POOL 781469X		06/15/2007	PRINCIPAL RECEIPT	XXX	35,169	35,169.31	37,290	37,539		(2,370)		(2,370)		35,169				1,190	04/15/2032
36225BV88	GNMA PLATINUM POOL 781539X		06/15/2007	PRINCIPAL RECEIPT	XXX	33,664	33,663.85	35,694	36,011		(2,347)		(2,347)		33,664				1,076	07/15/2032
36225BW61	GNMA PLATINUM POOL 781569X		06/15/2007	PRINCIPAL RECEIPT	XXX	55,641	55,640.93	58,997	59,367		(3,726)		(3,726)		55,641				1,994	10/15/2032
36225BYA0	GNMA PLATINUM POOL 781605X		06/15/2007	PRINCIPAL RECEIPT	XXX	80,390	80,389.60	85,238	86,130		(5,740)		(5,740)		80,390				2,421	08/15/2032
36225BYK8	GNMA PLATINUM POOL 781614X		06/15/2007	PRINCIPAL RECEIPT	XXX	68,499	68,499.09	72,630	72,969		(4,470)		(4,470)		68,499				2,333	06/15/2033
36225BYS1	GNMA PLATINUM POOL 781621X		06/15/2007	PRINCIPAL RECEIPT	XXX	49,732	49,732.32	52,732	53,373		(3,641)		(3,641)		49,732				1,681	03/15/2033
36241KCW6	GNMA PLATINUM POOL 781885X		06/15/2007	PRINCIPAL RECEIPT	XXX	528,488	528,488.35	512,056	512,087		16,402		16,402		528,488				15,601	03/15/2035
36241KE79	GNMA PLATINUM POOL 781958X		06/15/2007	PRINCIPAL RECEIPT	XXX	112,332	112,332.20	110,717	110,752		1,580		1,580		112,332				3,165	07/15/2035
36216UVE4	GNMA POOL 175313		06/15/2007	PRINCIPAL RECEIPT	XXX	2,856	2,856.28	2,783	2,836		21		21		2,856				110	11/15/2028
36203T6Y6	GNMA POOL 359187		06/15/2007	PRINCIPAL RECEIPT	XXX	19,218	19,217.54	18,725	19,071		146		146		19,218				875	06/15/2028
36207JTY9	GNMA POOL 433567		06/15/2007	PRINCIPAL RECEIPT	XXX	452	452.39	450	451		1		1		452				20	01/15/2028
36207KQV5	GNMA POOL 434368X		06/15/2007	PRINCIPAL RECEIPT	XXX	15,984	15,984.33	16,948	16,829		(845)		(845)		15,984				637	05/15/2029
36208CHB6	GNMA POOL 446726		06/15/2007	PRINCIPAL RECEIPT	XXX	6,924	6,924.14	6,747	6,830		94		94		6,924				244	09/15/2028
36208DUJ2	GNMA POOL 447985		06/15/2007	PRINCIPAL RECEIPT	XXX	529	528.53	515	522		6		6		529				20	06/15/2028
36208G4Y1	GNMA POOL 450939		06/15/2007	PRINCIPAL RECEIPT	XXX	1,477	1,476.67	1,439	1,461		15		15		1,477				59	07/15/2028
36208QTA4	GNMA POOL 457845		06/15/2007	PRINCIPAL RECEIPT	XXX	12,653	12,652.81	12,329	12,499		154		154		12,653				619	12/15/2028
36208TPZ7	GNMA POOL 460440		06/15/2007	PRINCIPAL RECEIPT	XXX	979	978.53	973	978		1		1		979				39	07/15/2028
36208T4P2	GNMA POOL 460830X		06/15/2007	PRINCIPAL RECEIPT	XXX	33,020	33,019.61	35,011	35,085		(2,065)		(2,065)		33,020				1,063	05/15/2028
36208T6S4	GNMA POOL 460881		06/15/2007	PRINCIPAL RECEIPT	XXX	6,027	6,027.09	5,873	5,965		62		62		6,027				152	07/15/2028
36208UAM9	GNMA POOL 460912		06/15/2007	PRINCIPAL RECEIPT	XXX	1,070	1,070.14	1,043	1,057		13		13		1,070				31	09/15/2028
36208UK63	GNMA POOL 461217		06/15/2007	PRINCIPAL RECEIPT	XXX	1,539	1,539.14	1,500	1,524		15		15		1,539				55	01/15/2028
36208VF91	GNMA POOL 461992		06/15/2007	PRINCIPAL RECEIPT	XXX	1,030	1,030.41	1,004	1,021		10		10		1,030				40	06/15/2028
36208V5C5	GNMA POOL 462643X		06/15/2007	PRINCIPAL RECEIPT	XXX	26,226	26,226.27	27,808	27,844		(1,618)		(1,618)		26,226				811	07/15/2028
36208V6E0	GNMA POOL 462669		06/15/2007	PRINCIPAL RECEIPT	XXX	5,169	5,168.94	5,036	5,110		59		59		5,169				199	04/15/2028
36208WAW3	GNMA POOL 462721		06/15/2007	PRINCIPAL RECEIPT	XXX	9,603	9,602.82	9,357	9,496		107		107		9,603				351	07/15/2028
36208XB83	GNMA POOL 463663		06/15/2007	PRINCIPAL RECEIPT	XXX	986	985.71	960	976		10		10		986				38	03/15/2028
36209BS90	GNMA POOL 466844		06/15/2007	PRINCIPAL RECEIPT	XXX	908	907.66	903	905		3		3		908				38	06/15/2028
36209CVQ6	GNMA POOL 467823		06/15/2007	PRINCIPAL RECEIPT	XXX	2,956	2,955.60	2,940	2,951		4		4		2,956				123	06/15/2028
36209EDZ2	GNMA POOL 469120		06/15/2007	PRINCIPAL RECEIPT	XXX	176	175.74	175	175		1		1		176				7	02/15/2028
36209EV25	GNMA POOL 469633		06/15/2007	PRINCIPAL RECEIPT	XXX	268	268.25	267	267		1		1		268				11	10/15/2028
36209GYU5	GNMA POOL 471523		06/15/2007	PRINCIPAL RECEIPT	XXX	1,052	1,051.81	1,046	1,049		3		3		1,052				43	08/15/2028
36209G2C0	GNMA POOL 471571		06/15/2007	PRINCIPAL RECEIPT	XXX	2,818	2,818.38	2,746	2,782		36		36		2,818				71	08/15/2028
36209KT99	GNMA POOL 474076		06/15/2007	PRINCIPAL RECEIPT	XXX	7,371	7,371.09	7,333	7,354		18		18		7,371				277	04/15/2028
36209KWT1	GNMA POOL 474158		06/15/2007	PRINCIPAL RECEIPT	XXX	48	47.88	48	48						48				2	04/15/2028
36209LHS8	GNMA POOL 474641		05/15/2007	PRINCIPAL RECEIPT	XXX	19,529	19,529.17	19,029	19,398		131		131		19,529				1,235	09/15/2028
36209LX84	GNMA POOL 475103		06/15/2007	PRINCIPAL RECEIPT	XXX	2,124	2,124.42	2,070	2,099		26		26		2,124				13	08/15/2028
36209NER9	GNMA POOL 476344		06/15/2007	PRINCIPAL RECEIPT	XXX	10,477	10,476.63	10,422	10,441		36		36		10,477				274	06/15/2028
36209N5Z1	GNMA POOL 477064		06/15/2007	PRINCIPAL RECEIPT	XXX	57	56.61	55	56		1		1		57				2	12/15/2028
36209TXG9	GNMA POOL 481379		06/15/2007	PRINCIPAL RECEIPT	XXX	172	172.14	168	169		3		3		172				7	11/15/2028
36209T5D7	GNMA POOL 481544		06/15/2007	PRINCIPAL RECEIPT	XXX	83	83.08	81	82		1		1		83				3	09/15/2028
36209USP2	GNMA POOL 482126		06/15/2007	PRINCIPAL RECEIPT	XXX	1,028	1,028.47	1,023	1,026		3		3		1,028				42	08/15/2028
36209VJ39	GNMA POOL 482782		06/15/2007	PRINCIPAL RECEIPT	XXX	14,128	14,128.36	13,480	13,780		348		348		14,128				504	10/15/2028
36209VU36	GNMA POOL 483102		06/15/2007	PRINCIPAL RECEIPT	XXX	2,637	2,636.85	2,569	2,618		19		19		2,637				107	08/15/2028
36209VV50	GNMA POOL 483136		06/15/2007	PRINCIPAL RECEIPT	XXX	64	64.15	64	64						64				3	09/15/2028
36209W6U1	GNMA POOL 484283		06/15/2007	PRINCIPAL RECEIPT	XXX	245	245.38	244	245						245				10	09/15/2028
36209XX70	GNMA POOL 485002		06/15/2007	PRINCIPAL RECEIPT	XXX	44,623	44,622.59	43,479	44,091		531		531		44,623				635	10/15/2028
36209YF52	GNMA POOL 485388X		06/15/2007	PRINCIPAL RECEIPT	XXX	46,289	46,289.44	49,081	49,094		(2,804)		(2,804)		46,289				586	04/15/2031
36209YF78	GNMA POOL 485390X		06/15/2007	PRINCIPAL RECEIPT	XXX	83,191	83,191.49	88,209	86,847		(3,655)		(3,655)		83,191				3,665	04/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
36209YL89	GNMA POOL 485551X		06/15/2007	PRINCIPAL RECEIPT	XXX	392	391.94	416	412		(20)		(20)		392				15	05/15/2031
36209YRJ9	GNMA POOL 485689X		06/15/2007	PRINCIPAL RECEIPT	XXX	33,238	33,238.44	35,243	35,423		(2,185)		(2,185)		33,238				764	08/15/2031
36209YX45	GNMA POOL 485899X		06/15/2007	PRINCIPAL RECEIPT	XXX	23,175	23,174.91	24,573	24,497		(1,322)		(1,322)		23,175				1,064	09/15/2031
36210AMT1	GNMA POOL 486470		06/15/2007	PRINCIPAL RECEIPT	XXX	45,123	45,123.25	43,068	44,055		1,068		1,068		45,123				1,433	08/15/2028
36210ENP0	GNMA POOL 490098		06/15/2007	PRINCIPAL RECEIPT	XXX	811	811.41	791	799		13		13		811				31	12/15/2028
36210E6N4	GNMA POOL 490577		06/15/2007	PRINCIPAL RECEIPT	XXX	7,162	7,162.22	6,979	7,091		72		72		7,162				253	09/15/2028
36210FM37	GNMA POOL 490978		06/15/2007	PRINCIPAL RECEIPT	XXX	120	119.68	119	119						120				5	12/15/2028
36210FNP7	GNMA POOL 490998		06/15/2007	PRINCIPAL RECEIPT	XXX	3,964	3,963.64	3,862	3,909		54		54		3,964				75	12/15/2028
36210GR22	GNMA POOL 492005		06/15/2007	PRINCIPAL RECEIPT	XXX	18,208	18,207.90	18,113	18,168		40		40		18,208				251	11/15/2028
36210JM39	GNMA POOL 493678		06/15/2007	PRINCIPAL RECEIPT	XXX	461	461.13	449	456		5		5		461				18	12/15/2028
36210LX57	GNMA POOL 495800		06/15/2007	PRINCIPAL RECEIPT	XXX	4,481	4,480.97	4,366	4,435		46		46		4,481				105	12/15/2028
36211B2Q6	GNMA POOL 508483X		06/15/2007	PRINCIPAL RECEIPT	XXX	1,284	1,284.28	1,362	1,372		(88)		(88)		1,284				48	05/15/2031
36212M6G9	GNMA POOL 528371X		06/15/2007	PRINCIPAL RECEIPT	XXX	33,488	33,487.76	35,507	35,912		(2,424)		(2,424)		33,488				1,057	11/15/2031
36212G2P6	GNMA POOL 533682X		06/15/2007	PRINCIPAL RECEIPT	XXX	25,125	25,124.66	26,640	27,103		(1,979)		(1,979)		25,125				494	03/15/2031
36212M5C9	GNMA POOL 538243X		06/15/2007	PRINCIPAL RECEIPT	XXX	61,650	61,650.06	65,368	66,733		(5,083)		(5,083)		61,650				2,000	09/15/2031
36212R5H7	GNMA POOL 541848X		06/15/2007	PRINCIPAL RECEIPT	XXX	127,359	127,359.20	135,041	135,256		(7,897)		(7,897)		127,359				5,198	04/15/2031
36212S4V5	GNMA POOL 542736X		06/15/2007	PRINCIPAL RECEIPT	XXX	2,209	2,209.16	2,342	2,354		(145)		(145)		2,209				90	04/15/2031
36213CYY0	GNMA POOL 550727X		06/15/2007	PRINCIPAL RECEIPT	XXX	161,028	161,028.20	157,933	158,067		2,961		2,961		161,028				4,223	11/15/2035
36213C6C9	GNMA POOL 550867X		06/15/2007	PRINCIPAL RECEIPT	XXX	71,582	71,581.81	75,899	76,211		(4,629)		(4,629)		71,582				2,558	09/15/2031
36213DWJ3	GNMA POOL 551549X		06/15/2007	PRINCIPAL RECEIPT	XXX	124	123.59	131	137		(13)		(13)		124				5	07/15/2031
36213D2Q0	GNMA POOL 551683X		06/15/2007	PRINCIPAL RECEIPT	XXX	497	496.57	527	529		(33)		(33)		497				19	10/15/2031
36213EXB7	GNMA POOL 552474X		06/15/2007	PRINCIPAL RECEIPT	XXX	25,158	25,157.52	26,675	27,021		(1,864)		(1,864)		25,158				1,207	03/15/2032
36213E4C7	GNMA POOL 552619X		06/15/2007	PRINCIPAL RECEIPT	XXX	11,044	11,044.34	11,710	11,839		(794)		(794)		11,044				457	06/15/2032
36213FAN3	GNMA POOL 552713X		06/15/2007	PRINCIPAL RECEIPT	XXX	50,491	50,490.81	53,536	54,788		(4,297)		(4,297)		50,491				1,264	08/15/2032
36213FCF8	GNMA POOL 552770X		06/15/2007	PRINCIPAL RECEIPT	XXX	70,364	70,364.18	74,608	75,570		(5,206)		(5,206)		70,364				3,017	09/15/2032
36213FZE6	GNMA POOL 553441X		06/15/2007	PRINCIPAL RECEIPT	XXX	71,311	71,311.29	75,612	76,071		(4,760)		(4,760)		71,311				2,523	07/15/2032
36213F6D0	GNMA POOL 553568X		06/15/2007	PRINCIPAL RECEIPT	XXX	43,704	43,703.71	46,340	46,610		(2,906)		(2,906)		43,704				1,707	10/15/2031
36213JKQ7	GNMA POOL 555703X		06/15/2007	PRINCIPAL RECEIPT	XXX	22,215	22,214.87	23,555	23,799		(1,585)		(1,585)		22,215				690	02/15/2032
36213LHB9	GNMA POOL 557426X		06/15/2007	PRINCIPAL RECEIPT	XXX	10,030	10,029.89	10,635	10,649		(620)		(620)		10,030				350	05/15/2031
36213LQ29	GNMA POOL 557673X		06/15/2007	PRINCIPAL RECEIPT	XXX	32,947	32,947.37	34,935	34,894		(1,946)		(1,946)		32,947				813	08/15/2031
36213NSB3	GNMA POOL 559514X		06/15/2007	PRINCIPAL RECEIPT	XXX	96,073	96,072.65	101,867	102,468		(6,395)		(6,395)		96,073				2,801	04/15/2031
36213NVA1	GNMA POOL 559609X		06/15/2007	PRINCIPAL RECEIPT	XXX	50	49.76	53	53		(3)		(3)		50				2	06/15/2031
36213QZ36	GNMA POOL 561562X		06/15/2007	PRINCIPAL RECEIPT	XXX	35,317	35,316.79	37,447	38,207		(2,890)		(2,890)		35,317				1,160	08/15/2031
36213Q2L2	GNMA POOL 561579X		06/15/2007	PRINCIPAL RECEIPT	XXX	27,019	27,019.44	28,649	28,908		(1,888)		(1,888)		27,019				769	09/15/2031
36213Q2M0	GNMA POOL 561580X		06/15/2007	PRINCIPAL RECEIPT	XXX	48,131	48,131.32	51,034	51,294		(3,162)		(3,162)		48,131				1,865	09/15/2031
36213TEA7	GNMA POOL 563629X		06/15/2007	PRINCIPAL RECEIPT	XXX	4,356	4,356.26	4,619	4,769		(412)		(412)		4,356				150	08/15/2032
36213TU68	GNMA POOL 564105X		09/15/2006	PRINCIPAL RECEIPT	XXX	3,008	3,007.76	3,189	3,140		(132)		(132)		3,008				53	07/15/2031
36213TVK6	GNMA POOL 564118X		06/15/2007	PRINCIPAL RECEIPT	XXX	39,701	39,701.05	42,096	42,206		(2,505)		(2,505)		39,701				987	07/15/2031
36213UD72	GNMA POOL 564526X		06/15/2007	PRINCIPAL RECEIPT	XXX	471	471.34	500	523		(51)		(51)		471				18	12/15/2031
36213YHE5	GNMA POOL 568229X		06/15/2007	PRINCIPAL RECEIPT	XXX	4,512	4,512.05	4,784	4,730		(218)		(218)		4,512				189	10/15/2031
36213YXX5	GNMA POOL 568694X		06/15/2007	PRINCIPAL RECEIPT	XXX	36,576	36,575.66	38,782	41,388		(4,812)		(4,812)		36,576				1,178	04/15/2032
36200QH49	GNMA POOL 569151X		06/15/2007	PRINCIPAL RECEIPT	XXX	1,131	1,130.58	1,199	1,223		(93)		(93)		1,131				42	03/15/2032
36200QPM0	GNMA POOL 569328X		06/15/2007	PRINCIPAL RECEIPT	XXX	117,765	117,765.49	124,868	125,836		(8,070)		(8,070)		117,765				4,226	04/15/2032
36200QPZ1	GNMA POOL 569340X		06/15/2007	PRINCIPAL RECEIPT	XXX	24,491	24,490.94	25,968	26,079		(1,588)		(1,588)		24,491				720	04/15/2032
36200Q3K8	GNMA POOL 569702X		06/15/2007	PRINCIPAL RECEIPT	XXX	171,608	171,608.05	181,958	183,522		(11,914)		(11,914)		171,608				6,383	02/15/2032
36200RBH4	GNMA POOL 569840X		06/15/2007	PRINCIPAL RECEIPT	XXX	35,861	35,860.66	38,024	38,736		(2,876)		(2,876)		35,861				1,290	06/15/2032
36200RDB5	GNMA POOL 569898X		06/15/2007	PRINCIPAL RECEIPT	XXX	2,616	2,616.24	2,774	2,781		(165)		(165)		2,616				91	06/15/2032
36200RG71	GNMA POOL 570022X		06/15/2007	PRINCIPAL RECEIPT	XXX	35,791	35,791.04	37,950	38,459		(2,668)		(2,668)		35,791				1,278	07/15/2032
36200T5H7	GNMA POOL 572448X		06/15/2007	PRINCIPAL RECEIPT	XXX	95,112	95,112.42	100,849	100,405		(5,293)		(5,293)		95,112				4,610	12/15/2031
36200UBJ3	GNMA POOL 572541X		06/15/2007	PRINCIPAL RECEIPT	XXX	1,496	1,496.40	1,587	1,584		(88)		(88)		1,496				57	09/15/2031
36200UD44	GNMA POOL 572623X		06/15/2007	PRINCIPAL RECEIPT	XXX	808	807.90	857	857		(50)		(50)		808				27	11/15/2031
36200WNS6	GNMA POOL 574701X		06/15/2007	PRINCIPAL RECEIPT	XXX	66,268	66,267.55	70,264	71,568		(5,301)		(5,301)		66,268				3,776	09/15/2034
36200WTB7	GNMA POOL 574846X		06/15/2007	PRINCIPAL RECEIPT	XXX	62,154	62,153.69	65,902	65,813		(3,659)		(3,659)		62,154				2,484	11/15/2031
36200XFY0	GNMA POOL 575383X		06/15/2007	PRINCIPAL RECEIPT	XXX	439	439.03	466	462		(23)		(23)		439				17	11/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
36201CPT5	GNMA POOL 579234X		06/15/2007	PRINCIPAL RECEIPT	XXX	28,203	28,203.18	29,904	30,207		(2,004)		(2,004)		28,203				517	01/15/2032
36201C4G6	GNMA POOL 579623X		06/15/2007	PRINCIPAL RECEIPT	XXX	97,676	97,676.15	103,567	104,176		(6,500)		(6,500)		97,676				4,682	02/15/2032
36201ELR9	GNMA POOL 580936X		06/15/2007	PRINCIPAL RECEIPT	XXX	546	545.66	579	589		(44)		(44)		546				22	01/15/2032
36201FKH9	GNMA POOL 581796X		06/15/2007	PRINCIPAL RECEIPT	XXX	13,594	13,594.35	14,414	14,249		(655)		(655)		13,594				549	04/15/2032
36201FNC7	GNMA POOL 581887X		06/15/2007	PRINCIPAL RECEIPT	XXX	63,877	63,877.15	67,730	68,778		(4,901)		(4,901)		63,877				3,243	03/15/2032
36201F3M7	GNMA POOL 582304X		06/15/2007	PRINCIPAL RECEIPT	XXX	5,941	5,941.19	6,300	6,383		(442)		(442)		5,941				283	08/15/2032
36201JER6	GNMA POOL 584344X		06/15/2007	PRINCIPAL RECEIPT	XXX	37,037	37,036.58	39,270	39,572		(2,535)		(2,535)		37,037				1,353	04/15/2032
36201KML7	GNMA POOL 585463X		06/15/2007	PRINCIPAL RECEIPT	XXX	117,863	117,863.23	124,972	125,785		(7,922)		(7,922)		117,863				4,061	07/15/2032
36201KMS2	GNMA POOL 585469X		06/15/2007	PRINCIPAL RECEIPT	XXX	49,760	49,760.26	52,761	52,768		(3,008)		(3,008)		49,760				1,475	08/15/2032
36201LUF9	GNMA POOL 586582X		06/15/2007	PRINCIPAL RECEIPT	XXX	5,118	5,118.23	5,427	5,382		(263)		(263)		5,118				234	12/15/2032
36201MFL1	GNMA POOL 587071X		06/15/2007	PRINCIPAL RECEIPT	XXX	127,980	127,979.76	135,699	137,997		(10,017)		(10,017)		127,980				4,419	05/15/2032
36201MFW7	GNMA POOL 587081X		06/15/2007	PRINCIPAL RECEIPT	XXX	204	204.03	216	218		(13)		(13)		204				9	05/15/2032
36201MG48	GNMA POOL 587119X		06/15/2007	PRINCIPAL RECEIPT	XXX	472	472.34	501	520		(47)		(47)		472				18	06/15/2032
36201MJR4	GNMA POOL 587172X		06/15/2007	PRINCIPAL RECEIPT	XXX	34,460	34,459.79	36,538	37,488		(3,029)		(3,029)		34,460				1,330	07/15/2032
36201MK92	GNMA POOL 587220X		06/15/2007	PRINCIPAL RECEIPT	XXX	91,047	91,047.27	96,539	96,028		(4,981)		(4,981)		91,047				2,864	08/15/2032
36201MNA6	GNMA POOL 587285X		06/15/2007	PRINCIPAL RECEIPT	XXX	383	382.87	406	416		(33)		(33)		383				12	09/15/2032
36201SEY1	GNMA POOL 591551X		06/15/2007	PRINCIPAL RECEIPT	XXX	113,100	113,100.04	119,921	124,030		(10,929)		(10,929)		113,100				6,697	07/15/2032
36201SJ26	GNMA POOL 591681X		06/15/2007	PRINCIPAL RECEIPT	XXX	51,277	51,277.24	54,370	54,851		(3,574)		(3,574)		51,277				1,745	10/15/2032
36201SVZ9	GNMA POOL 592032X		06/15/2007	PRINCIPAL RECEIPT	XXX	1,083	1,083.20	1,149	1,211		(128)		(128)		1,083				41	07/15/2032
36201SYZ6	GNMA POOL 592128		06/15/2007	PRINCIPAL RECEIPT	XXX	4,566	4,565.96	4,860	4,837		(271)		(271)		4,566				262	11/15/2032
36201SZQ5	GNMA POOL 592151		06/15/2007	PRINCIPAL RECEIPT	XXX	13,070	13,069.53	13,911	13,761		(692)		(692)		13,070				447	01/15/2033
36201T6Z5	GNMA POOL 593188X		06/15/2007	PRINCIPAL RECEIPT	XXX	409	408.94	434	440		(31)		(31)		409				15	07/15/2032
36201UA61	GNMA POOL 593229X		06/15/2007	PRINCIPAL RECEIPT	XXX	61,120	61,119.69	64,806	65,487		(4,367)		(4,367)		61,120				1,576	09/15/2032
36200AUN7	GNMA POOL 595589X		06/15/2007	PRINCIPAL RECEIPT	XXX	4,881	4,880.56	5,175	5,467		(587)		(587)		4,881				194	10/15/2034
36200B7H4	GNMA POOL 596796		06/15/2007	PRINCIPAL RECEIPT	XXX	569	569.25	606	597		(28)		(28)		569				22	12/15/2032
36200MLN1	GNMA POOL 604333X		06/15/2007	PRINCIPAL RECEIPT	XXX	36,556	36,556.43	38,761	38,707		(2,151)		(2,151)		36,556				1,338	05/15/2033
36200NB67	GNMA POOL 604961X		06/15/2007	PRINCIPAL RECEIPT	XXX	90,851	90,850.59	96,330	100,152		(9,302)		(9,302)		90,851				3,698	01/15/2034
36201YKG0	GNMA POOL 606995X		06/15/2007	PRINCIPAL RECEIPT	XXX	62,726	62,726.35	66,510	69,862		(7,136)		(7,136)		62,726				2,975	06/15/2032
36202W2Z1	GNMA POOL 611992X		06/15/2007	PRINCIPAL RECEIPT	XXX	33,353	33,353.42	35,365	36,441		(3,088)		(3,088)		33,353				760	06/15/2033
36291ANA3	GNMA POOL 622385X		06/15/2007	PRINCIPAL RECEIPT	XXX	187	187.18	198	213		(26)		(26)		187				7	12/15/2033
36291FFR4	GNMA POOL 626676X		06/15/2007	PRINCIPAL RECEIPT	XXX	2,689	2,688.80	2,605	2,605		83		83		2,689				82	05/15/2034
36291H3K8	GNMA POOL 629102X		06/15/2007	PRINCIPAL RECEIPT	XXX	5,067	5,067.02	5,373	5,555		(488)		(488)		5,067				205	08/15/2034
36291H5W0	GNMA POOL 629161X		06/15/2007	PRINCIPAL RECEIPT	XXX	2,253	2,253.11	2,389	2,455		(202)		(202)		2,253				86	12/15/2034
36291N2U4	GNMA POOL 633587X		06/15/2007	PRINCIPAL RECEIPT	XXX	185,371	185,370.97	196,551	207,653		(22,282)		(22,282)		185,371				3,017	08/15/2034
36291PAS5	GNMA POOL 633717X		06/15/2007	PRINCIPAL RECEIPT	XXX	234,853	234,852.67	249,017	261,244		(26,391)		(26,391)		234,853				9,310	09/15/2034
36291PA63	GNMA POOL 633729X		06/15/2007	PRINCIPAL RECEIPT	XXX	289,298	289,297.69	306,746	313,657		(24,360)		(24,360)		289,298				4,803	09/15/2034
36292DZG0	GNMA POOL 646143X		06/15/2007	PRINCIPAL RECEIPT	XXX	7,409	7,409.35	7,179	7,193		216		216		7,409				226	09/15/2035
36225ALM0	GNMA POOL 780332		06/15/2007	PRINCIPAL RECEIPT	XXX	192,877	192,876.76	197,066	193,945		(1,069)		(1,069)		192,877				7,763	11/15/2009
36225AMD9	GNMA POOL 780356		06/15/2007	PRINCIPAL RECEIPT	XXX	50,301	50,300.85	51,936	50,577		(276)		(276)		50,301				2,263	10/15/2008
36225BDE5	GNMA POOL 781001		06/15/2007	PRINCIPAL RECEIPT	XXX	49,084	49,083.59	48,831	48,960		124		124		49,084				1,847	03/15/2029
36225BXM5	GNMA POOL 781584X		06/15/2007	PRINCIPAL RECEIPT	XXX	656	655.92	695	703		(47)		(47)		656				20	05/15/2032
83162CQG1	SMALL BUS ADMIN PART CERT 2006-20E		05/01/2007	CALLED @ 100.0000000	XXX	468,464	468,464.16	468,464	468,464						468,464				21,280	05/01/2026
83162CQR7	SMALL BUS ADMIN SER 2006-20K CL 1		05/01/2007	CALLED @ 100.0000000	XXX	210,541	210,541.34	210,541	210,541						210,541				5,221	11/01/2026
83162CKM4	SMALL BUSINESS ADMIN DB 00-20A		01/02/2007	CALLED @ 100.0000000	XXX	482,132	482,131.75	482,132	482,132						482,132				27,880	01/01/2020
83162CKQ5	SMALL BUSINESS ADMIN DB 00-20C		03/01/2007	CALLED @ 100.0000000	XXX	212,428	212,428.26	212,428	212,428						212,428				13,651	03/01/2020
83162CLG6	SMALL BUSINESS ADMIN DB 01-20B6		02/01/2007	CALLED @ 100.0000000	XXX	484,033	484,032.78	484,033	484,033						484,033				27,800	02/01/2021
83162CLT8	SMALL BUSINESS ADMIN DB 01-20I		03/01/2007	VARIOUS	XXX	416,756	416,755.96	443,845	416,756						416,756				13,443	09/01/2021
83162CFB4	SMALL BUSINESS ADMIN DB 94-20A		01/02/2007	CALLED @ 100.0000000	XXX	336,502	336,502.40	363,002	336,502						336,502				18,020	01/01/2014
83162CFC2	SMALL BUSINESS ADMIN DB 94-20B		02/01/2007	CALLED @ 100.0000000	XXX	365,357	365,356.97	394,129	365,357						365,357				16,056	02/01/2014
83162CKG7	SMALL BUSINESS ADMIN DB 99-20J		04/02/2007	CALLED @ 100.0000000	XXX	362,641	362,640.70	362,641	362,641						362,641				20,438	10/01/2019
83162CKJ1	SMALL BUSINESS ADMIN DB 99-20K		05/01/2007	CALLED @ 100.0000000	XXX	387,063	387,062.90	387,063	387,063						387,063				21,544	11/01/2019
83162CPD9	SMALL BUSINESS ADMIN GTD DEV PTC		05/01/2007	CALLED @ 100.0000000	XXX	327,247	327,246.78	327,247	327,247						327,247				12,760	11/01/2024
880591DS8	TENNESSEE VALLEY AUTHORITY		12/01/2006	LEHMAN BROS COMML PAPER	XXX	1,942,757	1,930,000.00	1,923,667	1,923,671		196		196		1,923,867		18,891	18,891	44,430	12/15/2016
880591DZ2	TENNESSEE VALLEY AUTHORITY		08/17/2006	VARIOUS	XXX	3,618,210	3,730,000.00	3,599,340	3,599,356		47		47		3,599,403		18,807	18,807	71,403	04/01/2056

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
912803AY9	US TREAS BONDS STRIPS		02/23/2007	CITIGROUP GLOBAL/SALOMON	XXX	1,104,178	2,640,000.00	1,187,894	1,187,894						1,187,894		(83,717)	(83,717)	178,591	11/15/2021
912828FB1	US TREAS INFL INDEX NOTES		03/27/2007	BARCLAYS BANK	XXX	5,498,160	5,313,000.00	5,412,956	5,412,956		3,345		3,345		5,416,302		81,858	81,858	57,955	04/15/2011
912810FS2	US TREAS INFLATION INDEX BONDS		03/28/2007	GOLDMAN SACHS MONEY MKT L	XXX	5,795,760	5,910,000.00	5,892,606	6,007,073	(114,595)	(220)		(114,815)		5,892,258		(96,498)	(96,498)	150,403	01/15/2026
912828CP3	US TREAS INFLATION INDEX NOTES		03/02/2007	CITIGROUP GLOBAL/SALOMON	XXX	382,307	360,000.00	365,493	387,910	(23,022)	(237)		(23,259)		364,650		17,657	17,657	8,752	07/15/2014
912828EA4	US TREAS INFLATION INDEX NOTES		07/26/2006	CITIGROUP GLOBAL/SALOMON	XXX	11,898,828	12,000,000.00	11,979,958	12,331,651	(344,520)	691		(343,829)		11,987,822		(88,994)	(88,994)	125,073	07/15/2015
912828FL9	US TREAS INFLATION INDEX NOTES		03/28/2007	VARIOUS	XXX	7,809,133	7,540,000.00	7,653,378	7,653,378		(2,003)		(2,003)		7,651,376		157,758	157,758	131,552	07/15/2016
912810EB0	US TREASURY BONDS		08/16/2006	VARIOUS	XXX	1,275,106	935,000.00	1,297,648	1,290,816		(2,631)		(2,631)		1,288,185		(13,079)	(13,079)	21,724	11/15/2018
912810ED6	US TREASURY BONDS		08/16/2006	VARIOUS	XXX	7,818,280	6,085,000.00	8,490,736	8,373,072		(14,860)		(14,860)		8,358,212		(539,932)	(539,932)	245,993	08/15/2019
912810EG9	US TREASURY BONDS		05/11/2007	VARIOUS	XXX	10,066,807	7,290,000.00	10,288,212	10,195,518		(121,428)		(121,428)		10,074,090		(7,282)	(7,282)	918,432	08/15/2020
912810EH7	US TREASURY BONDS		06/12/2007	BANCAMERICA SECURITIES	XXX	142,600	115,000.00	151,441	151,441		(533)		(533)		150,908		(8,308)	(8,308)	2,977	02/15/2021
912810EK0	US TREASURY BONDS		08/02/2006	BANCAMERICA SECURITIES	XXX	3,517,552	2,690,000.00	3,604,379	3,591,922		(3,598)		(3,598)		3,588,325		(70,773)	(70,773)	102,640	08/15/2021
912810EL8	US TREASURY BONDS		08/02/2006	BANCAMERICA SECURITIES	XXX	2,692,711	2,075,000.00	2,830,134	2,816,027		(2,864)		(2,864)		2,813,163		(120,452)	(120,452)	36,538	11/15/2021
912810EP9	US TREASURY BONDS		11/08/2006	GREENWICH CAP MKTS CHASE	XXX	2,650,193	2,110,000.00	2,520,131	2,519,704		(5,514)		(5,514)		2,514,189		136,004	136,004	110,711	02/15/2023
912810EQ7	US TREASURY BONDS		09/26/2006	MORGAN STANLEY DEAN WITT	XXX	4,548,680	3,900,000.00	4,324,938	4,323,662		(3,679)		(3,679)		4,319,983		228,697	228,697	151,019	08/15/2023
912810FB9	US TREASURY BONDS		11/17/2006	BANCAMERICA SECURITIES	XXX	3,343,413	2,855,000.00	3,403,404	3,396,721		(5,671)		(5,671)		3,391,050		(47,636)	(47,636)	90,333	11/15/2027
912810FE3	US TREASURY BONDS		02/13/2007	BNP PARIBAS SECUR CORP	XXX	1,058,898	995,000.00	1,085,576	1,085,576		(574)		(574)		1,085,001		(26,104)	(26,104)	27,363	08/15/2028
912810FP8	US TREASURY BONDS		08/07/2006	LEHMAN BROS COMML PAPER	XXX	1,589,620	1,545,000.00	1,564,522	1,564,517		(17)		(17)		1,564,499		25,121	25,121	42,909	02/15/2031
912810FT0	US TREASURY BONDS		05/16/2007	VARIOUS	XXX	61,666,851	64,612,000.00	58,324,247	58,337,516		38,121		38,121		58,375,636		3,291,214	3,291,214	2,584,026	02/15/2036
912810PT9	US TREASURY BONDS		06/29/2007	VARIOUS	XXX	5,971,678	6,339,000.00	6,376,894	6,376,894		(175)		(175)		6,376,718		(405,041)	(405,041)	112,890	02/15/2037
9128274V1	US TREASURY NOTES		03/29/2007	MERRILL LYNCH GOVT SECUR	XXX	4,252,490	4,250,000.00	4,257,969	4,257,036		(2,119)		(2,119)		4,254,917		(2,427)	(2,427)	178,453	11/15/2008
9128277F3	US TREASURY NOTES		10/12/2006	BARCLAYS CAPITAL FIXED	XXX	14,981,250	15,000,000.00	14,868,750	14,937,408		46,978		46,978		14,984,386		(3,136)	(3,136)	221,128	11/15/2006
912828AH3	US TREASURY NOTES		03/13/2007	VARIOUS	XXX	45,979,180	46,500,000.00	46,469,785	46,452,901		46,236		46,236		46,499,137		(519,957)	(519,957)	1,360,316	08/15/2007
912828AJ9	US TREASURY NOTES		07/18/2006	HSBC SECURITIES INC	XXX	540,838	560,000.00	543,463	543,715		108		108		543,823		(2,985)	(2,985)	10,490	08/15/2012
912828AP5	US TREASURY NOTES		08/16/2006	VARIOUS	XXX	21,191,086	22,235,000.00	21,072,248	21,082,617		16,022		16,022		21,098,639		92,447	92,447	208,587	11/15/2012
912828AU4	US TREASURY NOTES		08/29/2006	MORGAN STANLEY DEAN WITT	XXX	4,173,415	4,390,000.00	4,217,056	4,228,487		3,427		3,427		4,231,913		(58,498)	(58,498)	91,990	02/15/2013
912828AZ3	US TREASURY NOTES		06/15/2007	VARIOUS	XXX	53,767,969	55,000,000.00	53,355,859	54,016,787		457,406		457,406		54,474,193		(706,224)	(706,224)	1,451,140	05/15/2008
912828BA7	US TREASURY NOTES		08/17/2006	BNP PARIBAS SECUR CORP	XXX	1,388,028	1,490,000.00	1,361,720	1,362,223		1,986		1,986		1,364,209		23,819	23,819	14,531	05/15/2013
912828BR0	US TREASURY NOTES		08/15/2006	VARIOUS	XXX	7,456,441	7,760,000.00	7,550,006	7,545,115		2,682		2,682		7,547,797		(91,357)	(91,357)	78,453	11/15/2013
912828BY5	US TREASURY NOTES		02/15/2007	VARIOUS	XXX	18,976,641	19,000,000.00	18,548,008	18,725,233		251,381		251,381		18,976,614		27	27	399,963	02/15/2007
912828CW8	US TREASURY NOTES		08/29/2006	LEHMAN BROS COMML PAPER	XXX	66,717,540	66,880,000.00	66,861,290	66,877,616		1,542		1,542		66,879,158		(161,617)	(161,617)	698,951	09/30/2006
912828DK3	US TREASURY NOTES		08/04/2006	BONY/COUNTRYWIDE SECUR	XXX	771,454	790,000.00	782,944	786,030		224		224		786,255		(14,801)	(14,801)	12,816	02/15/2008
912828DR8	US TREASURY NOTES		08/22/2006	MORGAN STANLEY DEAN WITT	XXX	87,652	90,000.00	90,225	90,187		(7)		(7)		90,181		(2,529)	(2,529)	1,279	04/15/2010
912828DU1	US TREASURY NOTES		07/13/2006	VARIOUS	XXX	23,123,746	24,120,000.00	23,345,172	23,397,761		5,269		5,269		23,403,030		(279,284)	(279,284)	156,923	05/15/2010
912828EE6	US TREASURY NOTES		04/17/2007	VARIOUS	XXX	12,963,630	13,490,000.00	13,058,325	13,071,861		6,066		6,066		13,077,926		(114,296)	(114,296)	310,372	08/15/2015

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
912828EG1	US TREASURY NOTES		08/04/2006	GOLDMAN SACHS MONEY MKT L	XXX	202,625	210,000.00	201,945	202,322		153		153		202,475		151	151	3,228	09/15/2010
912828EN6	US TREASURY NOTES		08/29/2006	MORGAN STANLEY DEAN WITT	XXX	3,344,653	3,420,000.00	3,462,082	3,460,342		(561)		(561)		3,459,780		(115,127)	(115,127)	44,748	11/15/2015
912828ES5	US TREASURY NOTES		08/02/2006	BONY/COUNTRYWIDE SECUR	XXX	5,176,628	5,310,000.00	5,265,612	5,269,088		714		714		5,269,802		(93,174)	(93,174)	125,102	01/15/2011
912828EV8	US TREASURY NOTES		03/29/2007	MERRILL LYNCH GOVT SECUR	XXX	29,920,313	30,000,000.00	29,663,281	29,683,932		85,075		85,075		29,769,007		151,305	151,305	1,525,276	02/15/2009
912828EW6	US TREASURY NOTES		07/20/2006	GOLDMAN SACHS MONEY MKT L	XXX	1,591,330	1,660,000.00	1,598,528	1,598,845		263		263		1,599,108		(7,777)	(7,777)	33,017	02/15/2016
912828EX4	US TREASURY NOTES		03/05/2007	VARIOUS	XXX	36,625,820	37,000,000.00	36,282,734	36,307,319		46,063		46,063		36,353,382		272,439	272,439	1,106,524	02/28/2011
912828FA3	US TREASURY NOTES		08/03/2006	VARIOUS	XXX	44,374,203	44,685,000.00	44,576,687	44,580,955		1,262		1,262		44,582,217		(208,014)	(208,014)	718,475	03/31/2011
912828FC9	US TREASURY NOTES		08/07/2006	VARIOUS	XXX	4,846,416	4,875,000.00	4,845,293	4,845,664		372		372		4,846,036		381	381	48,337	04/30/2008
912828FD7	US TREASURY NOTES		08/03/2006	GOLDMAN SACHS MONEY MKT L	XXX	6,494,160	6,500,000.00	6,466,738	6,467,692		531		531		6,468,223		25,937	25,937	85,246	04/30/2011
912828FE5	US TREASURY NOTES		07/11/2006	CITIGROUP GLOBAL/SALOMON	XXX	2,643,375	2,660,000.00	2,641,505	2,641,521		162		162		2,641,682		1,693	1,693	21,143	05/15/2009
912828FF2	US TREASURY NOTES		05/29/2007	VARIOUS	XXX	1,359,570	1,355,000.00	1,368,305	1,368,306		(143)		(143)		1,368,163		(8,593)	(8,593)	21,311	05/15/2016
912828FG0	US TREASURY NOTES		07/06/2006	CITIGROUP GLOBAL/SALOMON	XXX	5,220,666	5,255,000.00	5,222,403	5,222,675		221		221		5,222,897		(2,230)	(2,230)	27,998	05/31/2008
912828FH8	US TREASURY NOTES		08/29/2006	VARIOUS	XXX	144,083,811	144,275,000.00	143,764,593	143,768,164		9,557		9,557		143,777,721		306,090	306,090	1,268,627	05/31/2011
912828FK1	US TREASURY NOTES		10/02/2006	VARIOUS	XXX	72,964,566	71,420,000.00	71,237,604	71,237,688		7,092		7,092		71,244,781		1,719,785	1,719,785	877,633	06/30/2011
912828FM7	US TREASURY NOTES		05/08/2007	VARIOUS	XXX	14,625,500	14,610,000.00	14,619,131	14,619,131		(3,206)		(3,206)		14,615,926		9,575	9,575	572,299	07/31/2008
912828FN5	US TREASURY NOTES		03/23/2007	GOLDMAN SACHS MONEY MKT L	XXX	7,924,379	7,815,000.00	7,929,412	7,929,412		(131)		(131)		7,929,281		(4,902)	(4,902)	57,884	07/31/2011
912828FW5	US TREASURY NOTES		11/29/2006	VARIOUS	XXX	14,953,512	14,890,000.00	14,808,672	14,808,672		1,035		1,035		14,809,707		143,805	143,805	53,179	10/31/2011
912828GA2	US TREASURY NOTES		04/12/2007	GOLDMAN SACHS MONEY MKT L	XXX	7,765,459	7,810,000.00	7,791,695	7,791,695		1,082		1,082		7,792,777		(27,319)	(27,319)	129,380	11/30/2011
912828GC8	US TREASURY NOTES		06/29/2007	VARIOUS	XXX	19,173,384	19,130,000.00	19,177,675	19,177,675		(1,599)		(1,599)		19,176,076		(2,692)	(2,692)	138,154	12/31/2011
912828GG9	US TREASURY NOTES		05/02/2007	GOLDMAN SACHS MONEY MKT L	XXX	4,432,739	4,410,000.00	4,430,500	4,430,500						4,430,500		2,239	2,239	45,136	02/15/2010
912828GH7	US TREASURY NOTES		05/15/2007	BARCLAYS CAPITAL FIXED	XXX	1,440,484	1,450,000.00	1,448,641	1,448,641		3		3		1,448,644		(8,160)	(8,160)	17,044	02/15/2017
912828GQ7	US TREASURY NOTES		06/22/2007	VARIOUS	XXX	30,839,505	31,445,000.00	31,327,081	31,327,081		1,305		1,305		31,328,386		(488,881)	(488,881)	155,178	04/30/2012
912828GU8	US TREASURY NOTES		06/25/2007	GOLDMAN SACHS MONEY MKT L	XXX	4,838,808	4,890,000.00	4,839,572	4,839,572						4,839,572		(764)	(764)	17,135	05/31/2012
0399999 Subtotal - Bonds - U.S. Governments						1,781,922,717	1,814,516,860.80	1,785,229,803	1,786,163,997	(482,137)	533,586		51,449		1,786,215,448		(4,292,727)	(4,292,727)	22,262,815	XXX
Bonds - Special Revenue, Special Assessment																				
3128S4CR6	FHLMC GIANT II ARM GROUP 1Q-0080		06/15/2007	PRINCIPAL RECEIPT	XXX	3,417,888	3,417,887.88	3,352,200	3,352,192		65,696		65,696		3,417,888				80,947	01/01/2036
31294JWU8	FHLMC GOLD GROUP POOL E00659		06/15/2007	PRINCIPAL RECEIPT	XXX	343,413	343,412.70	351,730	348,873		(5,461)		(5,461)		343,413				10,976	04/01/2014
31357DSA4	FHLMC GOLD GROUP POOL E40513		06/15/2007	PRINCIPAL RECEIPT	XXX	9,796	9,796.02	9,814	9,798		(2)		(2)		9,796				376	10/01/2007
31357FX47	FHLMC GOLD GROUP POOL E42499		06/15/2007	PRINCIPAL RECEIPT	XXX	23,280	23,279.74	23,323	23,286		(7)		(7)		23,280				874	12/01/2007
31357GJJ8	FHLMC GOLD GROUP POOL E42965		06/15/2007	PRINCIPAL RECEIPT	XXX	4,763	4,762.54	4,771	4,765		(3)		(3)		4,763				183	12/01/2007
31357NWE9	FHLMC GOLD GROUP POOL E48745		06/15/2007	PRINCIPAL RECEIPT	XXX	41,246	41,245.58	41,323	41,260		(14)		(14)		41,246				1,541	05/01/2008
31357SGP1	FHLMC GOLD GROUP POOL E51106		06/15/2007	PRINCIPAL RECEIPT	XXX	8,895	8,894.94	8,912	8,898		(3)		(3)		8,895				342	09/01/2008
3128QLRA1	FHLMC GOLD POOL #1H-2581		06/15/2007	PRINCIPAL RECEIPT	XXX	248,612	248,611.53	246,087	246,087		2,525		2,525		248,612				4,119	01/01/2036
3128K6XV7	FHLMC GOLD POOL #A4-6092		06/15/2007	PRINCIPAL RECEIPT	XXX	246,760	246,759.99	240,013	240,013		6,747		6,747		246,760				2,530	07/01/2035
3128KQMD5	FHLMC GOLD POOL #A6-0356		06/15/2007	PRINCIPAL RECEIPT	XXX	29,951	29,951.35	30,213	30,213		(262)		(262)		29,951				150	05/01/2037
3128KQVR4	FHLMC GOLD POOL #A6-0624		06/15/2007	PRINCIPAL RECEIPT	XXX	2,904	2,903.92	2,871	2,871		33		33		2,904				13	05/01/2037
3128KRQ23	FHLMC GOLD POOL #A6-1373		06/15/2007	PRINCIPAL RECEIPT	XXX	4,417	4,416.82	4,295	4,295		121		121		4,417				28	04/01/2036
31292JBQ2	FHLMC GOLD POOL #C0-1847		06/15/2007	PRINCIPAL RECEIPT	XXX	9,588	9,587.65	9,511	9,511		76		76		9,588				66	06/01/2034
31287VXK1	FHLMC GOLD POOL #C6-9682		06/15/2007	PRINCIPAL RECEIPT	XXX	115,641	115,641.00	118,532	118,532		(2,891)		(2,891)		115,641				929	08/01/2032
31287YM92	FHLMC GOLD POOL #C7-1284		06/15/2007	PRINCIPAL RECEIPT	XXX	16,450	16,450.23	16,861	16,861		(411)		(411)		16,450				181	03/01/2032
3128LXNB2	FHLMC GOLD POOL #G0-2186		06/15/2007	PRINCIPAL RECEIPT	XXX	114,068	114,067.68	110,735	110,735		3,333		3,333		114,068				1,381	05/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
3128LXUF5	FHLMC GOLD POOL #G0-2382		06/15/2007	PRINCIPAL RECEIPT	XXX	888,546	888,545.51	895,765	895,765		(7,219)		(7,219)		888,546				19,194	06/01/2035
3128M4M59	FHLMC GOLD POOL #G0-2780		06/15/2007	PRINCIPAL RECEIPT	XXX	10,558	10,557.93	10,482	10,482		76		76		10,558				73	04/01/2037
3128MJGA2	FHLMC GOLD POOL #G0-8192		06/15/2007	PRINCIPAL RECEIPT	XXX	26,026	26,025.68	25,837	25,837		189		189		26,026				206	04/01/2037
3128MMAK9	FHLMC GOLD POOL #G1-8009		06/15/2007	PRINCIPAL RECEIPT	XXX	77,374	77,373.97	76,286	76,286		1,088		1,088		77,374				322	09/01/2019
31296PD82	FHLMC GOLD POOL A1-4627		02/15/2007	VARIOUS	XXX	182,077	178,253.52	186,721	185,739		(1,828)		(1,828)		183,912		(1,835)	(1,835)	7,012	10/01/2033
31296QNR7	FHLMC GOLD POOL A1-5800		02/27/2007	VARIOUS	XXX	310,143	305,460.38	319,970	319,766		(5,827)		(5,827)		313,939		(3,797)	(3,797)	10,939	11/01/2033
31296QN63	FHLMC GOLD POOL A1-5813		02/27/2007	VARIOUS	XXX	138,565	135,591.73	142,032	140,187		(1,137)		(1,137)		139,049		(485)	(485)	5,668	11/01/2033
31296SYH3	FHLMC GOLD POOL A1-7912		02/15/2007	VARIOUS	XXX	388,229	378,387.45	396,361	399,455		(3,018)		(3,018)		396,438		(8,209)	(8,209)	17,073	01/01/2034
31296WFX0	FHLMC GOLD POOL A2-0182		02/15/2007	VARIOUS	XXX	25,880	25,225.26	26,423	26,648		(215)		(215)		26,433		(553)	(553)	1,138	07/01/2033
31297AYG3	FHLMC GOLD POOL A2-3411		02/27/2007	VARIOUS	XXX	75,564	73,650.47	77,149	76,969		(503)		(503)		76,467		(902)	(902)	3,323	06/01/2034
31297DCC0	FHLMC GOLD POOL A2-5467		02/15/2007	VARIOUS	XXX	225,142	219,963.98	230,412	227,555		(1,601)		(1,601)		225,954		(812)	(812)	9,397	08/01/2034
31297EK96	FHLMC GOLD POOL A2-6620		02/27/2007	VARIOUS	XXX	159,200	156,547.50	163,984	163,695		(2,636)		(2,636)		161,059		(1,859)	(1,859)	6,276	09/01/2034
31297FL68	FHLMC GOLD POOL A2-7549		02/15/2007	VARIOUS	XXX	380,940	371,269.56	388,905	387,531		(2,501)		(2,501)		385,030		(4,091)	(4,091)	16,766	10/01/2034
31297PQ20	FHLMC GOLD POOL A3-4073		08/15/2006	VARIOUS	XXX	766,744	758,159.23	785,643	793,728		(4,745)		(4,745)		788,983		(22,239)	(22,239)	9,085	02/01/2035
3128K66Q8	FHLMC GOLD POOL A4-6279		06/15/2007	PRINCIPAL RECEIPT	XXX	820,771	820,770.51	792,345	792,818		27,952		27,952		820,771				27,190	07/01/2035
31287SUB1	FHLMC GOLD POOL C6-6878		02/15/2007	VARIOUS	XXX	52,078	50,868.59	52,927	52,899		(333)		(333)		52,566		(488)	(488)	2,211	05/01/2032
31288E3F2	FHLMC GOLD POOL C7-6198		04/16/2007	VARIOUS	XXX	1,753,509	1,760,212.29	1,715,932	1,715,481		4,671		4,671		1,720,153		33,356	33,356	79,567	02/01/2033
31335HSR5	FHLMC GOLD POOL C9-0528		06/15/2007	PRINCIPAL RECEIPT	XXX	2,437,044	2,437,043.76	2,565,750	2,549,245		(112,201)		(112,201)		2,437,044				87,097	03/01/2022
31294KJR7	FHLMC GOLD POOL E0-1172		06/15/2007	PRINCIPAL RECEIPT	XXX	3,104,621	3,104,621.09	3,250,878	3,240,679		(136,058)		(136,058)		3,104,621				97,006	07/01/2017
3128GECJ5	FHLMC GOLD POOL E79073		06/15/2007	PRINCIPAL RECEIPT	XXX	190,751	190,750.71	191,406	190,923		(172)		(172)		190,751				6,626	04/01/2011
3128GECR7	FHLMC GOLD POOL E79080		06/15/2007	PRINCIPAL RECEIPT	XXX	87,153	87,152.87	89,073	87,761		(609)		(609)		87,153				3,346	05/01/2012
3128H7DG4	FHLMC GOLD POOL E9-9103		10/19/2006	VARIOUS	XXX	2,556,537	2,588,128.67	2,631,803	2,630,412		(3,318)		(3,318)		2,627,094		(70,557)	(70,557)	45,682	09/01/2018
31283HQY4	FHLMC GOLD POOL G0-1371		02/15/2007	VARIOUS	XXX	283,494	277,184.49	284,417	284,232		(1,349)		(1,349)		282,883		611	611	11,775	03/01/2032
31283HTF2	FHLMC GOLD POOL G0-1450		02/15/2007	VARIOUS	XXX	650,623	636,043.88	661,585	660,476		(4,665)		(4,665)		655,811		(5,188)	(5,188)	27,058	08/01/2032
31283HUA1	FHLMC GOLD POOL G0-1477		06/15/2007	PRINCIPAL RECEIPT	XXX	1,025,885	1,025,884.70	1,041,594	1,041,221		(15,336)		(15,336)		1,025,885				31,736	12/01/2032
31283HUK9	FHLMC GOLD POOL G0-1486		02/15/2007	VARIOUS	XXX	16,920	16,550.28	17,336	17,262		(152)		(152)		17,110		(191)	(191)	700	11/01/2032
31283H2D6	FHLMC GOLD POOL G0-1672		02/15/2007	VARIOUS	XXX	1,955,410	1,908,646.83	1,982,607	1,982,200		(11,485)		(11,485)		1,970,716		(15,306)	(15,306)	84,811	03/01/2034
31283H4Z5	FHLMC GOLD POOL G0-1740		04/16/2007	VARIOUS	XXX	1,116,220	1,121,076.55	1,091,823	1,091,558		3,034		3,034		1,094,592		21,628	21,628	50,533	12/01/2034
31283H5A9	FHLMC GOLD POOL G0-1741		02/15/2007	VARIOUS	XXX	219,038	214,247.51	222,617	222,741		(1,679)		(1,679)		221,062		(2,024)	(2,024)	9,000	10/01/2034
31283H6C4	FHLMC GOLD POOL G0-1767		06/15/2007	PRINCIPAL RECEIPT	XXX	885,033	885,033.32	902,457	902,619		(17,585)		(17,585)		885,033				29,733	12/01/2032
3128LXAN0	FHLMC GOLD POOL G0-1813		06/15/2007	PRINCIPAL RECEIPT	XXX	443,608	443,607.92	431,825	431,954		11,654		11,654		443,608				12,009	04/01/2035
3128LXBG4	FHLMC GOLD POOL G0-1839		06/15/2007	VARIOUS	XXX	20,387,964	21,189,447.45	20,953,682	20,947,891		16,771		16,771		20,964,662		(576,698)	(576,698)	312,561	06/01/2035
3128LXC81	FHLMC GOLD POOL G0-1895		06/15/2007	PRINCIPAL RECEIPT	XXX	696,246	696,245.70	688,413	688,650		7,596		7,596		696,246				20,525	07/01/2035
3128LXFR6	FHLMC GOLD POOL G0-1976		06/15/2007	PRINCIPAL RECEIPT	XXX	1,176,239	1,176,239.15	1,189,839	1,189,913		(13,673)		(13,673)		1,176,239				37,423	12/01/2033
3128MJBV1	FHLMC GOLD POOL G0-8051		06/15/2007	PRINCIPAL RECEIPT	XXX	411,840	411,839.55	409,330	409,468		2,372		2,372		411,840				11,623	04/01/2035
3128MJB82	FHLMC GOLD POOL G0-8062		06/15/2007	PRINCIPAL RECEIPT	XXX	181,578	181,577.87	173,435	173,768		7,810		7,810		181,578				5,044	06/01/2035
31283HS89	FHLMC GOLD POOL G01443		02/15/2007	VARIOUS	XXX	1,560,814	1,529,425.35	1,590,841	1,584,231		(14,165)		(14,165)		1,570,066		(9,252)	(9,252)	64,040	08/01/2032
31283KRW0	FHLMC GOLD POOL G1-1401		06/15/2007	PRINCIPAL RECEIPT	XXX	813,915	813,915.42	854,357	859,948		(46,032)		(46,032)		813,915				25,741	09/01/2017
31283KSU3	FHLMC GOLD POOL G1-1431		06/15/2007	PRINCIPAL RECEIPT	XXX	171,619	171,619.43	180,147	181,288		(9,668)		(9,668)		171,619				5,256	02/01/2018
31283KX52	FHLMC GOLD POOL G1-1600		06/15/2007	PRINCIPAL RECEIPT	XXX	2,091,312	2,091,312.03	2,168,429	2,169,253		(77,941)		(77,941)		2,091,312				63,438	02/01/2019
31283KYT9	FHLMC GOLD POOL G1-1622		06/15/2007	PRINCIPAL RECEIPT	XXX	1,558,639	1,558,639.29	1,636,571	1,633,998		(75,359)		(75,359)		1,558,639				50,343	02/01/2018
31283KYU6	FHLMC GOLD POOL G1-1623		06/15/2007	PRINCIPAL RECEIPT	XXX	2,443,800	2,443,799.82	2,567,135	2,566,655		(122,855)		(122,855)		2,443,800				78,101	03/01/2019
31283KYX0	FHLMC GOLD POOL G1-1626		06/15/2007	PRINCIPAL RECEIPT	XXX	1,625,483	1,625,483.08	1,687,709	1,685,572		(60,088)		(60,088)		1,625,483				49,253	05/01/2016
31283K2X5	FHLMC GOLD POOL G1-1690		06/15/2007	PRINCIPAL RECEIPT	XXX	392,552	392,552.42	372,311	373,029		19,523		19,523		392,552				8,382	02/01/2020
31283K3W6	FHLMC GOLD POOL G1-1713		06/15/2007	PRINCIPAL RECEIPT	XXX	5,413,257	5,413,257.35	5,411,142	5,411,132		2,125		2,125		5,413,257				158,499	06/01/2020
3128M1EE5	FHLMC GOLD POOL G1-2033		06/15/2007	VARIOUS	XXX	4,454,121	4,561,468.76	4,340,523	4,340,620		45,672		45,672		4,386,293		67,829	67,829	152,011	12/01/2019
3128M1EF2	FHLMC GOLD POOL G1-2034		06/15/2007	PRINCIPAL RECEIPT	XXX	399,434	399,434.23	372,223	372,380		27,055		27,055		399,434				8,353	06/01/2019
3128M1FU8	FHLMC GOLD POOL G1-2079		03/20/2007	VARIOUS	XXX	3,877,413	3,979,783.22	3,769,103	3,769,289		28,650		28,650		3,797,939		79,474	79,474	135,933	04/01/2019
3128M1FV6	FHLMC GOLD POOL G1-2080		06/15/2007	PRINCIPAL RECEIPT	XXX	2,068,627	2,068,627.29	1,960,671	1,960,772		107,855		107,855		2,068,627				52,865	10/01/2018
3128M1KA6	FHLMC GOLD POOL G1-2189		02/15/2007	VARIOUS	XXX	4,532,026	4,541,443.95	4,474,741	4,474,422		8,494		8,494		4,482,915		49,111	49,111	167,017	03/01/2021
3128MMBB8	FHLMC GOLD POOL G1-8033		03/27/2007	VARIOUS	XXX	5,016,704	5,064,021.24	4,985,687	4,987,296		11,368		11,368		4,998,665		18,039	18,039	198,952	01/01/2020
31283J3X7	FHLMC GOLD POOL G10814		06/15/2007	PRINCIPAL RECEIPT	XXX	839,584	839,584.35	877,759	839,584						839,584				24,775	05/01/2013
31283KJ82	FHLMC GOLD POOL G11187		06/15/2007	PRINCIPAL RECEIPT	XXX	786,495	786,495.33	811,934	812,254		(25,758)		(25,758)		786,495				19,857	09/01/2016
31283KPP7	FHLMC GOLD POOL G11330		06/15/2007	PRINCIPAL RECEIPT	XXX	495,741	495,740.76	517,662	512,824		(17,083)		(17,083)		495,741				15,823	03/01/2013

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
31283KR67	FHLMC GOLD POOL G11409		06/15/2007	PRINCIPAL RECEIPT	XXX	684,976	684,976.06	711,037	718,103		(33,127)		(33,127)		684,976				21,221	05/01/2017
31335PCE3	FHLMC GOLD POOL G80069		06/18/2007	PRINCIPAL RECEIPT	XXX	575,243	575,242.71	584,415	578,390		(3,147)		(3,147)		575,243				22,399	09/17/2020
31335PDQ5	FHLMC GOLD POOL G80111		06/18/2007	PRINCIPAL RECEIPT	XXX	222,371	222,371.44	226,715	225,345		(2,973)		(2,973)		222,371				8,777	12/17/2022
31288MCX5	FHLMC GOLD POOL P6-0086		06/15/2007	PRINCIPAL RECEIPT	XXX	803,345	803,345.44	850,416	860,804		(57,459)		(57,459)		803,345				26,376	11/01/2014
31294JUH9	FHLMC GROUP POOL E00584		06/15/2007	PRINCIPAL RECEIPT	XXX	208,748	208,747.77	212,727	211,095		(2,348)		(2,348)		208,748				6,518	11/01/2013
31357GA40	FHLMC GROUP POOL E42727		06/15/2007	PRINCIPAL RECEIPT	XXX	9,714	9,713.65	9,732	9,716		(2)		(2)		9,714				324	12/01/2007
31357L2W6	FHLMC GROUP POOL E47089		06/15/2007	PRINCIPAL RECEIPT	XXX	2,049	2,048.64	2,052	2,050		(1)		(1)		2,049				79	05/01/2008
31283JX22	FHLMC GROUP POOL G10697		06/15/2007	PRINCIPAL RECEIPT	XXX	86,635	86,635.41	86,703	86,635						86,635				3,004	07/01/2012
31283KCD8	FHLMC GROUP POOL G10968		06/15/2007	PRINCIPAL RECEIPT	XXX	84,001	84,000.70	86,232	84,001						84,001				3,493	06/01/2010
31283KFH6	FHLMC GROUP POOL G11068		06/15/2007	PRINCIPAL RECEIPT	XXX	156,138	156,138.45	157,395	156,138						156,138				5,628	12/01/2011
31283KST6	FHLMC GROUP POOL G11430		06/15/2007	PRINCIPAL RECEIPT	XXX	613,446	613,445.59	645,172	613,446						613,446				20,886	12/01/2017
3128LUHV1	FHLMC II HYBRID ARM POOL #1J-0244		06/15/2007	PRINCIPAL RECEIPT	XXX	77,424	77,423.75	78,029	78,029		(605)		(605)		77,424				377	01/01/2037
3128NHL68	FHLMC II HYBRID ARM POOL #1J-1249		06/15/2007	PRINCIPAL RECEIPT	XXX	81,249	81,249.26	80,319	80,319		930		930		81,249				1,736	11/01/2035
3128NHMK6	FHLMC II HYBRID ARM POOL #1J-1262		06/15/2007	PRINCIPAL RECEIPT	XXX	933,706	933,705.74	940,271	940,564		(6,858)		(6,858)		933,706				29,323	01/01/2036
3128NHQU0	FHLMC II HYBRID ARM POOL #1J-1367		06/15/2007	VARIOUS	XXX	4,492,868	4,480,313.53	4,528,792	4,528,792		(3,359)		(3,359)		4,525,433		(32,565)	(32,565)	82,202	11/01/2036
3128NHS20	FHLMC II HYBRID ARM POOL #1J-1437		06/15/2007	VARIOUS	XXX	4,528,570	4,533,206.45	4,565,081	4,565,081		(2,622)		(2,622)		4,562,459		(33,889)	(33,889)	102,761	01/01/2037
3128QGKU5	FHLMC II HYBRID ARM POOL #1N-0307		06/15/2007	VARIOUS	XXX	4,974,193	4,975,639.26	5,007,709	5,007,709		(2,494)		(2,494)		5,005,215		(31,022)	(31,022)	111,521	09/01/2036
3128JRKK1	FHLMC POOL #84-7498		06/15/2007	PRINCIPAL RECEIPT	XXX	305,773	305,772.82	298,797	298,797		6,975		6,975		305,773				4,697	06/01/2034
3128JRM29	FHLMC POOL #84-7577		06/15/2007	PRINCIPAL RECEIPT	XXX	317,414	317,413.55	313,099	313,099		4,315		4,315		317,414				3,792	05/01/2035
3128JRNV4	FHLMC POOL #84-7604		06/15/2007	PRINCIPAL RECEIPT	XXX	142,677	142,677.38	139,590	139,590		3,088		3,088		142,677				2,641	11/01/2035
31336CPT4	FHLMC POOL #97-2234		06/15/2007	PRINCIPAL RECEIPT	XXX	340,489	340,489.16	343,109	343,109		(2,620)		(2,620)		340,489				5,899	10/01/2036
31349UGG7	FHLMC POOL 78-2899		12/15/2006	VARIOUS	XXX	2,205,532	2,210,485.03	2,196,324	2,196,294		2,142		2,142		2,198,436		7,096	7,096	51,116	11/01/2034
312908LN4	FHLMC REMIC SERIES 1197-H		02/15/2007	PRINCIPAL RECEIPT	XXX	270,177	270,176.50	269,881	270,177						270,177				5,364	02/15/2007
312914E42	FHLMC REMIC SERIES 1471-G		06/15/2007	PRINCIPAL RECEIPT	XXX	220,934	220,933.54	218,862	220,934						220,934				7,931	03/15/2008
312914WU4	FHLMC REMIC SERIES 1475-K		06/15/2007	PRINCIPAL RECEIPT	XXX	305,567	305,566.85	308,145	305,567						305,567				10,749	02/15/2008
3133T0TG9	FHLMC REMIC SERIES 1554-P		06/15/2007	PRINCIPAL RECEIPT	XXX	279,502	279,501.99	271,947	279,014		488		488		279,502				9,174	08/15/2008
3133T2MK3	FHLMC REMIC SERIES 1610-PM		04/16/2007	PRINCIPAL RECEIPT	XXX	338,960	338,959.95	340,562	338,960						338,960				8,857	04/15/2022
3133T3DJ4	FHLMC REMIC SERIES 1647-PK		06/15/2007	PRINCIPAL RECEIPT	XXX	510,656	510,656.35	500,124	509,474		1,182		1,182		510,656				17,133	12/15/2008
3133T3VD7	FHLMC REMIC SERIES 1666-H		06/15/2007	PRINCIPAL RECEIPT	XXX	449,818	449,817.85	453,455	450,497		(679)		(679)		449,818				14,250	09/15/2023
31393RST8	FHLMC REMIC SERIES 2631 CD		09/08/2006	FTN FINANCIAL SERVICES	XXX	5,574,797	5,800,000.00	5,557,578	5,591,296		11,571		11,571		5,602,867		(28,070)	(28,070)	65,733	10/15/2026
31395EWN3	FHLMC REMIC SERIES 2844-PQ		12/07/2006	RBC DAIN RAUSCHER	XXX	1,740,978	1,745,000.00	1,723,575	1,724,244		3,969		3,969		1,728,213		12,766	12,766	44,015	05/15/2023
31395LRC7	FHLMC REMIC SERIES 2921 NV		08/10/2006	CARTY AND COMPANY	XXX	2,859,450	2,981,505.00	2,893,108	2,894,603		348		348		2,894,950		(35,501)	(35,501)	27,579	01/15/2029
31395MBD0	FHLMC REMIC SERIES 2929 PB		06/19/2007	LEHMAN BROTHERS INC	XXX	584,676	590,000.00	583,178	583,673		2,197		2,197		585,870		(1,194)	(1,194)	31,221	09/15/2024
31396EMY9	FHLMC REMIC SERIES 3076 CL PB		08/31/2006	CANTOR FRITZGERALD & CO	XXX	2,255,098	2,250,000.00	2,267,930	2,263,460		(1,146)		(1,146)		2,262,314		(7,216)	(7,216)	32,656	01/15/2020
31396FWV1	FHLMC REMIC SERIES 3081-CT		09/15/2006	VARIOUS	XXX	3,152,053	3,146,734.48	3,149,070	3,148,991		(239)		(239)		3,148,752		3,302	3,302	47,820	04/15/2024
31396JJJ5	FHLMC REMIC SERIES 3128 BA		07/28/2006	VARIOUS	XXX	3,882,282	3,938,386.39	3,899,765	3,902,062		1,531		1,531		3,903,593		(21,311)	(21,311)	30,504	01/15/2024
31396NL53	FHLMC REMIC SERIES 3147 PA		10/10/2006	VARIOUS	XXX	3,217,750	3,200,000.01	3,199,250	3,199,299		62		62		3,199,361		18,389	18,389	61,111	10/15/2026
31396NZM1	FHLMC REMIC SERIES 3152 DA		06/15/2007	VARIOUS	XXX	3,274,426	3,241,551.00	3,270,324	3,269,662		(1,400)		(1,400)		3,268,262		6,164	6,164	38,136	09/15/2025
31396RWB9	FHLMC REMIC SERIES 3177 KA		06/15/2007	VARIOUS	XXX	2,967,121	2,935,019.45	2,953,822	2,953,542		(544)		(544)		2,952,998		14,123	14,123	33,264	12/15/2026
31397AVS9	FHLMC REMIC SERIES 3216		06/15/2007	PRINCIPAL RECEIPT	XXX	175,093	175,093.24	177,371	177,371		(2,278)		(2,278)		175,093				4,325	04/15/2027
31397EVZ5	FHLMC REMIC SERIES 3280		06/15/2007	PRINCIPAL RECEIPT	XXX	58,851	58,851.19	59,173	59,173		(322)		(322)		58,851				411	05/15/2026
31396UZR4	FHLMC REMIC SERIES K001		06/25/2007	PRINCIPAL RECEIPT	XXX	124,778	124,778.18	125,402	125,402		(624)		(624)		124,778				3,226	04/25/2016
01F050478	FNMA 15 YR TBA		07/12/2006	MORGAN STANLEY & CO NY	XXX	10,583,203	11,000,000.00	10,659,258	10,659,258						10,659,258		(76,055)	(76,055)		07/01/2018
31360CXX5	FNMA POOL 002494		06/25/2007	PRINCIPAL RECEIPT	XXX	120,007	120,007.30	123,120	120,389		(382)		(382)		120,007				4,937	04/01/2008
313615J31	FNMA POOL 050682		06/25/2007	PRINCIPAL RECEIPT	XXX	3,120	3,120.29	3,296	3,175		(54)		(54)		3,120				112	01/01/2008
31365EKC6	FNMA POOL 125491		06/25/2007	PRINCIPAL RECEIPT	XXX	67,389	67,388.83	67,420	67,401		(13)		(13)		67,389				2,563	05/01/2012
31368HLZ4	FNMA POOL 190344		06/25/2007	PRINCIPAL RECEIPT	XXX	4,291,864	4,291,863.96	4,332,100	4,332,631		(40,767)		(40,767)		4,291,864				132,552	12/01/2033
31368HW25	FNMA POOL 190665		06/25/2007	PRINCIPAL RECEIPT	XXX	39,338	39,338.32	39,394	39,351		(13)		(13)		39,338				1,372	03/01/2009
31368X3W6	FNMA POOL 203413		06/25/2007	PRINCIPAL RECEIPT	XXX	591	590.86	624	607		(16)		(16)		591				21	02/01/2008
31371JQ49	FNMA POOL 253475		06/25/2007	PRINCIPAL RECEIPT	XXX	191,875	191,875.14	195,293	193,196		(1,321)		(1,321)		191,875				7,801	10/01/2015
31371KKG5	FNMA POOL 254195		06/25/2007	PRINCIPAL RECEIPT	XXX	591,652	591,651.59	604,039	603,504		(11,852)		(11,852)		591,652				17,204	02/01/2017
31371KMJ7	FNMA POOL 254261		06/25/2007	PRINCIPAL RECEIPT	XXX	163,640	163,639.90	167,884	166,284		(2,644)		(2,644)		163,640				5,263	04/01/2017

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
31371KMK4	FNMA POOL 254262		08/25/2006	VARIOUS	XXX	1,799,815	1,804,192.53	1,842,250	1,841,130		(1,859)		(1,859)		1,839,271		(39,455)	(39,455)	21,708	04/01/2032
31371KUL3	FNMA POOL 254487		06/25/2007	PRINCIPAL RECEIPT	XXX	27,727	27,726.96	28,983	28,934		(1,207)		(1,207)		27,727				1,133	09/01/2032
31371LDX4	FNMA POOL 254918		06/25/2007	PRINCIPAL RECEIPT	XXX	436,004	436,004.30	424,968	425,047		10,957		10,957		436,004				10,312	09/01/2033
31371MB89	FNMA POOL 255763		06/25/2007	PRINCIPAL RECEIPT	XXX	126,273	126,273.03	124,857	124,857		1,416		1,416		126,273				1,789	05/01/2035
31371MCF2	FNMA POOL 255770		06/25/2007	PRINCIPAL RECEIPT	XXX	32,779	32,779.13	32,743	32,745		34		34		32,779				978	07/01/2035
31371MCQ8	FNMA POOL 255779		06/25/2007	PRINCIPAL RECEIPT	XXX	258,546	258,546.40	262,223	262,223		(3,676)		(3,676)		258,546				2,727	06/01/2025
31374GCX3	FNMA POOL 313386		06/25/2007	PRINCIPAL RECEIPT	XXX	18,014	18,013.85	18,022	18,017		(3)		(3)		18,014				659	03/01/2012
31374GG35	FNMA POOL 313518		06/25/2007	PRINCIPAL RECEIPT	XXX	24,184	24,184.23	24,196	24,189		(5)		(5)		24,184				861	05/01/2012
31374GMV6	FNMA POOL 313672		03/26/2007	PRINCIPAL RECEIPT	XXX	3,169,781	3,169,781.06	3,185,259	3,171,662		(1,881)		(1,881)		3,169,781				113,885	06/01/2007
31374GNR4	FNMA POOL 313700		10/25/2006	VARIOUS	XXX	4,341	4,263.98	4,504	4,410		(23)		(23)		4,387		(46)	(46)	114	09/01/2012
31374S6A4	FNMA POOL 323165		06/25/2007	PRINCIPAL RECEIPT	XXX	205,536	205,536.15	214,689	212,149		(6,613)		(6,613)		205,536				6,272	06/01/2013
31374TKD0	FNMA POOL 323492		06/25/2007	PRINCIPAL RECEIPT	XXX	200,886	200,886.40	206,301	202,840		(1,954)		(1,954)		200,886				11,015	01/01/2009
31374TUG2	FNMA POOL 323783		06/25/2007	PRINCIPAL RECEIPT	XXX	106,006	106,005.98	109,070	108,229		(2,223)		(2,223)		106,006				3,547	06/01/2014
31374TZX0	FNMA POOL 323958		06/25/2007	PRINCIPAL RECEIPT	XXX	263,621	263,621.16	262,612	263,368		254		254		263,621				9,244	12/01/2010
31374T2B4	FNMA POOL 323970		06/25/2007	PRINCIPAL RECEIPT	XXX	33,330	33,330.10	35,205	34,575		(1,245)		(1,245)		33,330				1,217	10/01/2014
31376KA22	FNMA POOL 357425		06/25/2007	PRINCIPAL RECEIPT	XXX	1,488,623	1,488,623.42	1,412,564	1,413,596		75,028		75,028		1,488,623				32,893	09/01/2033
31383LAS4	FNMA POOL 505917		06/25/2007	PRINCIPAL RECEIPT	XXX	537	537.08	508	517		20		20		537				19	07/01/2029
31384AC22	FNMA POOL 517689		06/25/2007	PRINCIPAL RECEIPT	XXX	273,381	273,381.05	283,846	276,474		(3,093)		(3,093)		273,381				10,567	10/01/2018
31384UTP9	FNMA POOL 534358		06/25/2007	PRINCIPAL RECEIPT	XXX	3,074	3,073.74	3,080	3,080		(6)		(6)		3,074				123	05/01/2030
31384VKT8	FNMA POOL 535006		06/25/2007	PRINCIPAL RECEIPT	XXX	19,468	19,467.71	20,563	20,162		(694)		(694)		19,468				705	11/01/2014
31384VQX3	FNMA POOL 535170		06/25/2007	PRINCIPAL RECEIPT	XXX	485,998	485,998.07	502,325	498,366		(12,368)		(12,368)		485,998				13,949	09/01/2014
31384VSA1	FNMA POOL 535213		06/25/2007	PRINCIPAL RECEIPT	XXX	33,579	33,579.17	35,468	34,853		(1,274)		(1,274)		33,579				1,204	03/01/2015
31384VZZ8	FNMA POOL 535460		06/25/2007	PRINCIPAL RECEIPT	XXX	83,776	83,776.48	85,243	84,433		(656)		(656)		83,776				3,565	09/01/2015
31385DLH2	FNMA POOL 541328		06/25/2007	PRINCIPAL RECEIPT	XXX	6,152	6,151.67	6,259	6,180		(28)		(28)		6,152				79	05/01/2015
31385HVA7	FNMA POOL 545209		06/25/2007	PRINCIPAL RECEIPT	XXX	739,642	739,642.43	774,429	768,902		(29,260)		(29,260)		739,642				26,278	10/01/2011
31385HXF4	FNMA POOL 545278		06/25/2007	PRINCIPAL RECEIPT	XXX	53,000	52,999.72	55,848	55,291		(2,292)		(2,292)		53,000				2,152	11/01/2031
31385H4J8	FNMA POOL 545425		06/25/2007	PRINCIPAL RECEIPT	XXX	4,040,022	4,040,022.30	4,457,168	4,361,473		(321,451)		(321,451)		4,040,022				157,217	02/01/2012
31385JD21	FNMA POOL 545621		06/25/2007	PRINCIPAL RECEIPT	XXX	1,188,250	1,188,249.90	1,251,004	1,251,869		(63,619)		(63,619)		1,188,250				40,593	05/01/2017
31385JJC3	FNMA POOL 545759		06/25/2007	PRINCIPAL RECEIPT	XXX	468,021	468,020.90	479,795	479,795		(11,774)		(11,774)		468,021				10,302	07/01/2032
31385JK64	FNMA POOL 545817		06/25/2007	PRINCIPAL RECEIPT	XXX	1,626,497	1,626,497.13	1,668,176	1,665,310		(38,813)		(38,813)		1,626,497				54,388	08/01/2032
31385JLF3	FNMA POOL 545826		06/25/2007	PRINCIPAL RECEIPT	XXX	1,403,975	1,403,975.45	1,457,502	1,456,336		(52,361)		(52,361)		1,403,975				42,400	08/01/2017
31385JND6	FNMA POOL 545888		06/25/2007	PRINCIPAL RECEIPT	XXX	48,607	48,607.16	51,220	50,974		(2,367)		(2,367)		48,607				2,034	08/01/2032
31385JQP6	FNMA POOL 545962		06/25/2007	PRINCIPAL RECEIPT	XXX	491,173	491,173.38	509,094	503,996		(12,822)		(12,822)		491,173				14,308	12/01/2013
31385WUE7	FNMA POOL 555081		06/25/2007	PRINCIPAL RECEIPT	XXX	1,025,217	1,025,216.93	1,135,428	1,084,850		(59,633)		(59,633)		1,025,217				45,340	03/01/2012
31385W2S7	FNMA POOL 555285		06/25/2007	PRINCIPAL RECEIPT	XXX	2,320,139	2,320,139.17	2,328,115	2,328,115		(7,975)		(7,975)		2,320,139				56,558	03/01/2033
31385XDU8	FNMA POOL 555515		06/25/2007	PRINCIPAL RECEIPT	XXX	78,221	78,220.53	82,724	82,948		(4,727)		(4,727)		78,221				2,682	12/01/2017
31385XNR4	FNMA POOL 555800		07/27/2006	VARIOUS	XXX	4,199,117	4,364,721.22	4,298,257	4,297,414		970		970		4,298,384		(99,266)	(99,266)	27,904	10/01/2033
31385XQ91	FNMA POOL 555880		06/25/2007	PRINCIPAL RECEIPT	XXX	60,881	60,881.37	60,853	60,853		28		28		60,881				1,761	11/01/2033
31385XTY3	FNMA POOL 555967		06/25/2007	VARIOUS	XXX	6,142,015	6,359,387.25	6,426,559	6,433,942		(7,639)		(7,639)		6,426,303		(284,288)	(284,288)	55,438	11/01/2033
31386FD77	FNMA POOL 561826		06/25/2007	PRINCIPAL RECEIPT	XXX	17,113	17,113.27	17,413	17,276		(162)		(162)		17,113				450	11/01/2015
31386GJJ3	FNMA POOL 562865		06/25/2007	PRINCIPAL RECEIPT	XXX	12,713	12,712.76	13,396	13,286		(573)		(573)		12,713				335	03/01/2031
31386HVT5	FNMA POOL 564126		06/25/2007	PRINCIPAL RECEIPT	XXX	26,873	26,873.00	27,467	27,038		(165)		(165)		26,873				896	02/01/2031
31387JZF6	FNMA POOL 585842		06/25/2007	PRINCIPAL RECEIPT	XXX	1,420	1,419.77	1,496	1,467		(47)		(47)		1,420				58	06/01/2031
31387NK48	FNMA POOL 589015		06/25/2007	PRINCIPAL RECEIPT	XXX	68,576	68,575.99	71,126	69,386		(810)		(810)		68,576				3,391	07/01/2031
31387WXY8	FNMA POOL 596595		06/25/2007	PRINCIPAL RECEIPT	XXX	33,452	33,451.83	34,696	34,084		(632)		(632)		33,452				1,097	07/01/2031
31388JRQ0	FNMA POOL 606295		12/26/2006	PRINCIPAL RECEIPT	XXX	34,543	34,543.49	35,963	35,482		(938)		(938)		34,543				1,116	09/01/2031
31388L6D7	FNMA POOL 608468		10/25/2006	VARIOUS	XXX	268,380	260,411.09	274,530	260,411		626		626		261,037		7,342	7,342	6,615	10/01/2031
31388WFF8	FNMA POOL 616766		10/25/2006	VARIOUS	XXX	208,667	203,082.51	214,093	207,771		(1,453)		(1,453)		206,318		2,349	2,349	4,758	11/01/2031
31389LZE2	FNMA POOL 629041		10/26/2006	VARIOUS	XXX	138,557	134,527.66	137,849	136,782		(157)		(157)		136,625		1,932	1,932	3,396	03/01/2032
31389S3L6	FNMA POOL 634503		06/25/2007	PRINCIPAL RECEIPT	XXX	16,453	16,452.77	16,880	16,707		(254)		(254)		16,453				539	03/01/2017
31389X7F4	FNMA POOL 639094		10/25/2006	VARIOUS	XXX	214,754	208,850.87	220,175	208,851		501		501		209,352		5,402	5,402	5,165	06/01/2032
31390EZY1	FNMA POOL 644359		10/25/2006	VARIOUS	XXX	207,168	201,018.85	211,918	201,019		484		484		201,503		5,666	5,666	5,107	06/01/2032
31390FAZ2	FNMA POOL 644524		10/25/2006	VARIOUS	XXX	112,021	108,694.25	114,588	108,694		293		293		108,987		3,034	3,034	2,762	06/01/2032
31390FJ91	FNMA POOL 644788		10/25/2006	VARIOUS	XXX	136,132	132,084.70	139,246	132,085		441		441		132,525		3,607	3,607	3,358	06/01/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
31390SYK1	FNMA POOL 655114		06/25/2007	PRINCIPAL RECEIPT	XXX	8,729	8,728.57	9,228	9,626		(898)		(898)		8,729				403	08/01/2032
31400FBQ9	FNMA POOL 685947		06/25/2007	PRINCIPAL RECEIPT	XXX	551,038	551,037.62	579,278	580,006		(28,968)		(28,968)		551,038				12,033	09/01/2032
31400FB48	FNMA POOL 685959		06/25/2007	PRINCIPAL RECEIPT	XXX	404,142	404,141.56	423,212	429,341		(25,200)		(25,200)		404,142				11,647	10/01/2032
31400FCB1	FNMA POOL 685966		06/25/2007	PRINCIPAL RECEIPT	XXX	516,500	516,499.62	547,490	550,060		(33,561)		(33,561)		516,500				21,907	08/01/2032
31400FCF2	FNMA POOL 685970		06/25/2007	PRINCIPAL RECEIPT	XXX	525,900	525,900.38	541,267	549,841		(23,941)		(23,941)		525,900				13,607	01/01/2033
31400FCM7	FNMA POOL 685976		06/25/2007	PRINCIPAL RECEIPT	XXX	858,025	858,024.82	900,792	924,435		(66,410)		(66,410)		858,025				25,290	10/01/2032
31402BVL5	FNMA POOL 724319		06/25/2007	PRINCIPAL RECEIPT	XXX	224,920	224,919.59	235,533	242,325		(17,405)		(17,405)		224,920				7,499	08/01/2032
31402BVU5	FNMA POOL 724327		06/25/2007	PRINCIPAL RECEIPT	XXX	142,433	142,432.88	150,979	153,261		(10,828)		(10,828)		142,433				5,002	07/01/2032
31402BWP5	FNMA POOL 724354		06/25/2007	PRINCIPAL RECEIPT	XXX	584,063	584,063.26	613,175	637,525		(53,462)		(53,462)		584,063				11,664	11/01/2032
31402CTT9	FNMA POOL 725162		06/26/2007	PRINCIPAL RECEIPT	XXX	4,008,366	4,008,366.40	4,031,853	4,031,635		(23,269)		(23,269)		4,008,366				129,215	02/01/2034
31402CU67	FNMA POOL 725205		06/25/2007	PRINCIPAL RECEIPT	XXX	2,434,394	2,434,394.06	2,310,392	2,309,647		124,747		124,747		2,434,394				63,837	03/01/2034
31402CV90	FNMA POOL 725240		06/25/2007	PRINCIPAL RECEIPT	XXX	2,011,497	2,011,496.78	2,114,900	2,128,741		(117,245)		(117,245)		2,011,497				63,935	03/01/2018
31402C4H2	FNMA POOL 725424		06/25/2007	PRINCIPAL RECEIPT	XXX	323,604	323,604.29	323,503	323,500		104		104		323,604				9,760	04/01/2034
31402C4J8	FNMA POOL 725425		06/25/2007	PRINCIPAL RECEIPT	XXX	265,752	265,752.13	256,908	256,890		8,862		8,862		265,752				7,711	04/01/2034
31402DDQ0	FNMA POOL 725611		06/25/2007	PRINCIPAL RECEIPT	XXX	501,876	501,875.97	493,564	493,564		8,312		8,312		501,876				10,452	06/01/2034
31402ES33	FNMA POOL 726938		06/25/2007	PRINCIPAL RECEIPT	XXX	727,567	727,566.71	690,506	691,295		36,271		36,271		727,567				15,955	08/01/2033
31402GSX2	FNMA POOL 728734		06/25/2007	PRINCIPAL RECEIPT	XXX	1,310,537	1,310,537.12	1,322,926	1,323,568		(13,031)		(13,031)		1,310,537				37,942	07/01/2033
31402QTS0	FNMA POOL 735061		08/25/2006	VARIOUS	XXX	8,797,911	8,831,300.74	8,916,854	8,912,196		(4,755)		(4,755)		8,907,441		(109,530)	(109,530)	106,060	11/01/2034
31402QYV7	FNMA POOL 735224		06/25/2007	PRINCIPAL RECEIPT	XXX	266,216	266,216.47	266,882	266,894		(677)		(677)		266,216				7,714	02/01/2035
31402Q6E6	FNMA POOL 735369		06/25/2007	PRINCIPAL RECEIPT	XXX	4,451,472	4,451,471.68	4,657,874	4,629,308		(177,836)		(177,836)		4,451,472				155,061	04/01/2019
31402RAS8	FNMA POOL 735417		06/25/2007	PRINCIPAL RECEIPT	XXX	2,684,992	2,684,991.74	2,761,556	2,763,176		(78,184)		(78,184)		2,684,992				90,448	03/01/2035
31402RCS6	FNMA POOL 735481		06/25/2007	PRINCIPAL RECEIPT	XXX	1,390,191	1,390,191.03	1,435,155	1,434,794		(44,603)		(44,603)		1,390,191				43,430	08/01/2018
31402RDG1	FNMA POOL 735503		08/25/2006	VARIOUS	XXX	10,407,350	10,445,179.63	10,674,786	10,698,966		(10,443)		(10,443)		10,688,523		(281,173)	(281,173)	125,330	04/01/2035
31402RFK0	FNMA POOL 735570		06/25/2007	PRINCIPAL RECEIPT	XXX	1,152,634	1,152,633.56	1,200,360	1,203,527		(50,893)		(50,893)		1,152,634				38,758	03/01/2035
31402RQY8	FNMA POOL 735871		06/25/2007	PRINCIPAL RECEIPT	XXX	926,094	926,094.27	928,554	928,532		(2,438)		(2,438)		926,094				27,240	07/01/2035
31402RST7	FNMA POOL 735930		06/25/2007	PRINCIPAL RECEIPT	XXX	2,650,707	2,650,706.68	2,706,620	2,706,031		(55,324)		(55,324)		2,650,707				77,242	12/01/2018
31402RT41	FNMA POOL 735971		06/25/2007	PRINCIPAL RECEIPT	XXX	3,937,574	3,937,574.26	3,820,062	3,819,341		118,233		118,233		3,937,574				115,888	11/01/2034
31402WLH9	FNMA POOL 740228		06/25/2007	PRINCIPAL RECEIPT	XXX	506,881	506,881.41	511,673	511,812		(4,931)		(4,931)		506,881				13,902	09/01/2033
31403CUZ2	FNMA POOL 745000		06/25/2007	PRINCIPAL RECEIPT	XXX	175,573	175,573.31	177,137	177,088		(1,514)		(1,514)		175,573				5,396	10/01/2035
31403CU33	FNMA POOL 745002		08/29/2006	VARIOUS	XXX	3,791,718	3,805,488.07	3,838,191	3,838,555		(1,240)		(1,240)		3,837,315		(45,597)	(45,597)	45,630	10/01/2035
31403CVF5	FNMA POOL 745014		06/25/2007	PRINCIPAL RECEIPT	XXX	1,565,024	1,565,024.34	1,609,530	1,610,012		(44,987)		(44,987)		1,565,024				50,217	05/01/2020
31403CVG3	FNMA POOL 745015		06/25/2007	PRINCIPAL RECEIPT	XXX	1,303,775	1,303,774.96	1,350,629	1,349,280		(45,505)		(45,505)		1,303,775				44,021	04/01/2018
31403C4X6	FNMA POOL 745238		06/25/2007	PRINCIPAL RECEIPT	XXX	2,039,263	2,039,263.40	2,063,161	2,063,215		(23,952)		(23,952)		2,039,263				63,978	12/01/2020
31403DA66	FNMA POOL 745329		06/25/2007	PRINCIPAL RECEIPT	XXX	1,438,296	1,438,295.94	1,453,353	1,453,479		(15,183)		(15,183)		1,438,296				44,337	07/01/2035
31403DTH2	FNMA POOL 745852		06/25/2007	PRINCIPAL RECEIPT	XXX	154,201	154,201.16	157,189	157,189		(2,988)		(2,988)		154,201				4,181	01/01/2036
31403DXP9	FNMA POOL 745986		06/25/2007	PRINCIPAL RECEIPT	XXX	855,043	855,043.30	856,313	856,313		(1,269)		(1,269)		855,043				15,802	06/01/2020
31403VEK1	FNMA POOL 758938		06/25/2007	PRINCIPAL RECEIPT	XXX	202,677	202,677.42	206,873	206,930		(4,253)		(4,253)		202,677				5,118	01/01/2034
31404BXM9	FNMA POOL 763984		06/25/2007	PRINCIPAL RECEIPT	XXX	25,334	25,334.28	25,186	25,186		148		148		25,334				225	12/01/2033
31404TEF6	FNMA POOL 777834		06/25/2007	PRINCIPAL RECEIPT	XXX	247,261	247,261.28	243,591	243,479		3,782		3,782		247,261				4,861	05/01/2034
31405AQU0	FNMA POOL 783567		06/25/2007	PRINCIPAL RECEIPT	XXX	152,727	152,726.75	149,004	149,004		3,723		3,723		152,727				2,406	11/01/2034
31406VZ33	FNMA POOL 821662		06/25/2007	PRINCIPAL RECEIPT	XXX	6,122,291	6,122,290.91	6,029,500	6,030,783		91,508		91,508		6,122,291				140,646	06/01/2035
31406V5L6	FNMA POOL 821751		06/25/2007	PRINCIPAL RECEIPT	XXX	6,506,759	6,506,758.73	6,390,603	6,390,603		116,156		116,156		6,506,759				162,712	06/01/2035
31407JLE0	FNMA POOL 832025		06/25/2007	PRINCIPAL RECEIPT	XXX	6,272	6,272.24	6,265	6,266		6		6		6,272				156	09/01/2035
31407NQM8	FNMA POOL 835760		06/25/2007	VARIOUS	XXX	3,404,571	3,608,403.79	3,363,709	3,363,709		14,866		14,866		3,378,575		25,996	25,996	32,181	09/01/2035
31407PUR7	FNMA POOL 836792		06/25/2007	PRINCIPAL RECEIPT	XXX	13,229	13,229.48	13,215	13,216		14		14		13,229				370	10/01/2035
31407VAA3	FNMA POOL 841601		06/25/2007	PRINCIPAL RECEIPT	XXX	3,111	3,111.14	3,108	3,108		3		3		3,111				105	09/01/2035
31409UTH8	FNMA POOL 879052		06/25/2007	PRINCIPAL RECEIPT	XXX	1,413,898	1,413,897.79	1,398,212	1,398,212		15,685		15,685		1,413,898				32,037	03/01/2036
31409XZY8	FNMA POOL 881959		06/25/2007	PRINCIPAL RECEIPT	XXX	325,305	325,304.83	326,881	326,881		(1,576)		(1,576)		325,305				5,304	02/01/2036
31410FSC0	FNMA POOL 888015		06/25/2007	PRINCIPAL RECEIPT	XXX	4,781	4,780.96	4,839	4,839		(58)		(58)		4,781				65	11/01/2016
31410FWL5	FNMA POOL 888151		06/25/2007	PRINCIPAL RECEIPT	XXX	1,275,100	1,275,100.45	1,280,480	1,280,480		(5,379)		(5,379)		1,275,100				17,094	01/01/2021
31410FYG4	FNMA POOL 888211		06/25/2007	PRINCIPAL RECEIPT	XXX	268,511	268,510.87	279,335	279,335		(10,824)		(10,824)		268,511				3,441	08/01/2036
31410F2Y0	FNMA POOL 888291		06/25/2007	PRINCIPAL RECEIPT	XXX	559,247	559,247.31	569,471	569,471		(10,224)		(10,224)		559,247				5,853	03/01/2022
31410TWD3	FNMA POOL 897144		06/25/2007	PRINCIPAL RECEIPT	XXX	81,864	81,864.35	82,344	82,344		(480)		(480)		81,864				409	09/01/2036
31410US29	FNMA POOL 897937		06/25/2007	PRINCIPAL RECEIPT	XXX	2,733,942	2,733,941.52	2,774,635	2,774,635		(40,693)		(40,693)		2,733,942				56,003	08/01/2021
31410YR30	FNMA POOL 901506		06/25/2007	PRINCIPAL RECEIPT	XXX	119,963	119,962.73	121,106	121,106		(1,143)		(1,143)		119,963				2,526	11/01/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
31411DSJ9	FNMA POOL 905121		06/25/2007	VARIOUS	XXX	9,713,681	9,652,369.76	9,756,434	9,756,434		(4,744)		(4,744)		9,751,691		(38,010)	(38,010)	117,122	12/01/2036
31411HSZ4	FNMA POOL 908736		06/25/2007	PRINCIPAL RECEIPT	XXX	56,678	56,677.68	57,050	57,050		(372)		(372)		56,678				317	02/01/2037
31411SM94	FNMA POOL 913984		06/25/2007	PRINCIPAL RECEIPT	XXX	222,689	222,689.31	227,056	227,056		(4,367)		(4,367)		222,689				2,782	02/01/2037
31358MSY1	FNMA REMIC SERIES 92-053 G		04/25/2007	PRINCIPAL RECEIPT	XXX	112,766	112,766.36	113,418	112,835		(69)		(69)		112,766				2,972	04/25/2007
31359P7C4	FNMA REMIC TRUST 1997-M5 C		03/26/2007	PRINCIPAL RECEIPT	XXX	1,081,000	1,081,000.00	1,204,977	1,105,349		(24,349)		(24,349)		1,081,000				54,645	08/25/2007
31359VPK3	FNMA REMIC TRUST 1999-6 PB		07/25/2006	VARIOUS	XXX	4,347,999	4,330,961.42	4,478,718	4,440,731		(7,217)		(7,217)		4,433,514		(85,515)	(85,515)	40,897	03/25/2019
313921L97	FNMA REMIC TRUST 2001-T11 B		09/07/2006	MERRILL LYNCH GOVT SECUR	XXX	4,563,732	4,510,000.00	4,722,511	4,696,127		(5,879)		(5,879)		4,690,247		(126,515)	(126,515)	69,630	09/25/2011
31393B6N0	FNMA REMIC TRUST 2003-M2 B		01/12/2007	BANK OF NY - COUNTRYWIDE	XXX	2,163,871	2,265,000.00	2,276,325	2,270,879		(996)		(996)		2,269,883		(106,011)	(106,011)	49,702	10/25/2011
31393BU94	FNMA REMIC TRUST 2003-W6 3A		06/25/2007	PRINCIPAL RECEIPT	XXX	1,620,816	1,620,816.00	1,663,806	1,666,145		(45,329)		(45,329)		1,620,816				46,706	09/25/2042
31394BZT2	FNMA REMIC TRUST 2004-W15 1A2		06/25/2007	PRINCIPAL RECEIPT	XXX	1,718,598	1,718,598.12	1,767,874	1,766,316		(47,718)		(47,718)		1,718,598				55,172	08/25/2044
31394ALE4	FNMA REMIC TRUST 2004-W8 1A3		10/31/2006	BANK OF NY - COUNTRYWIDE	XXX	2,371,726	2,380,000.00	2,371,206	2,372,658		1,499		1,499		2,374,157		(2,431)	(2,431)	53,289	06/25/2044
31394DJF8	FNMA REMIC TRUST 2005-29 QA		10/25/2006	VARIOUS	XXX	2,625,942	2,645,075.38	2,648,231	2,647,225		(614)		(614)		2,646,611		(20,669)	(20,669)	50,444	02/25/2025
31395B7A5	FNMA REMIC TRUST 2006-38 PA		10/03/2006	BANK OF NY - COUNTRYWIDE	XXX	4,319,032	4,345,000.00	4,281,353	4,283,019		5,336		5,336		4,288,355		30,677	30,677	75,434	03/25/2024
31395B5G4	FNMA REMIC TRUST 2006-W1 1A1		06/25/2007	PRINCIPAL RECEIPT	XXX	1,119,254	1,119,253.95	1,142,951	1,143,674		(24,420)		(24,420)		1,119,254				34,051	12/25/2045
31395B5J8	FNMA REMIC TRUST 2006-W1 1A3		06/25/2007	PRINCIPAL RECEIPT	XXX	1,551,219	1,551,219.42	1,629,568	1,621,932		(70,712)		(70,712)		1,551,219				57,368	12/25/2045
64908QAA9	NEW VALLEY GEN V SERIES 2003-2		02/21/2007	PRINCIPAL RECEIPT	XXX	180,208	180,207.61	180,208	180,208						180,208				8,882	01/15/2021
3199999 Subtotal - Bonds - Special Revenue, Special Assessment						317,042,307	319,394,369.55	321,110,020	320,703,490		(1,849,254)		(1,849,254)		318,854,231		(1,811,922)	(1,811,922)	7,203,439	XXX
Bonds - Public Utilities (Unaffiliated)																				
144141CX4	CAROLINA POWER & LIGHT CO		05/16/2007	MORGAN STANLEY & CO NY	XXX	975,997	985,000.00	976,111	976,494		620		620		977,114		(1,117)	(1,117)	48,265	12/15/2015
250847EB2	DETROIT EDISON CO		10/18/2006	SCOTT & STRINGFELLOW INVT	XXX	249,573	230,000.00	229,876	229,876						229,876		19,697	19,697	6,307	06/01/2036
25746UAH2	DOMINION RESOURCES INC		09/18/2006	CITIGROUP GLOBAL/SALOMON	XXX	976,775	975,000.00	980,632	979,767		(521)		(521)		979,246		(2,472)	(2,472)	19,407	05/15/2008
28368EAD8	EL PASO ENERGY CORP		01/10/2007	CITIGROUP GLOBAL/SALOMON	XXX	2,409,000	2,200,000.00	1,853,500	1,862,512		1,850		1,850		1,864,362		544,638	544,638	164,450	08/01/2031
28368EAE6	EL PASO ENERGY CORP		01/16/2007	CITIGROUP GLOBAL/SALOMON	XXX	1,253,569	1,155,000.00	973,088	977,661		959		959		978,620		274,949	274,949	90,265	01/15/2032
337932AA5	FIRSTENERGY CORP SER A		11/15/2006	VARIOUS	XXX	480,070	480,000.00	501,317	482,769		(2,769)		(2,769)		480,000		70	70	10,149	11/15/2006
906548BX9	UNION ELECTRIC CO		07/06/2006	CREDIT SUISSE 1ST BOSTON	XXX	519,815	540,000.00	526,797	527,139		24		24		527,163		(7,348)	(7,348)	10,238	09/01/2012
969457BM1	WILLIAMS COS INC		02/01/2007	CITIGROUP GLOBAL/SALOMON	XXX	1,720,641	1,513,000.00	1,492,211	1,492,957		125		125		1,493,082		227,559	227,559	115,654	03/15/2032
3899999 Subtotal - Bonds - Public Utilities (Unaffiliated)						8,585,440	8,078,000.00	7,533,532	7,529,175		288		288		7,529,463		1,055,976	1,055,976	464,735	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
002824AS9	ABBOTT LABS		09/06/2006	DEUTSCHE BANK SECURITIES	XXX	2,873,938	2,840,000.00	2,838,154	2,838,197		58		58		2,838,256		35,682	35,682	52,572	05/15/2011
007634AA6	AEGON FUNDING CORP		03/26/2007	DEUTSCHE BANK SECURITIES	XXX	7,946,905	7,775,000.00	7,768,003	7,768,168		229		229		7,768,397		178,508	178,508	352,683	12/15/2020
020002AS0	ALLSTATE CORP		06/11/2007	VARIOUS	XXX	4,632,740	5,000,000.00	4,975,400	4,975,783		312		312		4,976,095		(343,355)	(343,355)	289,217	05/09/2035
023551AJ3	AMERADA HESS CORP		01/24/2007	CITIGROUP GLOBAL/SALOMON	XXX	376,618	340,000.00	381,993	360,300	20,950	(390)		20,560		380,860		(4,242)	(4,242)	23,717	08/15/2031
02364WAJ4	AMERICA MOVIL SA DE C V		03/01/2007	SOUTHWEST SECURITIES INC	XXX	301,050	300,000.00	288,114	288,157		95		95		288,253		12,797	12,797	19,936	03/01/2035
02580EAU7	AMERICAN EXPRESS BANK FSB		01/26/2007	MATURITY	XXX	5,600,000	5,600,000.00	5,600,000	5,600,000						5,600,000				176,371	01/26/2007
0258M0CA5	AMERICAN EXPRESS CRED CORP		01/09/2007	MATURITY	XXX	9,200,000	9,200,000.00	9,200,000	9,200,000						9,200,000				288,309	01/12/2007

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
02635PTD5	AMERICAN GEN FIN		11/17/2006	VARIOUS	XXX	3,113,672	3,040,000.00	3,033,707	3,033,745		215		215		3,033,961		79,711	79,711	63,563	06/01/2013
026351BC9	AMERICAN GENERAL CORP		10/13/2006	RBC DAIN RAUSCHER	XXX	537,035	500,000.00	548,620	544,453		(2,774)		(2,774)		541,679		(4,644)	(4,644)	25,729	08/11/2010
026609AM9	AMERICAN HOME PRODS CORP		10/02/2006	LEHMAN BROTHERS INC	XXX	6,095,291	5,730,000.00	5,790,461	5,756,638	29,074	(577)		28,497		5,785,135		310,156	310,156	212,222	03/15/2011
026874AZ0	AMERICAN INTL GROUP INC		08/24/2006	VARIOUS	XXX	2,060,378	2,040,000.00	2,031,416	2,031,435		10		10		2,031,445		28,933	28,933	41,023	05/01/2036
03076CAB2	AMERIPRISE FINANCIAL INC		10/18/2006	VARIOUS	XXX	2,027,042	2,025,000.00	2,060,539	2,059,315		(711)		(711)		2,058,604		(31,562)	(31,562)	44,831	11/15/2015
035229CG6	ANHEUSER BUSCH COS INC		05/08/2007	MERRILL LYNCH PIERCE FEN	XXX	540,817	495,000.00	523,052	521,256		(394)		(394)		520,862		19,955	19,955	44,506	01/15/2031
00184AAG0	AOL TIME WARNER INC		11/09/2006	VARIOUS	XXX	8,053,750	7,150,000.00	7,821,409	7,812,000		(4,197)		(4,197)		7,807,802		245,948	245,948	249,469	05/01/2032
03746AAC4	APACHE FINANCE CANADA CORP		01/24/2007	VARIOUS	XXX	5,739,257	6,190,000.00	5,878,953	5,909,467		14,369		14,369		5,923,836		(184,580)	(184,580)	190,432	05/15/2015
00209AAF3	AT&T WIRELESS SVCS INC		11/27/2006	BARCLAYS CAPITAL FIXED	XXX	830,365	630,000.00	766,641	766,575		(878)		(878)		765,697		64,668	64,668	41,191	03/01/2031
05523UAD2	BAE SYSTEMS HOLDINGS INC		04/23/2007	VARIOUS	XXX	1,364,384	1,390,000.00	1,294,674	1,295,935		6,162		6,162		1,302,096		62,288	62,288	84,455	08/15/2015
05947U4E5	BANC OF AMERICA CMBS 2005-6 AM		07/01/2006	DB ALEX BROWN	XXX	413,875	430,000.00	413,875	413,913						413,913		(38)	(38)	959	09/10/2047
060505AG9	BANK OF AMERICA CORP		12/20/2006	CAPITAL CHANGE	XXX	257,647	240,000.00	257,647	249,829		(891)		(891)		248,938		8,709	8,709	21,277	01/15/2011
060505AX2	BANK OF AMERICA CORP		08/09/2006	BANC AMER SECUR MONTGOM	XXX	5,771,280	6,000,000.00	5,895,600	5,915,991		1,144		1,144		5,917,135		(145,855)	(145,855)	169,813	01/15/2013
060505BU7	BANK OF AMERICA CORP		08/09/2006	BANC AMER SECUR MONTGOM	XXX	1,491,213	1,540,000.00	1,537,736	1,538,125		45		45		1,538,169		(46,957)	(46,957)	37,153	08/01/2010
060505DA9	BANK OF AMERICA CORP.		12/21/2006	NORTHERN TRUST	XXX	40,000	40,000.00	40,093	40,093						40,093		(93)	(93)		03/15/2017
06422QAA7	BANK ONE CORP		07/19/2006	CHASE SECURITIES, INC	XXX	1,170,312	1,160,000.00	1,151,497	1,156,295		66		66		1,156,360		13,952	13,952	30,353	02/17/2009
319455BU4	BANK ONE CORP		07/19/2006	CHASE SECURITIES, INC	XXX	986,703	970,000.00	982,387	975,308		(96)		(96)		975,211		11,492	11,492	29,888	01/30/2009
07387JAG1	BEAR STEARNS CMBS 2006-PW12 AM		10/26/2006	BANK OF NY - COUNTRYWIDE	XXX	3,920,133	3,810,000.00	3,830,192	3,830,098		(492)		(492)		3,829,606		90,527	90,527	93,041	09/11/2038
096630AA6	BOARDWALK PIPELINES LP		03/05/2007	BANC AMER SECUR MONTGOM	XXX	1,576,806	1,565,000.00	1,561,510	1,561,510		43		43		1,561,553		15,253	15,253	15,824	11/15/2016
101137AE7	BOSTON SCIENTIFIC CORP		10/13/2006	CHASE SECURITIES, INC	XXX	67,655	70,000.00	70,085	70,085						70,084		(2,429)	(2,429)	2,083	11/15/2035
106238LB2	BRAZOS HIGHER ED AUTHORITY INC		07/19/2006	VARIOUS	XXX	750,000	750,000.02	750,000	750,000						750,000				23	09/26/2016
110122AG3	BRISTOL MYERS SQUIBB CO		11/29/2006	VARIOUS	XXX	3,121,852	3,010,000.00	2,998,442	3,003,111		462		462		3,003,573		118,279	118,279	113,460	10/01/2011
11133TAA1	BROADRIDGE FINL SOLUTIONS INC		06/04/2007	CITIGROUP GLOBAL/SALOMON	XXX	894,095	905,000.00	896,611	896,611		8		8		896,619		(2,524)	(2,524)	1,232	06/01/2017
12189PAF9	BURLINGTON NORTHERN SANTA FE		01/02/2007	Sink PMT @ 100.0000000	XXX	205,395	205,395.24	202,025	202,757		2,638		2,638		205,395				14,000	01/02/2021
12189PAM4	BURLINGTON NORTHERN SF 2002-2		01/16/2007	PRINCIPAL RECEIPT	XXX	21,594	21,593.53	21,246	21,246		348		348		21,594				555	01/15/2021
130335AG7	CALIF I&EDB PG&E1 1997-1 A-7		09/28/2006	VARIOUS	XXX	224,204	224,204.19	218,582	223,861		343		343		224,204				3,598	09/25/2008
130335AQ5	CALIF I&EDB SCE 1997-1 A7		06/25/2007	PRINCIPAL RECEIPT	XXX	585,297	585,296.60	599,998	594,607		(9,311)		(9,311)		585,297				27,465	12/25/2009
130335AW2	CALIF I&EDB SDG&E 1997-1A-6		09/26/2006	PRINCIPAL RECEIPT	XXX	80,752	80,751.90	83,402	80,936		(184)		(184)		80,752				1,274	09/25/2008
136375BM3	CANADIAN NATL RAILWAY CO		08/09/2006	RBC DAIN RAUSCHER	XXX	662,198	655,000.00	652,937	652,933		(4)		(4)		652,929		9,270	9,270	7,809	06/01/2016
14040HAM7	CAPITAL ONE FINL CORP		10/12/2006	BEAR STEARNS	XXX	380,882	390,000.00	391,806	391,652		(41)		(41)		391,611		(10,729)	(10,729)	8,103	06/01/2015
14041PBD7	CAPITAL ONE PRIME AUTO 2005-1 A3		08/18/2006	BANC AMER SECUR MONTGOM	XXX	3,637,601	3,670,000.00	3,661,026	3,662,780		765		765		3,663,545		(25,944)	(25,944)	29,947	08/15/2009
149123BL4	CATERPILLAR INC		11/15/2006	VARIOUS	XXX	5,287,524	5,528,000.00	4,681,720	4,689,394		2,834		2,834		4,692,228		595,296	595,296	172,383	09/15/2035
16151RBD4	CHASE CREDIT CARD MAST TR 2001-6 A		07/31/2006	BARCLAYS CAPITAL FIXED	XXX	1,649,785	1,649,000.00	1,649,976	1,650,039		(106)		(106)		1,649,933		(148)	(148)	11,589	03/15/2009
16161ABU1	CHASE MANHATTAN JP MORGAN		07/19/2006	CHASE SECURITIES, INC	XXX	292,572	290,000.00	295,835	292,603		(47)		(47)		292,556		16	16	7,685	02/15/2009
172062AE1	CINCINNATI FINANCIAL CORP		11/16/2006	FIRST TENNESSEE 5206	XXX	304,720	295,000.00	302,570	302,527		(39)		(39)		302,488		2,232	2,232	10,038	11/01/2034
17275RAB8	CISCO SYSTEMS INC		07/27/2006	MERRILL LYNCH PIERCE FEN	XXX	5,915,100	6,000,000.00	5,988,540	5,989,263		149		149		5,989,412		(74,312)	(74,312)	139,125	02/22/2011
17275RAC6	CISCO SYSTEMS INC		11/03/2006	MORGAN STANLEY & CO NY	XXX	778,457	775,000.00	771,458	771,554		93		93		771,647		6,810	6,810	30,311	02/22/2016
12560PDJ7	CIT GROUP HOLDINGS INC		08/31/2006	MATURITY	XXX	5,000,000	5,000,000.00	5,006,100	5,001,295		(1,295)		(1,295)		5,000,000				68,705	08/31/2006
125581AX6	CIT GROUP INC		02/06/2007	CHASE SECURITIES, INC	XXX	2,002,704	2,010,000.00	2,005,256	2,005,434		345		345		2,005,779		(3,075)	(3,075)	100,098	03/07/2013
17305EDA0	CITIBANK CCIT 2006-A2		06/15/2007	GREENWICH CAP MKTS CHASE	XXX	5,454,680	5,510,000.00	5,508,457	5,508,661		471		471		5,509,132		(54,452)	(54,452)	366,706	02/10/2011
172967BL4	CITIGROUP GLOBAL INC		06/11/2007	CITIGROUP GLOBAL/SALOMON	XXX	4,109,480	4,000,000.00	4,202,600	4,198,668		(3,341)		(3,341)		4,195,327		(85,847)	(85,847)	264,264	06/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
172967CQ2	CITIGROUP INC		11/30/2006	CITIGROUP GLOBAL/SALOMON	XXX	3,955,600	4,000,000.00	4,015,594	4,013,465		(563)		(563)		4,012,902		(57,302)	(57,302)	144,444	09/15/2014
172967DH1	CITIGROUP INC		09/26/2006	CITIGROUP GLOBAL/SALOMON	XXX	3,892,334	3,890,000.00	3,888,794	3,888,875		51		51		3,888,927		3,407	3,407	124,602	02/14/2011
20029PAN9	COMCAST CABLE COMMUNICATIONS		11/14/2006	BEAR STEARNS	XXX	1,308,184	1,205,000.00	1,270,805	1,269,481		(2,779)		(2,779)		1,266,702		41,482	41,482	36,250	06/15/2013
20030NAM3	COMCAST CORP		09/06/2006	CREDIT SUISSE 1ST BOSTON	XXX	335,461	345,000.00	324,435	324,454		36		36		324,490		10,970	10,970	11,683	03/15/2037
205887AF9	CONAGRA INC		10/03/2006	CITIGROUP GLOBAL/SALOMON	XXX	108,824	100,000.00	120,115	119,595		(138)		(138)		119,458		(10,634)	(10,634)	3,661	10/01/2026
208251AE8	CONOCO INC		04/19/2007	VARIOUS	XXX	2,929,660	2,575,000.00	2,611,153	2,608,861		(490)		(490)		2,608,371		321,289	321,289	186,174	04/15/2029
209615CA9	CONSOLIDATED NATURAL GAS CO		06/05/2007	BNP PARIBAS SECUR BOND	XXX	14,275	15,000.00	13,947	13,947		84		84		14,031		243	243	765	12/01/2014
22238HAT7	COUNTRYWIDE FINANCIAL CORP		12/05/2006	MATURITY	XXX	15,000,000	15,000,000.00	15,000,000	15,000,000						15,000,000				412,535	12/05/2006
23242YAD7	COUNTRYWIDE HEQL TRUST 2006-RES		06/15/2007	PRINCIPAL RECEIPT	XXX	1,302,958	1,302,958.27	1,304,538	1,304,538		(1,580)		(1,580)		1,302,958				31,320	06/15/2029
22545DAA5	CREDIT SUISSE COML MTG 2006-C3 A1		10/10/2006	VARIOUS	XXX	1,463,927	1,480,000.00	1,450,400	1,450,715		1,350		1,350		1,452,065		11,862	11,862	14,086	06/15/2038
22541LBH5	CREDIT SUISSE FIRST BOSTON USA		08/10/2006	CREDIT SUISSE 1ST BOSTON	XXX	2,277,692	2,330,000.00	2,329,814	2,329,843		4		4		2,329,847		(52,155)	(52,155)	56,794	08/15/2010
251799AA0	DEVON ENERGY CORP		02/08/2007	BANC AMER SECUR MONTGOM	XXX	4,123,641	3,410,000.00	4,057,541	4,034,176		(5,708)		(5,708)		4,028,468		95,173	95,173	219,906	04/15/2032
260543BJ1	DOW CHEMICAL CO		02/14/2007	CHASE SECURITIES, INC	XXX	2,182,226	1,900,000.00	2,209,073	2,195,932		(3,655)		(3,655)		2,192,277		(10,051)	(10,051)	112,489	11/01/2029
262444AA0	DRYDEN INVESTORS TRUST		02/07/2007	VARIOUS	XXX	1,800,203	1,800,203.48	1,903,726	1,800,203						1,800,203				50,622	07/23/2008
285661AD6	ELECTRONIC DATA SYSTEMS		01/25/2007	VARIOUS	XXX	2,745,243	2,750,000.00	2,601,498	2,627,953		7,778		7,778		2,635,731		109,512	109,512	178,253	08/01/2013
29078EAB1	EMBARQ CORP		04/26/2007	LEHMAN BROTHERS INC NY	XXX	206,052	200,000.00	207,794	207,794		(236)		(236)		207,558		(1,506)	(1,506)	5,902	06/01/2016
29247SAA8	EN BOAT LLC		01/24/2007	CALLED @ 100.0000000	XXX	230,000	230,000.00	230,000	230,000						230,000				7,987	07/18/2028
29273RAF6	ENERGY TRANSFER PARTNERS LP		04/13/2007	CREDIT SUISSE 1ST BOSTON	XXX	229,025	225,000.00	223,729	223,729		7		7		223,735		5,290	5,290	7,246	10/15/2036
268766AS1	EOP OPERATING LP		02/09/2007	CAPITAL CHANGE	XXX	9,012,164	7,400,000.00	8,295,812	8,273,706		(11,569)		(11,569)		8,262,137		750,027	750,027	718,725	06/15/2028
26884AAD5	ERP OPERATING LP		10/26/2006	BANC AMER SECUR MONTGOM	XXX	972,686	840,000.00	1,024,876	1,021,118		(1,553)		(1,553)		1,019,565		(46,878)	(46,878)	45,218	08/15/2026
26884AAU7	ERP OPERATING LP		11/16/2006	UBS WARBURG LLC	XXX	1,980,040	2,000,000.00	1,990,260	1,990,572		266		266		1,990,839		(10,799)	(10,799)	93,381	08/01/2016
31331FAX9	FEDERAL EXPRESS CORP 1998 1A		01/16/2007	Sink PMT @ 100.0000000	XXX	440,874	440,873.76	414,095	419,040		21,834		21,834		440,874				26,686	01/15/2022
G36584AA1	FRANKLIN CLO LTD SER 1X CL A1		05/09/2007	PRINCIPAL RECEIPT	XXX	3,295,213	3,295,212.74	3,301,391	3,301,391		(6,179)		(6,179)		3,295,213				47,087	05/09/2012
36159JAR2	GE CAPITAL CRED CARD MT 2006-1		11/29/2006	ABN AMRO OMNIBUS ACCOUNT	XXX	2,066,158	2,055,000.00	2,054,599	2,054,599		24		24		2,054,623		11,535	11,535	19,429	09/15/2012
368710AG4	GENENTECH INC		08/22/2006	BANC AMER SECUR MONTGOM	XXX	575,309	610,000.00	609,616	609,645		4		4		609,650		(34,341)	(34,341)	17,707	07/15/2015
36962GM92	GENERAL ELECTRIC CAP CORP		12/08/2006	MATURITY	XXX	4,500,000	4,500,000.00	4,502,214	4,501,154		(1,154)		(1,154)		4,500,000				121,916	12/08/2006
36962GX41	GENERAL ELECTRIC CAP CORP		10/13/2006	RBC DAIN RAUSCHER	XXX	5,987,847	5,905,000.00	5,898,623	5,898,661		181		181		5,898,842		89,006	89,006	119,552	06/09/2014
36962GZY3	GENERAL ELECTRIC CAP CORP		11/02/2006	CITIGROUP GLOBAL/SALOMON	XXX	20,330	20,000.00	20,738	20,559		(25)		(25)		20,534		(205)	(205)	884	01/15/2013
369604AY9	GENERAL ELECTRIC CO		05/08/2007	VARIOUS	XXX	12,092,419	12,190,000.00	12,206,240	12,198,079		(1,069)		(1,069)		12,197,010		(104,591)	(104,591)	750,657	02/01/2013
381317AQ9	GOLDEN WEST FINL CORP		05/08/2007	VARIOUS	XXX	9,196,079	9,450,000.00	9,416,492	9,426,201		948		948		9,427,149		(231,070)	(231,070)	365,486	10/01/2012
38143YAC7	GOLDMAN SACHS GROUP INC		10/25/2006	VARIOUS	XXX	1,471,200	1,465,000.00	1,423,880	1,423,930		83		83		1,424,013		47,187	47,187	37,371	05/01/2036
413627AU4	HARRAHS OPER INC		10/17/2006	VARIOUS	XXX	1,339,434	1,515,000.00	1,417,540	1,418,046		2,161		2,161		1,420,207		(80,772)	(80,772)	30,944	06/01/2015
40411EAB4	HBOS TREASURY SVCS PLC		06/18/2007	BANC AMER SECUR MONTGOM	XXX	948,654	985,000.00	942,684	942,684		46		46		942,730		5,924	5,924	17,381	02/21/2017
404119AL3	HCA INC		01/31/2007	BANC AMER SECUR MONTGOM	XXX	485,970	582,000.00	579,323	520,419	59,395	134		59,529		579,948		(93,978)	(93,978)	29,607	03/15/2014
421933AH5	HEALTH MGMT ASSOC INC		09/01/2006	BARCLAYS CAPITAL FIXED	XXX	457,696	475,000.00	474,060	474,073		12		12		474,084		(16,389)	(16,389)	10,991	04/15/2016
42222GAC2	HEALTH NET INC		08/14/2006	CALLED @ 112.7400000	XXX	2,987,610	2,650,000.00	3,193,966	3,067,213		(79,603)		(79,603)		2,987,610				81,423	04/15/2011

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
40426WAR2	HRPT PROPERTIES TRUST		03/05/2007	BANC AMER SECUR MONTGOM	XXX	840,432	800,000.00	840,615	837,706		(1,930)		(1,930)		835,776		4,656	4,656	53,194	08/15/2016
44329CAA3	HSBC CRED CARD MASTER TR 2006-1		04/03/2007	HSBC SECURITIES INC	XXX	2,716,480	2,710,000.00	2,709,595	2,709,595		72		72		2,709,666		6,813	6,813	83,569	06/15/2012
40429CCX8	HSBC FINANCE CORP		11/17/2006	RBC DAIN RAUSCHER	XXX	1,525,001	1,520,000.00	1,524,871	1,524,374		(326)		(326)		1,524,048		953	953	68,273	01/14/2011
40429CFN7	HSBC FINANCE CORP		10/12/2006	RBC DAIN RAUSCHER	XXX	863,388	870,000.00	828,710	828,808		897		897		829,705		33,683	33,683	35,622	01/19/2016
44965TAA5	ILFC E-CAPITAL TRUST I		10/20/2006	LEHMAN BROTHERS INC	XXX	1,508,007	1,500,000.00	1,458,849	1,458,851		22		22		1,458,873		49,134	49,134	30,323	12/21/2065
45920QEU4	INTERNATIONAL BUSINESS MACHS CORP		06/28/2007	MATURITY	XXX	15,000,000	15,000,000.00	15,007,575	15,006,769		(6,769)		(6,769)		15,000,000				837,076	06/28/2007
46625HAT7	JP MORGAN CHASE & CO		11/02/2006	WACHOVIA CAPITAL MARKETS	XXX	1,333,606	1,305,000.00	1,310,625	1,310,471		(236)		(236)		1,310,236		23,370	23,370	63,573	01/02/2013
46625HCA6	JP MORGAN CHASE & CO		08/15/2006	CHASE SECURITIES, INC	XXX	1,510,933	1,585,000.00	1,485,874	1,486,299		1,849		1,849		1,488,148		22,785	22,785	42,201	01/15/2012
49327HAA3	KEYCORP STUDENT LOAN TRUST 2006-A		06/27/2007	PRINCIPAL RECEIPT	XXX	1,703,021	1,703,021.26	1,703,021	1,703,021						1,703,021				40,007	09/27/2020
50075NAB0	KRAFT FOODS INC		06/20/2007	MERRILL LYNCH PIERCE FEN	XXX	308,044	310,000.00	311,287	311,287		(20)		(20)		311,267		(3,223)	(3,223)	2,616	11/01/2011
50075NAG9	KRAFT FOODS INC		06/01/2007	MATURITY	XXX	1,800,000	1,800,000.00	1,868,022	1,822,058		(22,058)		(22,058)		1,800,000				94,500	06/01/2007
501044BZ3	KROGER CO		11/07/2006	CREDIT SUISSE 1ST BOSTON	XXX	430,456	380,000.00	448,898	447,713		(421)		(421)		447,292		(16,836)	(16,836)	17,338	04/01/2031
524908FD7	LEHMAN BROS HOLDINGS INC		01/09/2007	LEHMAN BROTHERS INC NY	XXX	4,333,984	4,390,000.00	4,364,936	4,379,124		3,565		3,565		4,382,689		(48,705)	(48,705)	170,722	01/22/2008
52517PH61	LEHMAN BROS HOLDINGS INC		07/13/2006	LEHMAN BROTHERS INC	XXX	941,156	950,000.00	947,220	947,260		11		11		947,271		(6,115)	(6,115)	9,408	05/17/2013
539830AK5	LOCKHEED MARTIN CORP		08/01/2006	BANC AMER SECUR MONTGOM	XXX	1,066,156	820,000.00	946,622	938,431		(163)		(163)		938,268		127,888	127,888	12,198	12/01/2029
540424AK4	LOEWS CORP		12/15/2006	MATURITY	XXX	7,855,000	7,855,000.00	7,176,485	7,794,343		60,657		60,657		7,855,000				265,106	12/15/2006
570535AG9	MARKEL CORP		10/12/2006	VARIOUS	XXX	363,570	345,000.00	369,754	369,642		(84)		(84)		369,558		(5,988)	(5,988)	17,046	08/15/2034
5525V0AW6	MARSHALL & ILSLEY CORP		02/20/2007	RBC DAIN RAUSCHER	XXX	1,583,024	1,600,000.00	1,599,600	1,599,712		83		83		1,599,794		(16,770)	(16,770)	71,600	08/25/2008
577778BK8	MAY DEPT STORES CO		12/05/2006	CAPITAL CHANGE	XXX	2,368,038	2,055,000.00	2,343,935	2,340,447		(2,199)		(2,199)		2,338,248		29,790	29,790	184,370	03/01/2030
577778BM4	MAY DEPT STORES CO		12/04/2006	CAPITAL CHANGE	XXX	1,458,713	1,250,000.00	1,247,575	1,247,979		38		38		1,248,017		210,695	210,695	91,510	06/01/2019
577778CE1	MAY DEPT STORES CO		08/09/2006	GOLDMAN SACHS & CO	XXX	287,590	290,000.00	305,234	305,156		(21)		(21)		305,134		(17,544)	(17,544)	11,280	07/15/2034
55264TCW9	MBNA CC MASTER TRUST 2005-1A		10/20/2006	BANC AMER SECUR MONTGOM	XXX	1,375,492	1,395,000.00	1,394,638	1,394,779		36		36		1,394,816		(19,324)	(19,324)	21,158	09/15/2010
58013MDM3	MCDONALDS CORP		03/12/2007	CITIGROUP GLOBAL/SALOMON	XXX	1,861,614	1,800,000.00	1,874,232	1,866,672		(8,737)		(8,737)		1,857,935		3,679	3,679	99,000	04/15/2011
5901884M7	MERRILL LYNCH & CO INC		07/19/2006	VARIOUS	XXX	741,621	750,000.00	748,613	748,625		2		2		748,627		(7,006)	(7,006)	7,100	05/16/2016
59018YXJ5	MERRILL LYNCH CO INC		05/29/2007	MATURITY	XXX	7,200,000	7,200,000.00	7,200,000	7,200,000						7,200,000				390,136	05/29/2007
59022HLC4	MERRILL LYNCH MTG TRUST 2005-CKI1		09/12/2006	BANK OF NY - COUNTRYWIDE	XXX	780,339	785,000.00	786,117	786,064		(18)		(18)		786,046		(5,707)	(5,707)	12,172	11/12/2037
617446C23	MORGAN STANLEY		05/31/2007	MORGAN STANLEY & CO NY	XXX	2,040,861	2,105,000.00	2,083,950	2,083,950		138		138		2,084,088		(43,227)	(43,227)	46,526	01/09/2017
61746SBR9	MORGAN STANLEY		10/10/2006	CHASE SECURITIES, INC	XXX	2,214,793	2,255,000.00	2,159,117	2,159,880		2,145		2,145		2,162,026		52,768	52,768	59,930	10/15/2015
617446HW2	MORGAN STANLEY & CO		08/02/2006	MORGAN STANLEY & CO NY	XXX	2,351,659	2,420,000.00	2,385,563	2,399,386		981		981		2,400,367		(48,708)	(48,708)	30,704	04/01/2008
617446H51	MORGAN STANLEY DEAN WITTER		06/05/2007	RBC DAIN RAUSCHER	XXX	751,014	775,000.00	755,741	755,741		16		16		755,757		(4,743)	(4,743)	4,899	04/27/2017
617446HR3	MORGAN STANLEY DEAN WITTER		09/12/2006	CHASE SECURITIES, INC	XXX	1,402,037	1,420,000.00	1,422,144	1,421,572		(40)		(40)		1,421,532		(19,495)	(19,495)	40,557	03/01/2013
652482BJ8	NEWS AMERICA INC		08/09/2006	CHASE SECURITIES, INC	XXX	330,278	360,000.00	326,574	326,575		40		40		326,615		3,663	3,663	3,658	12/15/2034
65334HAG7	NEXEN INC		05/02/2007	BANC AMER SECUR MONTGOM	XXX	1,195,668	1,200,000.00	1,194,720	1,194,720						1,194,720		948	948	640	05/15/2037
65332VBH5	NEXTEL COMMUNICATIONS INC		06/11/2007	CITIGROUP GLOBAL/SALOMON	XXX	1,115,800	1,120,000.00	1,125,084	1,125,082		(524)		(524)		1,124,558		(8,758)	(8,758)	86,411	10/31/2013
G65422AA8	NOBLE CORPORATION		10/18/2006	GOLDMAN SACHS & CO	XXX	494,469	490,000.00	489,579	489,583		15		15		489,598		4,871	4,871	11,755	06/01/2013
68233LAB5	ONCOR ELECTRIC DELIV 2003-1		02/15/2007	PRINCIPAL RECEIPT	XXX	498,211	498,210.91	506,424	503,573		(5,362)		(5,362)		498,211				20,078	02/15/2012
690742AB7	OWENS CORNING INC		05/29/2007	BANC AMER SECUR MONTGOM	XXX	104,210	105,000.00	106,869	106,869		(19)		(19)		106,850		(2,639)	(2,639)		12/01/2036
705220AL5	PECO ENERGY TRANS TR 2000-A A4		11/13/2006	MERRILL LYNCH PIERCE FEN	XXX	4,509,527	4,225,000.00	4,768,639	4,642,733		(45,522)		(45,522)		4,597,211		(87,683)	(87,683)	228,942	03/01/2010
71644EAG7	PETRO-CANADA		11/15/2006	CITIGROUP GLOBAL/SALOMON	XXX	1,469,834	1,521,000.00	1,544,052	1,543,745		(117)		(117)		1,543,628		(73,794)	(73,794)	46,507	05/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
693401AF8	PG&E ENERGY REC FUNDING 2005-2 A1		08/28/2006	BARCLAYS CAPITAL FIXED	XXX	1,320,248	1,326,569.68	1,326,491	1,326,622		(79)		(79)		1,326,543		(6,295)	(6,295)	11,795	06/25/2011
693401AB7	PG&E ENERGY RECOV FUNDING 2005-1		08/28/2006	BANC AMER SECUR MONTGOM	XXX	1,202,129	1,225,000.00	1,195,780	1,197,179		2,664		2,664		1,199,843		2,286	2,286	8,691	06/25/2011
71909VAA2	PHOENIX LIFE INSURANCE CO		06/21/2007	BANC AMER SECUR MONTGOM	XXX	1,005,502	955,000.00	960,582	960,547		(57)		(57)		960,490		45,012	45,012	55,132	12/15/2034
73318EAJ2	POPULAR NORTH AMER INC		08/17/2006	BEAR STEARNS	XXX	1,282,909	1,310,000.00	1,282,398	1,286,897		1,620		1,620		1,288,516		(5,607)	(5,607)	21,806	04/01/2008
742718BG3	PROCTER & GAMBLE CO		03/30/2007	SOUTHWEST SECURITIES INC	XXX	285,361	225,000.00	282,611	277,066		(1,233)		(1,233)		275,834		9,527	9,527	19,650	09/01/2024
754052AG3	RAS LAFFAN LIQUEFIED NATURAL GAS		07/31/2006	CREDIT SUISSE 1ST BOSTON	XXX	2,202,539	2,805,970.00	2,200,083	2,208,628		1,163		1,163		2,209,790		(7,251)	(7,251)	26,065	09/15/2009
755111AE1	RAYTHEON CO		08/30/2006	BANC AMER SECUR MONTGOM	XXX	584,630	578,000.00	553,487	573,115		692		692		573,807		10,823	10,823	21,675	08/15/2007
76113BAQ2	RESIDENTIAL CAP CORP		08/07/2006	DEUTSCHE BANK SECURITIES	XXX	1,286,515	1,280,000.00	1,280,000	1,280,000						1,280,000		6,515	6,515	25,596	04/17/2009
76113BAR0	RESIDENTIAL CAPITAL CORP		04/11/2007	VARIOUS	XXX	1,324,746	1,320,000.00	1,317,156	1,317,238		198		198		1,317,436		7,310	7,310	72,879	04/17/2013
76114EAC6	RESIDENTIAL CAPITAL LLC		05/23/2007	LEHMAN BROTHERS INC NY	XXX	1,257,845	1,260,000.00	1,255,414	1,255,414						1,255,414		2,432	2,432	910	06/01/2012
78572MAC9	SABMILLER PLC		10/05/2006	VARIOUS	XXX	1,814,048	1,765,000.00	1,763,747	1,763,747		48		48		1,763,794		50,254	50,254	25,857	07/01/2011
785905AB6	SABRE HOLDINGS CORP		07/12/2006	VARIOUS	XXX	461,934	490,000.00	468,950	469,187		46		46		469,233		(7,299)	(7,299)	10,717	03/15/2016
785779AA7	SACO I TRUST 2006-6 A		06/25/2007	PRINCIPAL RECEIPT	XXX	5,552,464	5,552,463.85	5,552,464	5,552,464						5,552,464				152,228	06/25/2036
786514BL2	SAFEWAY INC		09/20/2006	MERRILL LYNCH PIERCE FEN	XXX	394,891	405,000.00	404,012	404,225		37		37		404,262		(9,371)	(9,371)	12,196	08/16/2010
80281TAC2	SANTANDER BANCO ISSUANCES SA		11/16/2006	VARIOUS	XXX	1,723,269	1,700,000.00	1,700,000	1,700,000						1,700,000		23,269	23,269	27,002	06/20/2016
828806AC3	SIMON PROPERTY GROUP INC		09/14/2006	MORGAN STANLEY & CO NY	XXX	626,379	650,000.00	625,495	629,023		1,549		1,549		630,572		(4,193)	(4,193)	15,505	01/30/2009
78442FAN8	SLM CORP		11/29/2006	BEAR STEARNS	XXX	1,918,637	1,955,000.00	1,895,529	1,897,486		13,327		13,327		1,910,813		7,824	7,824	50,592	03/17/2008
78442FCJ5	SLM CORP		04/16/2007	BARCLAYS CAPITAL FIXED	XXX	280,494	300,000.00	289,989	289,989		10		10		289,999		(9,505)	(9,505)	6,898	05/15/2014
78443VAA0	SLM STUDENT LOAN TR 2007-1		04/25/2007	PRINCIPAL RECEIPT	XXX	1,995,527	1,995,527.43	1,995,527	1,995,527						1,995,527				26,590	04/25/2012
83162CPV9	SMALL BUSINESS ADMIN GTD DEV		04/02/2007	PRINCIPAL RECEIPT	XXX	575,253	575,252.55	575,253	575,253						575,253				23,962	10/01/2025
852060AM4	SPRINT CAPITAL CORP		12/21/2006	CALLED @ 100.0530000	XXX	470,249	470,000.00	494,680	474,406		(4,157)		(4,157)		470,249				26,320	01/15/2007
792860AK4	ST PAUL TRAVELERS INC		02/16/2007	BANC AMER SECUR MONTGOM	XXX	518,433	465,000.00	456,384	456,386		56		56		456,442		61,991	61,991	21,099	06/20/2036
87425EAJ2	TALISMAN ENERGY INC		09/06/2006	CHASE SECURITIES, INC	XXX	791,768	860,000.00	818,883	818,985		80		80		819,065		(27,297)	(27,297)	31,304	02/01/2037
87612EAC0	TARGET CORP		10/23/2006	SPEAR, LEEDS & KELLOGG	XXX	482,470	465,000.00	489,836	488,217		(1,422)		(1,422)		486,795		(4,324)	(4,324)	23,048	01/15/2011
87228TAA7	TCI COMMUNICATIONS INC		04/02/2007	CALLED @ 104.8250000	XXX	4,738,090	4,520,000.00	5,050,332	5,005,661		(267,571)		(267,571)		4,738,090				327,135	03/31/2027
87927VAE8	TELECOM ITALIA CAPITAL		10/12/2006	CHASE SECURITIES, INC	XXX	1,924,672	2,045,000.00	1,961,615	1,964,122		2,486		2,486		1,966,608		(41,935)	(41,935)	45,331	11/15/2013
87927VAF5	TELECOM ITALIA CAPITAL		10/03/2006	CITIGROUP GLOBAL/SALOMON	XXX	743,880	790,000.00	760,075	760,195		100		100		760,295		(16,415)	(16,415)	19,725	11/15/2033
87938WAC7	TELEFONICA EMISONES SA		11/21/2006	VARIOUS	XXX	1,214,383	1,160,000.00	1,160,000	1,160,000						1,160,000		54,383	54,383	23,018	06/20/2036
88731EAJ9	TIME WARNER ENTMT CO		10/25/2006	BANC AMER SECUR MONTGOM	XXX	669,638	565,000.00	728,319	726,339		(746)		(746)		725,593		(55,955)	(55,955)	38,873	07/15/2033
89233PYC4	TOYOTA MOTOR CREDIT CORP		04/19/2007	MATURITY	XXX	14,800,000	14,800,000.00	14,800,000	14,800,000						14,800,000				655,909	04/19/2007
900262AR7	TURNER BROADCASTING SYS INC		07/11/2006	DEUTSCHE BANK SECURITIES	XXX	496,827	450,000.00	538,056	518,085		(218)		(218)		517,867		(21,040)	(21,040)	20,205	07/01/2013
902671AA4	UFJ FINANCE ARUBA AEC		03/05/2007	MORGAN STANLEY & CO NY	XXX	865,168	800,000.00	876,455	867,115		(5,434)		(5,434)		861,681		3,487	3,487	40,654	07/15/2013
90783SAA0	UNION PACIFIC CORP 2003-1		01/02/2007	PRINCIPAL RECEIPT	XXX	34,284	34,284.10	31,693	31,759		2,525		2,525		34,284				1,104	01/02/2024
907833AJ6	UNION PACIFIC SER 2000-1		09/12/2006	CALLED @ 100.0000000	XXX	174,818	174,817.61	174,818	174,818						174,818				6,993	01/10/2021
91159HGK0	US BANCORP		09/08/2006	RBC DAIN RAUSCHER	XXX	2,071,030	2,065,000.00	2,063,183	2,063,280		106		106		2,063,386		7,644	7,644	41,042	04/28/2009
91913YAE0	VALERO ENERGY CORP		09/07/2006	LEHMAN BROTHERS INC	XXX	326,405	285,000.00	313,127	313,105		(77)		(77)		313,028		13,377	13,377	8,728	04/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
925524BB5	VIACOM INC		06/19/2007	VARIOUS	XXX	1,940,693	1,945,000.00	1,937,324	1,937,444		310		310		1,937,754		2,939	2,939	92,214	04/30/2016
928665AM0	VOLKSWAGEN AUTO LEASE TRUST 2005-A		08/20/2006	VARIOUS	XXX	1,289,387	1,300,000.00	1,299,925	1,299,978		1		1		1,299,979		(10,592)	(10,592)	6,759	05/20/2008
92976GAE1	WACHOVIA BANK NA		03/06/2007	MORGAN STANLEY & CO NY	XXX	763,104	745,000.00	749,545	749,545		(46)		(46)		749,498		13,605	13,605	27,849	03/15/2016
929903AE2	WACHOVIA CORP		06/14/2007	BEAR STEARNS	XXX	3,768,680	4,000,000.00	4,005,400	4,004,951		(524)		(524)		4,004,427		(235,747)	(235,747)	262,167	02/15/2014
929903AM4	WACHOVIA CORP		06/11/2007	VARIOUS	XXX	4,384,143	4,750,000.00	4,737,555	4,737,711		114		114		4,737,825		(353,682)	(353,682)	280,233	08/01/2035
929903BJ0	WACHOVIA CORP		07/20/2006	VARIOUS	XXX	2,118,809	2,140,000.00	2,139,872	2,139,879		1		1		2,139,880		(21,071)	(21,071)	42,235	03/15/2011
931142BZ5	WAL MART STORES INC		03/27/2007	CITIGROUP GLOBAL/SALOMON	XXX	9,655,866	9,900,000.00	9,665,280	9,698,859		34,331		34,331		9,733,189		(77,323)	(77,323)	509,334	07/01/2010
931142CC5	WAL MART STORES INC		03/28/2007	MATURITY	XXX	13,300,000	13,300,000.00	13,294,378	13,294,810		5,190		5,190		13,300,000				534,890	03/28/2007
93933WAB2	WASHINGTON MUTUAL BANK		05/30/2007	GOLDMAN SACHS & CO	XXX	715,010	725,000.00	743,705	742,228		(1,593)		(1,593)		740,634		(25,625)	(25,625)	53,365	08/15/2014
94106LAN9	WASTE MANAGEMENT INC		02/07/2007	BANC AMER SECUR MONTGOM	XXX	4,402,622	3,760,000.00	3,742,779	3,743,484		124		124		3,743,609		659,013	659,013	216,122	05/15/2032
947074AF7	WEATHERFORD INTL INC		06/18/2007	CREDIT SUISSE 1ST BOSTON	XXX	296,906	295,000.00	294,764	294,764						294,764		2,142	2,142	156	06/15/2017
947076AB1	WEATHERFORD INTL INC		09/11/2006	VARIOUS	XXX	1,643,902	1,700,000.00	1,690,989	1,691,168		120		120		1,691,288		(47,386)	(47,386)	47,346	02/15/2016
94973VAL1	WELLPOINT INC		10/31/2006	LEHMAN BROTHERS INC	XXX	743,698	755,000.00	689,911	689,949		248		248		690,197		53,501	53,501	35,947	01/15/2036
949746CL3	WELLS FARGO & CO		06/11/2007	WACHOVIA CAPITAL MARKETS	XXX	5,785,260	5,935,000.00	6,033,078	6,013,518		(10,573)		(10,573)		6,002,945		(217,685)	(217,685)	391,195	09/01/2012
949746CR0	WELLS FARGO & CO		12/01/2006	VARIOUS	XXX	1,070,532	1,085,000.00	1,108,378	1,104,405		(789)		(789)		1,103,616		(33,084)	(33,084)	29,856	11/15/2014
949746JJ1	WELLS FARGO & CO		08/22/2006	GOLDMAN SACHS & CO	XXX	10,243,455	10,600,000.00	10,343,476	10,395,784		6,524		6,524		10,402,308		(158,854)	(158,854)	267,643	01/15/2010
949746NJ6	WELLS FARGO & CO		12/01/2006	VARIOUS	XXX	60,971	60,000.00	59,894	59,894		5		5		59,899		1,072	1,072	849	08/26/2011
94980VAE8	WELLS FARGO BANK NA		09/28/2006	VARIOUS	XXX	2,186,917	2,125,000.00	2,111,581	2,111,704		238		238		2,111,942		74,975	74,975	45,689	05/16/2016
962166AW4	WEYERHAEUSER CO		08/07/2006	LEHMAN BROTHERS INC	XXX	363,766	370,000.00	385,163	385,028		(33)		(33)		384,995		(21,229)	(21,229)	9,215	10/01/2027
983024AA8	WYETH		02/09/2007	LEHMAN BROTHERS INC NY	XXX	2,008,300	2,000,000.00	2,067,737	2,059,329		(4,599)		(4,599)		2,054,730		(46,430)	(46,430)	100,510	03/15/2013
983024AN0	WYETH		03/23/2007	BARCLAYS CAPITAL FIXED	XXX	462,866	465,000.00	461,843	461,843						461,843		1,023	1,023	77	04/01/2037
4599999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						425,139,094	421,800,607.12	423,836,070	423,924,204	109,419	(325,099)		(215,680)		423,708,521		1,430,572	1,430,572	16,329,741	XXX
6099997 Subtotal - Bonds - Part 4						2,532,689,558	2,563,789,837.47	2,537,709,425	2,538,320,866	(372,718)	(1,640,479)		(2,013,197)		2,536,307,663		(3,618,101)	(3,618,101)	46,260,730	XXX
6099998 Summary Item from Part 5 for Bonds						11,758,168,020	11,924,375,571.88	11,744,324,225	11,744,324,199		321,883		321,883		11,744,646,100		13,521,934	13,521,934	30,920,289	XXX
6099999 Subtotal - Bonds						14,290,857,578	14,488,165,409.35	14,282,033,650	14,282,645,065	(372,718)	(1,318,596)		(1,691,314)		14,280,953,763		9,903,833	9,903,833	77,181,019	XXX
6599998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
Common Stocks - Public Utilities (Unaffiliated)																				
283677854	EL PASO ELECTRIC CO		05/17/2007	VARIOUS	114,200.000	2,800,002	XXX	1,506,832	2,302,272	(795,440)			(795,440)		1,506,832		1,293,171	1,293,171		XXX
448947101	IDT CORP		06/26/2007	VARIOUS	5,200.000	60,463	XXX	62,855	68,640	(5,785)			(5,785)		62,855		(2,392)	(2,392)	100	XXX
448947309	IDT CORP CL B		06/26/2007	VARIOUS	6,100.000	65,384	XXX	61,191	84,119	(22,928)			(22,928)		61,191		4,192	4,192		XXX
78412D109	SEMCO ENERGY INC		06/26/2007	VARIOUS	26,600.000	187,646	XXX	159,405	147,896	11,509			11,509		159,405		28,241	28,241		XXX
6699999 Subtotal - Common Stocks - Public Utilities (Unaffiliated)						3,113,495	XXX	1,790,283	2,602,927	(812,644)			(812,644)		1,790,283		1,323,212	1,323,212	100	XXX
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)																				
431294107	HILB ROGAL & HOBBS CO		06/26/2007	VARIOUS	111,900.000	4,830,762	XXX	3,324,519	4,170,513	(845,994)			(845,994)		3,324,519		1,506,243	1,506,243	26,906	XXX
44332P101	HUB INTERNATIONAL LTD		06/15/2007	VARIOUS	83,300.000	3,073,747	XXX	1,379,142	2,183,293	(804,151)			(804,151)		1,379,142		1,694,605	1,694,605	15,465	XXX
G4933P101	IPC HOLDINGS LTD		02/16/2007	VARIOUS	58,800.000	1,761,464	XXX	1,724,923	1,450,008	274,915			274,915		1,724,923		36,541	36,541	1,996	XXX
693366205	PICO HOLDINGS INC		06/26/2007	VARIOUS	12,500.000	476,408	XXX	147,674	403,125	(255,451)			(255,451)		147,674		328,734	328,734		XXX
6799999 Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)						10,142,381	XXX	6,576,258	8,206,939	(1,630,681)			(1,630,681)		6,576,258		3,566,123	3,566,123	44,367	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
681977104	1-800 CONTACTS INC		06/26/2007	VARIOUS	11,600.000	229,412	XXX	172,086	174,000	(1,914)			(1,914)		172,086		57,326	57,326		XXX
004934105	ACTEL CORP		03/26/2007	VARIOUS	70,800.000	1,207,605	XXX	1,016,499	1,015,980	519			519		1,016,499		191,106	191,106		XXX
004930202	ACTIVISION INC		12/20/2006	INVESTMENT TECHNOLOGY GRP	6,000.000	100,875	XXX	94,123	94,123						94,123		6,752	6,752		XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
00508Y102	ACUITY BRANDS INC		08/03/2006	VARIOUS	16,500.000	714,001	XXX	459,620	642,015	(182,395)			(182,395)		459,620		254,381	254,381	1,455	XXX
007094105	ADMINISTAFF INC		11/30/2006	INVESTMENT TECHNOLOGY GRP	136,600.000	5,704,383	XXX	3,730,970	4,891,646	(1,160,676)			(1,160,676)		3,730,970		1,973,413	1,973,413	14,517	XXX
00752J108	ADVANCED ANALOGIC TECHNOLOGIES		12/05/2006	VARIOUS	279,132.000	1,652,300	XXX	3,363,869	2,925,303	438,565			438,565		3,363,869		(1,711,569)	(1,711,569)		XXX
007525108	ADVANCED DIGITAL INFORMATION		07/06/2006	B TRADE SERVICES	59,600.000	705,345	XXX	509,976	701,492	(191,516)			(191,516)		509,976		195,369	195,369		XXX
00762W107	ADVISORY BOARD CO		04/25/2007	VARIOUS	607.000	29,384	XXX	30,685	30,685						30,685		(1,301)	(1,301)		XXX
007585102	ADVO INC		07/10/2006	VARIOUS	126,600.000	4,492,499	XXX	3,394,316	3,115,626	278,690			278,690		3,394,316		1,098,183	1,098,183		XXX
G0129K104	AIRCASTLE LTD		04/17/2007	MERRILL LYNCH PIERCE FEN	4,400.000	153,585	XXX	145,200	145,200						145,200		8,385	8,385		XXX
012348108	ALBANY INTL CORP		06/26/2007	VARIOUS	9,200.000	358,821	XXX	323,947	323,947						323,947		34,874	34,874		XXX
012653101	ALBEMARLE CORP		11/13/2006	VARIOUS	89,200.000	5,242,274	XXX	2,785,725	4,270,896	(1,485,171)			(1,485,171)		2,785,725		2,456,549	2,456,549	24,258	XXX
01642T108	ALKERMES INC		04/17/2007	LEHMAN BROTHERS INC NY	4,600.000	77,564	XXX	66,708	66,708						66,708		10,856	10,856		XXX
019589308	ALLIED WASTE INDUSTRIES INC		04/17/2007	LEHMAN BROTHERS INC NY	6,700.000	83,584	XXX	86,855	86,855						86,855		(3,271)	(3,271)		XXX
019615103	ALLION HEALTHCARE INC		08/14/2006	VARIOUS	234,600.000	844,824	XXX	2,038,674	2,038,674						2,038,674		(1,193,850)	(1,193,850)		XXX
01988P108	ALLSCRIPTS HEALTHCARE SOLUTIONS		11/29/2006	INVESTMENT TECHNOLOGY GRP	90,898.000	2,438,691	XXX	1,515,752	1,595,260	(79,508)			(79,508)		1,515,752		922,939	922,939		XXX
02148M100	ALTIRIS INC		04/09/2007	VARIOUS	157,900.000	4,030,411	XXX	2,439,213	2,848,516	(409,303)			(409,303)		2,439,213		1,591,199	1,591,199		XXX
02364L109	AMERICA SERVICE GROUP INC		06/26/2007	VARIOUS	9,900.000	149,099	XXX	153,648	153,648						153,648		(4,549)	(4,549)		XXX
02744M108	AMERICAN MEDICAL SYSTEMS		12/01/2006	VARIOUS	386,764.000	6,526,932	XXX	4,368,913	6,439,621	(2,070,707)			(2,070,707)		4,368,913		2,158,019	2,158,019		XXX
029912201	AMERICAN TOWER CORP CL A		04/17/2007	VARIOUS	8,800.000	330,142	XXX	316,994	316,994						316,994		13,147	13,147		XXX
03070L300	AMERIGON INC		05/10/2007	VARIOUS	22,934.000	358,228	XXX	286,790	286,790						286,790		71,438	71,438		XXX
001744101	AMN HEALTHCARE SERVICES INC		06/26/2007	VARIOUS	257,700.000	6,277,618	XXX	3,928,689	5,231,310	(1,302,621)			(1,302,621)		3,928,689		2,348,929	2,348,929		XXX
03232P405	AMSURG CORP		12/01/2006	VARIOUS	232,916.000	5,059,865	XXX	4,622,927	5,298,839	(675,912)			(675,912)		4,622,927		436,938	436,938		XXX
032346108	AMYLIN PHARMACEUTICALS INC		04/17/2007	LEHMAN BROTHERS INC NY	2,600.000	108,594	XXX	116,891	116,891						116,891		(8,297)	(8,297)		XXX
032657207	ANALOGIC CORP		06/29/2007	VARIOUS	29,800.000	2,065,791	XXX	1,334,275	1,388,978	(54,704)			(54,704)		1,334,275		731,517	731,517		XXX
03475V101	ANGIODYNAMICS INC		12/06/2006	INVESTMENT TECHNOLOGY GRP	127,700.000	2,753,524	XXX	2,375,822	3,454,285	(1,078,463)			(1,078,463)		2,375,822		377,703	377,703		XXX
035710409	ANNALY MORTGAGE MGMT INC		06/26/2007	VARIOUS	30,800.000	422,626	XXX	374,830	394,548	(19,718)			(19,718)		374,830		47,796	47,796	18,097	XXX
03662Q105	ANSYS INC		12/01/2006	INVESTMENT TECHNOLOGY GRP	104,154.000	4,875,943	XXX	1,417,472	4,980,644	(3,563,173)			(3,563,173)		1,417,472		3,458,471	3,458,471		XXX
037899101	APPLEBEES INTL INC		12/19/2006	VARIOUS	134,700.000	3,173,564	XXX	2,688,686	2,588,934	99,752			99,752		2,688,686		484,878	484,878	11,264	XXX
039670104	ARCTIC CAT INC		10/13/2006	VARIOUS	52,500.000	929,966	XXX	1,044,932	1,024,275	20,657			20,657		1,044,932		(114,966)	(114,966)	1,960	XXX
040790107	ARKANSAS BEST CORP		06/26/2007	VARIOUS	11,700.000	496,550	XXX	406,179	587,457	(181,278)			(181,278)		406,179		90,371	90,371	1,540	XXX
G0585R106	ASSURED GUARANTY LTD		06/26/2007	VARIOUS	38,000.000	1,123,336	XXX	701,537	964,060	(262,523)			(262,523)		701,537		421,799	421,799	12,924	XXX
00207R101	ATMI INC		06/26/2007	UBS/WARBURG SECURITIES LL	2,700.000	81,721	XXX	81,995	81,995						81,995		(273)	(273)		XXX
050095108	ATWOOD OCEANICS INC		06/26/2007	UBS/WARBURG SECURITIES LL	700.000	47,684	XXX	32,224	32,224						32,224		15,460	15,460		XXX
073685109	BEACON ROOFING SUPPLY INC		12/05/2006	VARIOUS	334,050.000	6,879,472	XXX	4,753,684	7,352,441	(2,598,757)			(2,598,757)		4,753,684		2,125,789	2,125,789		XXX
08160H101	BENCHMARK ELECTRONICS INC		06/26/2007	UBS/WARBURG SECURITIES LL	4,400.000	101,356	XXX	90,217	90,217						90,217		11,140	11,140		XXX
091826107	BLACK BOX CORP		06/11/2007	VARIOUS	32,400.000	1,186,508	XXX	1,212,579	1,241,892	(29,313)			(29,313)		1,212,579		(26,071)	(26,071)	7,998	XXX
09227Q100	BLACKBAUD INC		11/30/2006	VARIOUS	260,100.000	6,244,754	XXX	4,468,501	5,904,270	(1,435,769)			(1,435,769)		4,468,501		1,776,253	1,776,253	23,527	XXX
091935502	BLACKBOARD INC		05/09/2007	JEFFERIES & CO	2,385.000	93,100	XXX	79,914	79,914						79,914		13,185	13,185		XXX
09578R103	BLUE NILE INC		05/08/2007	KINNARD, JOHN G. & CO	3,684.000	203,845	XXX	170,016	170,016						170,016		33,830	33,830		XXX
099849101	BORLAND SOFTWARE CORP		01/17/2007	VARIOUS	213,600.000	1,146,646	XXX	1,127,808	1,127,808						1,127,808		18,838	18,838		XXX
101119105	BOSTON PRIVATE FINL HLDGS		08/01/2006	VARIOUS	107,000.000	2,705,742	XXX	2,673,948	2,985,300	(311,352)			(311,352)		2,673,948		31,793	31,793	5,640	XXX
109195107	BRIGHT HORIZONS FAMILY SOLUTIONS		12/04/2006	VARIOUS	145,300.000	5,555,386	XXX	5,263,485	5,476,357	(212,872)			(212,872)		5,263,485		291,901	291,901		XXX
118759109	BUCYRUS INTL INC CL A		12/01/2006	VARIOUS	132,300.000	5,845,007	XXX	3,629,789	6,681,150	(3,051,361)			(3,051,361)		3,629,789		2,215,218	2,215,218	14,530	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
120113105	BUILDING MATERIALS HLDG CORP		06/26/2007	UBS/WARBURG SECURITIES LL	3,200.000	46,764	XXX	73,537	73,537						73,537		(26,773)	(26,773)		XXX
125071100	C D I CORP		03/06/2007	VARIOUS	26,800.000	746,314	XXX	507,181	777,200	(270,019)			(270,019)		507,181		239,133	239,133	7,612	XXX
12541W209	C H ROBINSON WORLDWIDE INC		04/17/2007	LEHMAN BROTHERS INC NY	900.000	45,613	XXX	38,996	38,996						38,996		6,617	6,617	640	XXX
127097103	CABOT OIL & GAS CORP		11/22/2006	VARIOUS	57,550.000	3,265,624	XXX	1,643,495	2,819,950	(1,176,455)			(1,176,455)		1,643,495		1,622,128	1,622,128	2,552	XXX
127190304	CACI INTL INC		06/26/2007	UBS/WARBURG SECURITIES LL	300.000	15,329	XXX	13,984	13,984						13,984		1,345	1,345		XXX
127387108	CADENCE DESIGN SYSTEM INC		04/17/2007	LEHMAN BROTHERS INC NY	900.000	20,531	XXX	16,026	16,026						16,026		4,505	4,505		XXX
13054D109	CALIFORNIA PIZZA KITCHEN INC		04/17/2007	LEHMAN BROTHERS INC NY	3,600.000	119,345	XXX	114,585	114,585						114,585		4,760	4,760		XXX
140501107	CAPITAL SOUTHWEST CORP		01/23/2007	VARIOUS	25,630.000	3,097,357	XXX	1,572,876	2,677,054	(1,104,177)			(1,104,177)		1,572,876		1,524,481	1,524,481	4,452	XXX
140781105	CARBO CERAMICS INC		06/26/2007	VARIOUS	5,200.000	236,094	XXX	190,468	190,468						190,468		45,625	45,625		XXX
149847105	CBEYOND INC		06/20/2007	VARIOUS	5,855.000	228,328	XXX	204,477	204,477						204,477		23,851	23,851		XXX
15135B101	CENTENE CORP		07/28/2006	VARIOUS	217,300.000	3,483,910	XXX	4,967,738	5,113,069	(145,331)			(145,331)		4,967,738		(1,483,828)	(1,483,828)		XXX
156708109	CEPHALON INC		04/17/2007	LEHMAN BROTHERS INC NY	1,900.000	142,802	XXX	116,818	116,818						116,818		25,984	25,984		XXX
158496109	CHAMPION ENTERPRISES INC		06/26/2007	UBS/WARBURG SECURITIES LL	6,900.000	70,122	XXX	56,510	56,510						56,510		13,613	13,613		XXX
159864107	CHARLES RIVER LABS INTL INC		04/17/2007	LEHMAN BROTHERS INC NY	1,000.000	48,246	XXX	44,178	44,178						44,178		4,069	4,069		XXX
162456107	CHATTEM INC		10/06/2006	VARIOUS	24,100.000	949,467	XXX	735,124	731,917	3,207			3,207		735,124		214,343	214,343		XXX
165167107	CHESAPEAKE ENERGY CORP		04/17/2007	LEHMAN BROTHERS INC NY	4,200.000	139,408	XXX	121,451	121,451						121,451		17,957	17,957	252	XXX
17163B102	CIBER INC		06/26/2007	VARIOUS	113,200.000	935,645	XXX	839,664	745,988	93,676			93,676		839,664		95,981	95,981		XXX
171798101	CIMAREX ENERGY CO		06/26/2007	VARIOUS	17,500.000	672,254	XXX	258,107	752,500	(494,393)			(494,393)		258,107		414,147	414,147		XXX
17306X102	CITI TRENDS INC		04/27/2007	CIBC WORLD MARKETS NY	3,613.000	145,529	XXX	154,823	154,823						154,823		(9,293)	(9,293)		XXX
193068103	COLDWATER CREEK INC		11/29/2006	VARIOUS	170,575.000	4,465,937	XXX	2,049,272	4,564,587	(2,515,315)			(2,515,315)		2,049,272		2,416,665	2,416,665		XXX
202608105	COMMERCIAL VEHICLE GROUP INC		06/26/2007	VARIOUS	15,000.000	288,479	XXX	282,653	310,200	(27,547)			(27,547)		282,653		5,827	5,827		XXX
203372107	COMMSCOPE INC		06/28/2007	STIFEL NICOLAUS & CO	250.000	14,407	XXX	13,198	13,198						13,198		1,210	1,210		XXX
206708109	CONCUR TECHNOLOGIES INC		05/07/2007	WM BLAIR & CO	3,417.000	66,738	XXX	59,894	59,894						59,894		6,844	6,844		XXX
207410101	CONMED CORP		06/26/2007	VARIOUS	122,000.000	3,148,182	XXX	2,798,671	2,525,400	273,271			273,271		2,798,671		349,511	349,511		XXX
21988R102	CORPORATE EXEC BOARD CO		12/01/2006	INVESTMENT TECHNOLOGY GRP	52,850.000	4,970,637	XXX	2,101,215	5,295,570	(3,194,355)			(3,194,355)		2,101,215		2,869,423	2,869,423	15,855	XXX
222795106	COUSINS PROPERTIES INC		01/08/2007	VARIOUS	45,000.000	1,614,786	XXX	1,287,869	1,391,850	(103,981)			(103,981)		1,287,869		326,917	326,917	165,188	XXX
22282E102	COVANTA HOLDING CORP		04/17/2007	LEHMAN BROTHERS INC NY	1,900.000	45,761	XXX	41,438	41,438						41,438		4,324	4,324		XXX
12618T105	CRA INTERNATIONAL INC		12/05/2006	VARIOUS	77,900.000	3,979,595	XXX	3,410,698	3,516,406	(105,708)			(105,708)		3,410,698		568,897	568,897		XXX
227483104	CROSS COUNTRY HEALTHCARE		06/26/2007	VARIOUS	72,300.000	1,475,548	XXX	988,783	1,315,137	(326,354)			(326,354)		988,783		486,765	486,765		XXX
126349109	CSG SYSTEMS INTL INC		06/26/2007	VARIOUS	142,100.000	3,782,416	XXX	2,950,945	3,515,554	(564,609)			(564,609)		2,950,945		831,470	831,470		XXX
22943F100	CTRIP.COM INTL LTD		04/17/2007	VARIOUS	4,600.000	321,251	XXX	229,346	229,346						229,346		91,905	91,905		XXX
23342J206	DADE BEHRING HLDGS INC		04/17/2007	VARIOUS	4,200.000	186,436	XXX	169,499	169,499						169,499		16,936	16,936	652	XXX
238113104	DATASCOPE CORP		06/26/2007	VARIOUS	40,800.000	1,504,210	XXX	1,380,925	1,258,272	122,653			122,653		1,380,925		123,285	123,285	5,341	XXX
242309102	DEALERTRACK HOLDINGS INC		12/01/2006	INVESTMENT TECHNOLOGY GRP	124,000.000	3,373,483	XXX	2,367,185	2,741,640	(374,455)			(374,455)		2,367,185		1,006,298	1,006,298		XXX
247357106	DELTA & PINE LAND CO		12/12/2006	VARIOUS	63,700.000	2,246,177	XXX	1,527,477	1,872,780	(345,303)			(345,303)		1,527,477		718,700	718,700	6,392	XXX
25269L106	DIAMOND MGMT & TECH CONSULTANTS		06/26/2007	VARIOUS	269,400.000	3,652,659	XXX	2,288,853	2,133,648	155,205			155,205		2,288,853		1,363,806	1,363,806	86,010	XXX
26153C103	DREAMWORKS ANIMATION SKG INC		04/17/2007	VARIOUS	9,200.000	269,072	XXX	229,647	229,647						229,647		39,425	39,425		XXX
262037104	DRIL-QUIP INC		11/29/2006	INVESTMENT TECHNOLOGY GRP	106,000.000	4,394,373	XXX	3,045,931	4,369,320	(1,323,389)			(1,323,389)		3,045,931		1,348,442	1,348,442		XXX
23332B106	DSP GROUP INC		06/26/2007	UBS/WARBURG SECURITIES LL	500.000	10,289	XXX	9,685	9,685						9,685		605	605		XXX

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
233326107	DST SYSTEMS INC		04/17/2007	LEHMAN BROTHERS INC NY	2,400.000	186,713	XXX	150,913	150,913						150,913		35,800	35,800		XXX
267475101	DYCOM INDS INC		03/08/2007	VARIOUS	83,500.000	2,037,646	XXX	1,590,224	1,777,715	(187,491)			(187,491)		1,590,224		447,422	447,422		XXX
269246104	E*TRADE FINANCIAL CORP		04/17/2007	LEHMAN BROTHERS INC NY	3,000.000	66,104	XXX	72,139	72,139						72,139		(6,035)	(6,035)		XXX
26959T102	EAGLE HOSPITALITY PPTY TR INC		06/26/2007	VARIOUS	16,400.000	211,990	XXX	164,191	157,932	6,259			6,259		164,191		47,798	47,798	15,816	XXX
270321102	EARTHLINK INC		06/26/2007	VARIOUS	51,000.000	376,707	XXX	477,269	441,660	35,609			35,609		477,269		(100,562)	(100,562)		XXX
284131208	ELAN CORP PLC		04/17/2007	VARIOUS	8,900.000	128,588	XXX	139,462	139,462						139,462		(10,874)	(10,874)		XXX
29270U105	ENERGY PARTNERS LTD		06/26/2007	VARIOUS	92,248.000	2,181,685	XXX	1,855,983	1,748,100	107,883			107,883		1,855,983		325,702	325,702		XXX
29362U104	ENTEGRIS INC		06/26/2007	VARIOUS	27,800.000	322,812	XXX	278,250	278,250						278,250		44,562	44,562		XXX
26875P101	EOG RESOURCES INC		04/17/2007	MORGAN STANLEY & CO NY	400.000	30,356	XXX	26,108	26,108						26,108		4,248	4,248		XXX
294429105	EQUIFAX INC		04/17/2007	INVESTMENT TECHNOLOGY GRP	2,100.000	80,383	XXX	76,514	76,514						76,514		3,869	3,869		XXX
296744105	ESSEX CORP		12/04/2006	VARIOUS	239,650.000	5,331,188	XXX	4,510,980	4,414,353	96,627			96,627		4,510,980		820,208	820,208		XXX
297602104	ETHAN ALLEN INTRIORS INC		06/26/2007	VARIOUS	20,700.000	714,325	XXX	670,586	756,585	(85,999)			(85,999)		670,586		43,739	43,739		XXX
298736109	EURONET WORLDWIDE INC		12/05/2006	VARIOUS	192,900.000	6,417,371	XXX	5,589,282	7,401,573	(1,812,291)			(1,812,291)		5,589,282		828,089	828,089		XXX
303075105	FACTSET RESEARCH SYSTEMS INC		12/05/2006	INVESTMENT TECHNOLOGY GRP	167,100.000	8,904,235	XXX	5,118,237	7,903,830	(2,785,593)			(2,785,593)		5,118,237		3,785,998	3,785,998	20,052	XXX
302445101	FLIR SYSTEMS INC		04/17/2007	LEHMAN BROTHERS INC NY	3,600.000	139,118	XXX	111,930	111,930						111,930		27,188	27,188		XXX
34415V109	FOCUS MEDIA HLDG LTD		12/20/2006	SPEAR, LEEDS & KELLOGG	4,500.000	308,095	XXX	269,123	269,123						269,123		38,973	38,973		XXX
349882100	FOSSIL INC		04/17/2007	MERRILL LYNCH PIERCE FEN	2,100.000	61,751	XXX	45,325	45,325						45,325		16,426	16,426		XXX
G36535139	FOSTER WHEELER LTD		06/13/2007	UBS/WARBURG SECURITIES LL	2,200.000	229,566	XXX	119,860	119,860						119,860		109,706	109,706		XXX
35671D857	FREEPORT-MCMORAN COPPER & GOLD		04/17/2007	LEHMAN BROTHERS INC NY	1,500.000	106,829	XXX	91,920	91,920						91,920		14,909	14,909		XXX
360921100	FURNITURE BRANDS INTL INC		06/26/2007	VARIOUS	117,100.000	1,905,934	XXX	2,638,261	2,440,364	197,897			197,897		2,638,261		(732,327)	(732,327)	133,264	XXX
361438104	GAMCO INVESTORS INC		06/29/2007	VARIOUS	37,200.000	1,905,773	XXX	1,573,766	1,367,472	206,294			206,294		1,573,766		332,007	332,007	4,933	XXX
G37260109	GARMIN LTD		06/11/2007	VARIOUS	8,000.000	525,033	XXX	421,076	421,076						421,076		103,957	103,957		XXX
36866W106	GEMSTAR-TV GUIDE INTL INC		04/17/2007	VARIOUS	69,200.000	282,671	XXX	241,127	241,127						241,127		41,543	41,543		XXX
374393106	GEVITY HR INC		06/26/2007	VARIOUS	11,900.000	262,207	XXX	261,601	261,601						261,601		606	606	12,415	XXX
361652209	GFI GROUP INC		04/23/2007	JEFFERIES & CO	4,040.000	271,848	XXX	274,512	274,512						274,512		(2,665)	(2,665)		XXX
37934A100	GLOBAL IMAGING SYSTEMS INC		05/10/2007	VARIOUS	75,800.000	2,017,125	XXX	1,307,314	1,581,024	(273,710)			(273,710)		1,307,314		709,811	709,811		XXX
37941P108	GLOBAL POWER EQUIPMENT INC		09/18/2006	VARIOUS	184,400.000	423,795	XXX	586,392	586,392						586,392		(162,597)	(162,597)		XXX
380614107	GOLD KIST INC		01/08/2007	VARIOUS	213,100.000	4,377,316	XXX	2,576,974	2,849,147	(272,173)			(272,173)		2,576,974		1,800,342	1,800,342		XXX
397888108	GREY WOLF INC		06/26/2007	UBS/WARBURG SECURITIES LL	6,000.000	49,527	XXX	43,940	43,940						43,940		5,586	5,586		XXX
402040109	GUITAR CENTER MGMT INC		09/25/2006	VARIOUS	154,800.000	6,283,665	XXX	7,988,665	6,883,956	1,104,709			1,104,709		7,988,665		(1,705,000)	(1,705,000)		XXX
422211102	HEALTHEXTRAS INC		12/04/2006	INVESTMENT TECHNOLOGY GRP	161,400.000	3,416,937	XXX	2,511,495	4,877,508	(2,366,013)			(2,366,013)		2,511,495		905,442	905,442		XXX
42224N101	HEALTHSPRING INC		06/26/2007	UBS/WARBURG SECURITIES LL	5,900.000	107,067	XXX	115,021	115,021						115,021		(7,954)	(7,954)		XXX
422245100	HEALTHWAYS INC		12/01/2006	VARIOUS	107,900.000	4,911,118	XXX	4,538,205	5,679,856	(1,141,651)			(1,141,651)		4,538,205		372,913	372,913		XXX
428565105	HIBBETT SPORTING GOODS INC		12/04/2006	INVESTMENT TECHNOLOGY GRP	112,600.000	3,523,436	XXX	2,997,334	2,691,140	306,194			306,194		2,997,334		526,102	526,102		XXX
428567101	HIBBETT SPORTS INC		06/01/2007	SUNTRUST ROBINSON HUMPHR	8,308.000	232,210	XXX	243,596	243,596						243,596		(11,386)	(11,386)		XXX
43365Y104	HITTITE MICROWAVE CORP		11/29/2006	VARIOUS	76,100.000	3,119,098	XXX	2,569,670	2,751,776	(182,106)			(182,106)		2,569,670		549,427	549,427		XXX
436440101	HOLOGIC INC		11/08/2006	CREDIT SUISSE 1ST BOSTON	6,900.000	331,883	XXX	295,210	295,210						295,210		36,672	36,672		XXX

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
443792106	HUDSON HIGHLAND GROUP INC		06/26/2007	VARIOUS	86,900.000	1,608,358	XXX	937,651	937,651						937,651		670,707	670,707		XXX
444903108	HUMAN GENOME SCIENCES INC		04/17/2007	LEHMAN BROTHERS INC NY	5,300.000	57,484	XXX	60,105	60,105						60,105		(2,621)	(2,621)		XXX
447462102	HURON CONSULTING GROUP INC		11/30/2006	VARIOUS	165,600.000	6,804,234	XXX	4,506,438	5,810,904	(1,304,466)			(1,304,466)		4,506,438		2,297,796	2,297,796		XXX
449934108	IMS HEALTH INC		04/17/2007	BANC AMER SECUR MONTGOM	900.000	26,642	XXX	24,599	24,599						24,599		2,043	2,043	116	XXX
45768S105	INNOSPEC INC		08/04/2006	VARIOUS	20,900.000	521,707	XXX	380,801	531,278	(150,477)			(150,477)		380,801		140,906	140,906		XXX
45840J107	INTERACTIVE DATA CORP		04/17/2007	INVESTMENT TECHNOLOGY GRP	5,900.000	150,023	XXX	140,359	140,359						140,359		9,664	9,664		XXX
46122E105	INVENTIV HEALTH INC		12/05/2006	INVESTMENT TECHNOLOGY GRP	219,500.000	6,734,089	XXX	5,913,164	6,317,210	(404,046)			(404,046)		5,913,164		820,926	820,926		XXX
46127U104	INVESCO PLC		04/17/2007	MERRILL LYNCH PIERCE FEN	1,300.000	31,159	XXX	30,610	30,610						30,610		550	550		XXX
462846106	IRON MOUNTAIN INC		04/17/2007	INVESTMENT TECHNOLOGY GRP	5,300.000	145,154	XXX	147,521	147,521						147,521		(2,367)	(2,367)		XXX
464287648	ISHARES RUSSELL 2000 GROWTH INDEX		06/27/2007	VARIOUS	16,971.000	1,446,934	XXX	1,429,685	1,429,685						1,429,685		17,249	17,249		XXX
465741106	ITRON INC		06/07/2007	VARIOUS	10,330.000	736,194	XXX	672,536	672,536						672,536		63,658	63,658		XXX
46612H402	J CREW GROUP INC		06/14/2007	LIQUIDNET INC	1,700.000	88,322	XXX	69,103	69,103						69,103		19,219	19,219		XXX
46626E205	J2 GLOBAL COMMUNICATIONS INC		12/05/2006	VARIOUS	264,469.000	7,453,020	XXX	4,946,977	8,256,722	(3,309,745)			(3,309,745)		4,946,977		2,506,043	2,506,043		XXX
471109108	JARDEN CORP		12/20/2006	VARIOUS	3,200.000	108,952	XXX	110,247	110,247						110,247		(1,296)	(1,296)		XXX
481165108	JOY GLOBAL INC		04/17/2007	LEHMAN BROTHERS INC NY	3,200.000	150,303	XXX	115,068	115,068						115,068		35,235	35,235	6,638	XXX
48203R104	JUNIPER NETWORKS INC		04/17/2007	LEHMAN BROTHERS INC NY	5,400.000	112,527	XXX	109,809	109,809						109,809		2,718	2,718		XXX
48207D101	JUPITERMEDIA CORP		07/31/2006	VARIOUS	250,800.000	2,699,205	XXX	4,047,939	3,260,400	787,539			787,539		4,047,939		(1,348,734)	(1,348,734)		XXX
486665102	KEANE INC		06/05/2007	VARIOUS	272,100.000	3,785,054	XXX	3,360,606	3,401,250	(40,644)			(40,644)		3,360,606		424,448	424,448		XXX
488044108	KELLWOOD CO		06/26/2007	VARIOUS	47,800.000	1,493,358	XXX	1,604,375	1,399,106	205,269			205,269		1,604,375		(111,017)	(111,017)	44,368	XXX
488879107	KENEXA CORP		06/29/2007	VARIOUS	102,455.000	3,234,786	XXX	2,965,465	3,230,705	(265,239)			(265,239)		2,965,465		269,320	269,320		XXX
499064103	KNIGHT TRANSPORTATION INC		12/01/2006	VARIOUS	342,525.000	6,010,494	XXX	4,780,699	6,919,005	(2,138,306)			(2,138,306)		4,780,699		1,229,795	1,229,795	6,851	XXX
500453204	KOMAG INC		06/26/2007	UBS/WARBURG SECURITIES LL	10,400.000	285,084	XXX	348,094	348,094						348,094		(63,011)	(63,011)		XXX
500643200	KORN FERRY INTL		06/15/2007	VARIOUS	104,600.000	2,526,771	XXX	1,640,746	2,049,114	(408,368)			(408,368)		1,640,746		886,025	886,025		XXX
501577100	KYPHON INC		06/05/2007	VARIOUS	3,500.000	165,901	XXX	117,210	117,210						117,210		48,691	48,691		XXX
505336107	LA Z BOY INC		03/16/2007	VARIOUS	136,700.000	1,962,086	XXX	1,901,960	1,913,800	(11,840)			(11,840)		1,901,960		60,126	60,126	36,276	XXX
52078P102	LAWSON SOFTWARE INC		06/26/2007	VARIOUS	189,500.000	1,741,680	XXX	1,123,844	1,269,650	(145,806)			(145,806)		1,123,844		617,837	617,837		XXX
521863308	LEAP WIRELESS INTL INC		06/28/2007	UBS/WARBURG SECURITIES LL	4,000.000	331,649	XXX	241,759	241,759						241,759		89,890	89,890		XXX
536797103	LITHIA MOTORS INC		06/26/2007	UBS/WARBURG SECURITIES LL	1,600.000	41,039	XXX	39,907	39,907						39,907		1,132	1,132		XXX
501889208	LKQ CORP		04/17/2007	VARIOUS	166,400.000	3,883,018	XXX	3,213,975	3,181,269	32,707			32,707		3,213,975		669,042	669,042		XXX
542312103	LONE STAR TECHNOLOGIES INC		06/15/2007	VARIOUS	80,900.000	5,363,391	XXX	3,963,159	4,370,218	(407,059)			(407,059)		3,963,159		1,400,232	1,400,232		XXX
502392103	LTX CORP		06/26/2007	VARIOUS	54,100.000	297,356	XXX	221,191	379,241	(158,050)			(158,050)		221,191		76,165	76,165		XXX
55068R202	LUXOTTICA GROUP SPA		04/17/2007	BANC AMER SECUR MONTGOM	3,400.000	111,613	XXX	105,156	105,156						105,156		6,457	6,457		XXX
554273102	MACDERMID INC		04/13/2007	VARIOUS	102,100.000	3,538,576	XXX	3,037,041	2,940,480	96,561			96,561		3,037,041		501,535	501,535	17,976	XXX
562750109	MANHATTAN ASSOCS INC		06/26/2007	VARIOUS	99,600.000	2,819,625	XXX	1,963,090	2,020,884	(57,794)			(57,794)		1,963,090		856,535	856,535		XXX
56418H100	MANPOWER INC		04/17/2007	BANC AMER SECUR MONTGOM	400.000	30,812	XXX	27,614	27,614						27,614		3,198	3,198		XXX
567908108	MARINEMAX INC		06/26/2007	UBS/WARBURG SECURITIES LL	2,400.000	49,323	XXX	53,160	53,160						53,160		(3,837)	(3,837)		XXX
56845T305	MARINER ENERGY INC		06/26/2007	VARIOUS	77,000.000	1,856,608	XXX	1,249,415	1,414,490	(165,075)			(165,075)		1,249,415		607,193	607,193		XXX
57383T103	MARVEL ENTERTAINMENT INC		06/26/2007	VARIOUS	39,700.000	1,068,467	XXX	583,953	805,018	(221,064)			(221,064)		583,953		484,514	484,514		XXX
G6052F103	MAX RE CAPITAL LTD		06/26/2007	VARIOUS	8,600.000	222,405	XXX	199,406	187,824	11,582			11,582		199,406		22,999	22,999	3,420	XXX
589981109	MERGE TECHNOLOGIES INC		06/26/2007	UBS/WARBURG SECURITIES LL	4,700.000	30,356	XXX	23,624	23,624						23,624		6,732	6,732		XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
599902103	MILLENNIUM PHARMACEUTICALS INC		04/17/2007	BANC AMER SECUR MONTGOM	6,300.000	75,963	XXX	62,197	62,197						62,197		13,766	13,766		XXX
L6388F110	MILLICOM INTL CELLULAR SA		04/17/2007	MORGAN STANLEY & CO NY	100.000	8,389	XXX	6,157	6,157						6,157		2,232	2,232		XXX
246994925	MONDRIAN INTL EQUITY FUND LP		06/29/2007	NORTHERN TRUST	8,250,087.720	230,429,780	XXX	152,820,105	179,323,247	(26,503,142)			(26,503,142)		152,820,105		77,609,675	77,609,675		XXX
61945A107	MOSAIC CO		05/21/2007	VARIOUS	12,000.000	378,993	XXX	245,017	245,017						245,017		133,976	133,976		XXX
624581104	MOVIE GALLERY INC		08/22/2006	B TRADE SERVICES	219,800.000	544,833	XXX	1,364,958	1,364,958						1,364,958		(820,125)	(820,125)		XXX
624756102	MUELLER INDUSTRIES INC		03/06/2007	VARIOUS	57,200.000	2,069,935	XXX	1,559,888	1,889,316	(329,428)			(329,428)		1,559,888		510,047	510,047	4,190	XXX
631103108	NASDAQ STOCK MARKET INC		06/29/2007	VARIOUS	3,600.000	108,181	XXX	115,581	115,581						115,581		(7,400)	(7,400)		XXX
63563H109	NATIONAL DENTEX CORP		06/26/2007	VARIOUS	11,800.000	231,179	XXX	132,361	273,760	(141,399)			(141,399)		132,361		98,818	98,818		XXX
63935N107	NAVIGANT CONSULTING INC		10/31/2006	VARIOUS	248,100.000	4,677,243	XXX	5,077,151	5,619,465	(542,314)			(542,314)		5,077,151		(399,908)	(399,908)		XXX
64109T201	NET SERVICOS DE COMUNICACAO SA		04/17/2007	VARIOUS	5,400.000	77,823	XXX	71,223	71,223						71,223		6,600	6,600		XXX
64118B100	NETLOGIC MICROSYSTEMS INC		04/12/2007	VARIOUS	78,200.000	1,509,931	XXX	2,807,713	2,480,775	326,938			326,938		2,807,713		(1,297,782)	(1,297,782)		XXX
67066G104	NVIDIA CORP		04/17/2007	BANC AMER SECUR MONTGOM	4,400.000	135,195	XXX	163,453	163,453						163,453		(28,258)	(28,258)		XXX
686091109	O'REILLY AUTOMOTIVE		12/01/2006	VARIOUS	291,600.000	9,128,699	XXX	3,924,045	9,095,004	(5,170,959)			(5,170,959)		3,924,045		5,204,654	5,204,654		XXX
67423R108	OBAGI MEDICAL PRODUCTS INC		05/30/2007	VARIOUS	3,470.000	61,672	XXX	44,669	44,669						44,669		17,003	17,003		XXX
Y6476W104	OMI CORP		05/31/2007	VARIOUS	74,200.000	2,142,083	XXX	1,439,059	1,606,430	(167,371)			(167,371)		1,439,059		703,023	703,023	45,110	XXX
68273G101	ONLINE RESOURCES CORP		12/06/2006	INVESTMENT TECHNOLOGY GRP	239,700.000	2,500,932	XXX	2,824,305	2,478,498	345,807			345,807		2,824,305		(323,373)	(323,373)		XXX
683715106	OPEN TEXT CORP		01/18/2007	VARIOUS	163,800.000	3,071,707	XXX	2,315,694	2,365,272	(49,578)			(49,578)		2,315,694		756,013	756,013		XXX
M75253100	ORBOTECH LTD		06/26/2007	VARIOUS	32,300.000	738,774	XXX	799,392	740,639	58,753			58,753		799,392		(60,618)	(60,618)		XXX
697529303	PALOMAR MED TECHNOLOGIES INC		11/30/2006	VARIOUS	91,100.000	4,480,119	XXX	2,418,464	4,156,893	(1,738,429)			(1,738,429)		2,418,464		2,061,655	2,061,655		XXX
69840W108	PANERA BREAD CO CL A		11/30/2006	INVESTMENT TECHNOLOGY GRP	64,000.000	3,691,311	XXX	2,275,531	4,303,360	(2,027,829)			(2,027,829)		2,275,531		1,415,780	1,415,780		XXX
713278109	PEP BOYS-MANNY MOE & JACK		09/12/2006	VARIOUS	102,100.000	1,331,483	XXX	1,428,954	1,197,633	231,321			231,321		1,428,954		(97,471)	(97,471)	6,892	XXX
71375U101	PERFICIENT INC		04/13/2007	VARIOUS	5,920.000	133,323	XXX	120,657	120,657						120,657		12,666	12,666		XXX
716016209	PETCO ANIMAL SUPPLIES INC		08/07/2006	VARIOUS	212,200.000	5,949,316	XXX	4,498,944	4,335,246	163,698			163,698		4,498,944		1,450,372	1,450,372		XXX
716382106	PETMED EXPRESS INC		10/30/2006	VARIOUS	254,000.000	2,956,374	XXX	2,786,380	2,786,380						2,786,380		169,994	169,994		XXX
71721R406	PHASE FORWARD INC		12/08/2006	INVESTMENT TECHNOLOGY GRP	207,675.000	3,082,544	XXX	2,469,347	2,392,416	76,931			76,931		2,469,347		613,197	613,197		XXX
726505100	PLAINS EXPL & PRODTN CO		06/26/2007	VARIOUS	115,412.000	5,184,295	XXX	1,124,362	4,678,802	(3,554,441)			(3,554,441)		1,124,362		4,059,933	4,059,933		XXX
69349H107	PNM RESOURCES INC		04/17/2007	BANC AMER SECUR MONTGOM	3,700.000	123,103	XXX	113,222	113,222						113,222		9,881	9,881	2,061	XXX
73755L107	POTASH CORP OF SASKATCH INC		04/17/2007	BANC AMER SECUR MONTGOM	400.000	72,706	XXX	58,873	58,873						58,873		13,833	13,833		XXX
739308104	POWER-ONE INC		06/26/2007	VARIOUS	23,400.000	111,930	XXX	142,279	154,440	(12,161)			(12,161)		142,279		(30,349)	(30,349)		XXX
742962103	PRIVATEBANCORP INC		12/04/2006	VARIOUS	129,800.000	5,315,711	XXX	4,303,969	5,375,018	(1,071,049)			(1,071,049)		4,303,969		1,011,741	1,011,741	6,810	XXX
74346P102	PROQUEST CO		08/15/2006	VARIOUS	87,800.000	1,034,262	XXX	1,079,062	1,079,062						1,079,062		(44,800)	(44,800)		XXX
743815102	PROVIDENCE SERVICE CORP		11/09/2006	GOLDMAN SACHS & CO	183,050.000	4,384,645	XXX	3,559,490	4,984,452	(1,424,962)			(1,424,962)		3,559,490		825,155	825,155		XXX
74439H108	PSYCHIATRIC SOLUTIONS INC		04/17/2007	AVONDALE PARTNERS	8,300.000	336,043	XXX	338,768	338,768						338,768		(2,725)	(2,725)		XXX
747620102	QUANEX CORP		06/26/2007	VARIOUS	48,800.000	1,900,578	XXX	1,777,865	1,991,546	(213,682)			(213,682)		1,777,865		122,714	122,714	12,221	XXX
74838J101	QUIDEL CORP		06/29/2007	VARIOUS	10,810.000	188,364	XXX	151,931	151,931						151,931		36,433	36,433		XXX
750323206	RADIATION THERAPY SVCS INC		05/16/2007	U S BANCORP PIPER JAFFRAY	6,860.000	175,385	XXX	210,975	210,975						210,975		(35,590)	(35,590)		XXX
756577102	RED HAT INC		04/17/2007	BANC AMER SECUR MONTGOM	2,700.000	60,837	XXX	44,346	44,346						44,346		16,492	16,492		XXX
76009N100	RENT A CENTER INC		06/26/2007	VARIOUS	144,800.000	4,107,266	XXX	2,897,895	3,599,728	(701,833)			(701,833)		2,897,895		1,209,371	1,209,371		XXX
76122Q105	RESOURCES CONNECTION INC		04/17/2007	VARIOUS	10,600.000	325,692	XXX	251,984	251,984						251,984		73,708	73,708		XXX
762397206	RHODIA SA		06/27/2007	NORTHERN TRUST	0.670	26	XXX	30	30						30		(4)	(4)		XXX
768573107	RIVERBED TECHNOLOGY INC		06/29/2007	DEUTSCHE BANK SECURITIES	6,670.000	291,481	XXX	212,577	212,577						212,577		78,904	78,904		XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
777779307	ROSETTA RESOURCES INC		06/26/2007	UBS/WARBURG SECURITIES LL	10,300.000	218,271	XXX	185,915	171,186	14,729			14,729		185,915		32,356	32,356		XXX
749660106	RPC INC		06/26/2007	UBS/WARBURG SECURITIES LL	10,250.000	177,647	XXX	140,517	140,517						140,517		37,130	37,130		XXX
795435106	SALIX PHARMACEUTICALS INC		12/05/2006	INVESTMENT TECHNOLOGY GRP	225,300.000	3,159,829	XXX	2,771,190	2,771,190						2,771,190		388,639	388,639		XXX
800013104	SANDERSON FARMS INC		06/26/2007	VARIOUS	110,100.000	4,197,189	XXX	2,907,098	3,081,699	(174,601)			(174,601)		2,907,098		1,290,091	1,290,091	62,064	XXX
802817304	SANTARUS INC		05/25/2007	VARIOUS	7,259.000	45,960	XXX	52,257	52,257						52,257		(6,297)	(6,297)		XXX
806882106	SCHNITZER STEEL INDUSTRIES		06/26/2007	VARIOUS	75,600.000	3,531,558	XXX	1,837,902	2,669,846	(831,943)			(831,943)		1,837,902		1,693,656	1,693,656	4,934	XXX
G8018D107	SECURITY CAPITAL ASSURANCE		06/26/2007	VARIOUS	33,500.000	1,049,775	XXX	702,237	702,237						702,237		347,538	347,538	1,110	XXX
78427V102	SI INTERNATIONAL INC		12/12/2006	VARIOUS	182,100.000	6,146,293	XXX	5,075,515	5,583,186	(507,671)			(507,671)		5,075,515		1,070,778	1,070,778		XXX
82705T102	SILICON IMAGE INC		06/26/2007	UBS/WARBURG SECURITIES LL	400.000	3,404	XXX	3,530	3,530						3,530		(126)	(126)		XXX
829073105	SIMPSON MFG INC		02/20/2007	VARIOUS	42,100.000	1,414,327	XXX	890,626	1,517,705	(627,079)			(627,079)		890,626		523,702	523,702	10,952	XXX
83545G102	SONIC AUTOMOTIVE INC		06/26/2007	UBS/WARBURG SECURITIES LL	9,500.000	274,782	XXX	205,761	205,761						205,761		69,022	69,022		XXX
835470105	SONICWALL INC		06/26/2007	UBS/WARBURG SECURITIES LL	1,200.000	10,124	XXX	10,029	10,029						10,029		95	95		XXX
835916107	SONUS NETWORKS INC		04/17/2007	BANC AMER SECUR MONTGOM	2,000.000	16,628	XXX	11,946	11,946						11,946		4,682	4,682		XXX
78464R105	SRA INTERNATIONAL INC		06/26/2007	VARIOUS	134,100.000	3,707,776	XXX	4,076,245	3,558,297	517,948			517,948		4,076,245		(368,469)	(368,469)		XXX
790849103	ST JUDE MEDICAL INC		04/17/2007	BANC AMER SECUR MONTGOM	4,300.000	178,768	XXX	151,148	151,148						151,148		27,619	27,619		XXX
792228108	ST MARY LAND & EXPLOR CO		06/26/2007	VARIOUS	13,300.000	496,843	XXX	136,115	535,325	(399,210)			(399,210)		136,115		360,728	360,728	1,905	XXX
853626109	STANDARD MICROSYSTEMS CORP		06/26/2007	VARIOUS	50,000.000	1,589,525	XXX	1,164,605	1,091,500	73,105			73,105		1,164,605		424,919	424,919		XXX
85528P108	STARENT NETWORKS CORP		06/29/2007	VARIOUS	30,404.000	455,017	XXX	424,282	424,282						424,282		30,736	30,736		XXX
858375108	STEIN MART INC		06/26/2007	UBS/WARBURG SECURITIES LL	700.000	8,753	XXX	9,112	9,112						9,112		(359)	(359)		XXX
860372101	STEWART INFO SERVICES CORP		06/26/2007	VARIOUS	22,500.000	850,102	XXX	281,866	816,975	(535,109)			(535,109)		281,866		568,235	568,235		XXX
861642106	STONE ENERGY CORP		06/26/2007	VARIOUS	33,200.000	1,247,928	XXX	1,213,097	1,545,460	(332,363)			(332,363)		1,213,097		34,830	34,830		XXX
86800C104	SUNTECH POWER HLDGS CO LTD		12/20/2006	PACIFIC GROWTH EQUITIES	600.000	19,883	XXX	16,203	16,203						16,203		3,680	3,680		XXX
868157108	SUPERIOR ENERGY SVCS INC		06/26/2007	VARIOUS	14,900.000	513,694	XXX	196,467	505,110	(308,643)			(308,643)		196,467		317,227	317,227		XXX
868168105	SUPERIOR INDUSTRIES INTL INC		02/08/2007	VARIOUS	216,300.000	4,140,969	XXX	3,956,127	3,956,127						3,956,127		184,842	184,842	67,248	XXX
879246106	TELE NORTE LESTE PARTICIPACOES SA		04/17/2007	BANC AMER SECUR MONTGOM	4,700.000	78,809	XXX	69,372	69,372						69,372		9,437	9,437		XXX
880915103	TERRA INDUSTRIES INC		04/17/2007	BANC AMER SECUR MONTGOM	5,300.000	102,959	XXX	88,551	88,551						88,551		14,408	14,408		XXX
88162G103	TETRA TECH INC		06/26/2007	VARIOUS	145,700.000	3,189,833	XXX	2,092,884	2,584,718	(491,834)			(491,834)		2,092,884		1,096,949	1,096,949		XXX
88632Q103	TIBCO SOFTWARE INC		12/01/2006	VARIOUS	173,700.000	1,571,575	XXX	1,186,183	1,224,585	(38,402)			(38,402)		1,186,183		385,392	385,392		XXX
886547108	TIFFANY & CO		06/06/2007	MERRILL LYNCH PIERCE FEN	7,100.000	361,377	XXX	255,717	255,717						255,717		105,660	105,660		XXX
89267P105	TRADESTATION GROUP INC		10/05/2006	VARIOUS	170,400.000	2,607,647	XXX	1,225,176	2,158,968	(933,792)			(933,792)		1,225,176		1,382,471	1,382,471		XXX
893416107	TRANSACTION SYST ARCHITECTS		04/17/2007	BANC AMER SECUR MONTGOM	4,300.000	138,125	XXX	161,894	161,894						161,894		(23,770)	(23,770)		XXX
899035505	TUESDAY MORNING CORP		06/26/2007	VARIOUS	160,300.000	2,414,306	XXX	2,907,192	2,107,945	799,247			799,247		2,907,192		(492,885)	(492,885)	47,520	XXX
902494103	TYSON FOODS INC		04/17/2007	BANC AMER SECUR MONTGOM	1,000.000	20,465	XXX	16,237	16,237						16,237		4,228	4,228		XXX
903914109	ULTRA PETROLEUM CORP		05/15/2007	LEHMAN BROTHERS INC NY	2,500.000	154,100	XXX	126,660	126,660						126,660		27,440	27,440		XXX
904034105	ULTRATECH INC		06/26/2007	UBS/WARBURG SECURITIES LL	600.000	7,830	XXX	7,790	7,790						7,790		39	39		XXX
913004107	UNITED STATIONERS INC		05/21/2007	VARIOUS	56,400.000	3,231,203	XXX	2,063,369	2,781,648	(718,279)			(718,279)		2,063,369		1,167,833	1,167,833		XXX
90341G103	USA MOBILITY INC		06/27/2007	VARIOUS	52,700.000	1,287,183	XXX	1,538,204	874,820	663,384			663,384		1,538,204		(251,021)	(251,021)	272,725	XXX
91879Q109	VAIL RESORTS INC		02/02/2007	VARIOUS	17,900.000	813,616	XXX	608,780	664,090	(55,310)			(55,310)		608,780		204,836	204,836		XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										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 (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
918866104	VALASSIS COMMUNICATIONS INC		01/08/2007	VARIOUS	107,700.000	1,777,851	XXX	3,084,042	2,540,643	543,399			543,399		3,084,042		(1,306,191)	(1,306,191)		XXX
92046N102	VALUECLICK INC		11/29/2006	VARIOUS	381,800.000	8,597,275	XXX	5,136,697	5,860,630	(723,933)			(723,933)		5,136,697		3,460,578	3,460,578		XXX
922908835	VANGUARD MID CAP INDEX FUND		03/29/2007	v	2,726,833.980	56,500,000	XXX	33,282,938	50,364,624	(17,081,686)			(17,081,686)		33,282,938		23,217,062	23,217,062		XXX
92231M109	VASCULAR SOLUTIONS INC		11/13/2006	VARIOUS	225,500.000	1,750,459	XXX	2,069,369	1,781,450	287,919			287,919		2,069,369		(318,910)	(318,910)		XXX
92342Y109	VERIFONE HLDGS INC		04/17/2007	VARIOUS	10,500.000	403,382	XXX	306,603	306,603						306,603		96,779	96,779		XXX
92343X100	VERINT SYSTEMS INC		04/23/2007	VARIOUS	223,900.000	7,473,632	XXX	7,780,461	6,536,943	1,243,519			1,243,519		7,780,461		(306,829)	(306,829)		XXX
92858J108	VOCUS INC		06/18/2007	VARIOUS	8,434.000	230,474	XXX	164,463	164,463						164,463		66,011	66,011		XXX
929566107	WABASH NATIONAL CORP		06/26/2007	VARIOUS	61,000.000	961,424	XXX	1,104,853	936,960	167,893			167,893		1,104,853		(143,430)	(143,430)	17,145	XXX
93317Q105	WALTER INDUSTRIES INC		06/26/2007	UBS/WARBURG SECURITIES LL	8,400.000	238,940	XXX	226,733	226,733						226,733		12,207	12,207		XXX
942712100	WATSON WYATT & CO HLDGS		06/26/2007	VARIOUS	166,000.000	7,559,496	XXX	4,091,517	5,833,240	(1,741,723)			(1,741,723)		4,091,517		3,467,979	3,467,979	48,375	XXX
94767L109	WEBEX COMMUNICATIONS INC		11/29/2006	VARIOUS	180,100.000	6,476,781	XXX	4,715,176	6,400,754	(1,685,578)			(1,685,578)		4,715,176		1,761,605	1,761,605		XXX
977424100	WITNESS SYSTEMS INC		10/05/2006	VARIOUS	272,560.000	4,554,582	XXX	3,793,745	5,497,535	(1,703,790)			(1,703,790)		3,793,745		760,837	760,837		XXX
98156Q108	WORLD WRESTLING ENTMNT		06/26/2007	VARIOUS	36,200.000	614,164	XXX	323,955	611,418	(287,463)			(287,463)		323,955		290,208	290,208	9,673	XXX
988858106	ZALE CORP		06/26/2007	VARIOUS	92,000.000	2,603,902	XXX	1,441,522	2,216,280	(774,758)			(774,758)		1,441,522		1,162,380	1,162,380		XXX
989817101	ZUMIEZ INC		04/11/2007	BANC AMER SECUR MONTGOM	5,630.000	229,662	XXX	229,285	229,285						229,285		376	376		XXX
98985T109	ZYMOGENETICS INC		04/17/2007	BANC AMER SECUR MONTGOM	200.000	3,102	XXX	3,391	3,391						3,391		(289)	(289)		XXX
6899999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						731,070,844	XXX	532,312,123	646,443,356	(114,131,231)			(114,131,231)		532,312,123		198,758,717	198,758,717	1,355,716	XXX
7299997 Subtotal - Common Stocks - Part 4						744,326,720	XXX	540,678,664	657,253,222	(116,574,556)			(116,574,556)		540,678,664		203,648,052	203,648,052	1,400,183	XXX
7299998 Summary Item from Part 5 for Common Stocks						662,904,645	XXX	638,228,410	638,228,418						638,228,410		24,676,230	24,676,230	752,201	XXX
7299999 Subtotal - Common Stocks						1,407,231,365	XXX	1,178,907,074	1,295,481,640	(116,574,556)			(116,574,556)		1,178,907,074		228,324,282	228,324,282	2,152,384	XXX
7399999 Subtotal - Preferred and Common Stocks						1,407,231,365	XXX	1,178,907,074	1,295,481,640	(116,574,556)			(116,574,556)		1,178,907,074		228,324,282	228,324,282	2,152,384	XXX
7499999 Totals						15,698,088,937	XXX	15,460,940,724	15,578,126,705	(116,947,274)	(1,318,596)		(118,265,870)		15,459,860,837		238,228,126	238,228,126	79,333,403	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
31331V2U9	FEDERAL FARM CREDIT BANK		01/17/2007	RBC DAIN RAUSCHER	06/26/2007	BANC AMER SECUR MONTGOM	6,130,000.000	6,153,662	5,958,176	6,152,806		(856)		(856)			(194,630)	(194,630)	265,293	125,665
3133XFN69	FEDERAL HOME LOAN BANK		08/09/2006	GOLDMAN SACHS MONEY MKT L	02/05/2007	GOLDMAN SACHS MONEY MKT L	15,745,000.000	15,727,980	15,742,512	15,732,299		4,319		4,319			10,213	10,213	513,298	118,798
3133XJRA8	FEDERAL HOME LOAN BANK		01/24/2007	GREENWICH CAP MKTS CHASE	02/14/2007	BARCLAYS BANK	3,460,000.000	3,456,765	3,459,334	3,456,850		85		85			2,483	2,483	7,881	
3133XGDD3	FEDERAL HOME LOAN BANKS		09/19/2006	RBC DAIN RAUSCHER	06/26/2007	GREENWICH CAP MKTS CHASE	1,570,000.000	1,592,977	1,573,925	1,589,744		(3,233)		(3,233)			(15,819)	(15,819)	72,667	7,267
3133XGH49	FEDERAL HOME LOAN BANKS		08/02/2006	BARCLAYS CAPITAL FIXED	09/13/2006	BANC AMER SECUR MONTGOM	3,955,000.000	3,948,158	3,960,778	3,948,513		355		355			12,265	12,265	23,648	
3133XGNJ9	FEDERAL HOME LOAN BANKS		09/13/2006	BANC AMER SECUR MONTGOM	11/01/2006	BANC AMER SECUR MONTGOM	5,085,000.000	5,084,181	5,102,492	5,084,215		33		33			18,278	18,278	52,969	18,363
3133XGX74	FEDERAL HOME LOAN BANKS		09/07/2006	BARCLAYS BANK	11/07/2006	DEUTSCHE BANK SECURITIES	20,000,000.000	19,988,330	19,990,700	19,989,202		872		872			1,498	1,498	157,986	
3133XHPH9	FEDERAL HOME LOAN BANKS		10/27/2006	MORGAN STANLEY DEAN WITT	06/26/2007	BANC AMER SECUR MONTGOM	13,170,000.000	13,120,217	12,945,715	13,125,970		5,753		5,753			(180,255)	(180,255)	424,458	
3133XHZK1	FEDERAL HOME LOAN BANKS		11/30/2006	RBC DAIN RAUSCHER	01/17/2007	RBC DAIN RAUSCHER	6,080,000.000	6,047,533	5,928,243	6,047,855		322		322			(119,612)	(119,612)	38,507	
3133XJXU7	FEDERAL HOME LOAN BANKS		02/14/2007	BARCLAYS CAPITAL FIXED	03/08/2007	GREENWICH CAP MKTS CHASE	2,600,000.000	2,597,426	2,608,125	2,597,503		77		77			10,622	10,622	8,667	
3133XKQX6	FEDERAL HOME LOAN BANKS		05/03/2007	VARIOUS	06/26/2007	VARIOUS	14,280,000.000	14,114,728	13,644,537	14,116,187		1,459		1,459			(471,650)	(471,650)	85,983	6,719
3133XKXD2	FEDERAL HOME LOAN BANKS		05/17/2007	BARCLAYS CAPITAL FIXED	06/15/2007	GOLDMAN SACHS MONEY MKT L	1,890,000.000	1,886,163	1,867,668	1,886,252		89		89			(18,584)	(18,584)	8,190	
3128X4AS0	FEDERAL HOME LOAN MTG CORP		07/06/2006	BARCLAYS CAPITAL FIXED	08/09/2006	DB ALEX BROWN	9,830,000.000	9,615,627	9,674,981	9,625,828		10,201		10,201			49,153	49,153	112,717	76,319
3128X5PV4	FEDERAL HOME LOAN MTG CORP		02/28/2007	BEAR STEARNS	05/24/2007	BEAR STEARNS	4,350,000.000	4,343,410	4,320,246	4,343,797		387		387			(23,551)	(23,551)	112,088	60,689
3128X5RW0	FEDERAL HOME LOAN MTG CORP		12/11/2006	VARIOUS	01/11/2007	CALLED @ 100.0000000	9,570,000.000	9,570,214	9,570,000	9,570,000		(214)		(214)					44,261	330
3137EAAB5	FEDERAL HOME LOAN MTG CORP		05/02/2007	GOLDMAN SACHS MONEY MKT L	06/25/2007	GOLDMAN SACHS MONEY MKT L	5,795,000.000	5,857,204	5,760,995	5,855,110		(2,094)		(2,094)			(94,115)	(94,115)	56,924	13,200
3137EAAF6	FEDERAL HOME LOAN MTG CORP		10/20/2006	GOLDMAN SACHS MONEY MKT L	10/23/2006	DB ALEX BROWN	2,685,000.000	2,705,003	2,699,402	2,704,972		(31)		(31)			(5,570)	(5,570)	37,982	37,590
3137EAAK5	FEDERAL HOME LOAN MTG CORP		11/01/2006	BANC AMER SECUR MONTGOM	12/15/2006	BANC AMER SECUR MONTGOM	4,920,000.000	4,903,961	4,922,873	4,904,537		576		576			18,336	18,336	29,862	
3137EAAL3	FEDERAL HOME LOAN MTG CORP		02/05/2007	VARIOUS	03/01/2007	CREDIT SUISSE 1ST BOSTON	14,395,000.000	14,373,748	14,438,214	14,374,578		830		830			63,636	63,636	91,968	32,725
3137EAAQ2	FEDERAL HOME LOAN MTG CORP		05/02/2007	VARIOUS	05/25/2007	VARIOUS	15,435,000.000	15,414,042	15,349,999	15,415,913		1,871		1,871			(65,914)	(65,914)	173,351	15,543
3137EAAR0	FEDERAL HOME LOAN MTG CORP		05/02/2007	VARIOUS	06/26/2007	VARIOUS	8,505,000.000	8,478,762	8,399,282	8,479,095		334		334			(79,813)	(79,813)	97,089	43,730
3137EAAT6	FEDERAL HOME LOAN MTG CORP		05/25/2007	GOLDMAN SACHS MONEY MKT L	06/22/2007	MERRILL LYNCH GOVT SECUR	11,425,000.000	11,403,875	11,368,551	11,404,603		728		728			(36,052)	(36,052)	49,191	7,934
31359M2S1	FEDERAL NATIONAL MTG ASSN		03/30/2007	VARIOUS	04/11/2007	VARIOUS	27,240,000.000	27,040,633	27,106,826	27,046,962		6,329		6,329			59,864	59,864	341,368	217,667
31359M4D2	FEDERAL NATIONAL MTG ASSN		04/26/2007	VARIOUS	05/03/2007	VARIOUS	9,910,000.000	9,934,409	9,910,973	9,934,333		(76)		(76)			(23,359)	(23,359)	86,127	68,953
31359M5H2	FEDERAL NATIONAL MTG ASSN		04/10/2007	VARIOUS	05/01/2007	VARIOUS	18,790,000.000	18,916,475	18,932,195	18,915,701		(774)		(774)			16,494	16,494	145,306	113,005
31359M5Z2	FEDERAL NATIONAL MTG ASSN		04/11/2007	BANC AMER SECUR MONTGOM	05/17/2007	VARIOUS	3,370,000.000	3,356,887	3,355,706	3,357,209		322		322			(1,503)	(1,503)	28,041	15,563
31359M7X5	FEDERAL NATIONAL MTG ASSN		04/18/2007	BNP PARIBAS SECUR CORP	04/26/2007	GOLDMAN SACHS MONEY MKT L	2,870,000.000	2,867,262	2,864,662	2,867,267		5		5			(2,605)	(2,605)	5,581	1,594

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31359MC92	FEDERAL NATIONAL MTG ASSN		07/11/2006	UBS WARBURG LLC	08/09/2006	GOLDMAN SACHS MONEY MKT L	8,505,000.000	8,118,975	8,204,153	8,125,996		7,021		7,021			78,157	78,157	83,810	56,523
31359ME41	FEDERAL NATIONAL MTG ASSN		08/04/2006	VARIOUS	11/03/2006	VARIOUS	11,095,000.000	10,811,870	10,865,340	10,834,826		22,956		22,956			30,514	30,514	92,525	18,257
31359MEY5	FEDERAL NATIONAL MTG ASSN		03/08/2007	GREENWICH CAP MKTS CHASE	06/26/2007	BEAR STEARNS	1,990,000.000	2,074,868	2,048,267	2,065,327		(9,540)		(9,540)			(17,060)	(17,060)	104,005	63,721
31359MFJ7	FEDERAL NATIONAL MTG ASSN		02/22/2007	GOLDMAN SACHS MONEY MKT L	03/13/2007	GOLDMAN SACHS MONEY MKT L	1,235,000.000	1,542,308	1,562,883	1,541,901		(407)		(407)			20,982	20,982	14,910	10,022
31359MGK3	FEDERAL NATIONAL MTG ASSN		06/08/2007	VARIOUS	06/20/2007	VARIOUS	5,545,000.000	6,370,298	6,414,562	6,369,740		(558)		(558)			44,822	44,822	73,458	61,661
31359ML35	FEDERAL NATIONAL MTG ASSN		12/12/2006	CHASE SECURITIES INC	04/13/2007	CALLED @ 100.0000000	750,000.000	750,075	750,000	750,000		(75)		(75)					20,250	6,863
31359MU68	FEDERAL NATIONAL MTG ASSN		07/18/2006	GOLDMAN SACHS MONEY MKT L	08/04/2006	VARIOUS	8,945,000.000	8,931,851	9,002,844	8,932,006		155		155			70,838	70,838	24,040	
31359MX40	FEDERAL NATIONAL MTG ASSN		09/13/2006	BANC AMER SECUR MONTGOM	01/24/2007	VARIOUS	6,970,000.000	6,963,866	6,957,309	6,964,863		997		997			(7,554)	(7,554)	122,876	
31359MYN7	FEDERAL NATIONAL MTG ASSN		08/18/2006	BANC AMER SECUR MONTGOM	09/13/2006	GOLDMAN SACHS MONEY MKT L	4,050,000.000	3,925,714	3,942,383	3,927,648		1,935		1,935			14,735	14,735	13,866	2,869
31359MZ30	FEDERAL NATIONAL MTG ASSN		10/17/2006	HSBC SECURITIES INC	10/20/2006	GOLDMAN SACHS MONEY MKT L	2,580,000.000	2,578,994	2,573,369	2,578,994							(5,625)	(5,625)	1,792	
31359MFG3	FEDERAL NATL MTG ASSN		08/16/2006	VARIOUS	02/12/2007	VARIOUS	11,895,000.000	12,631,208	12,590,132	12,527,793		(103,415)		(103,415)			62,339	62,339	609,776	154,671
02R042470	FHLMC GOLD 15 YR TBA		07/14/2006	BB AND T CAPITAL MKTS	07/21/2006	BB AND T CAPITAL MKTS	1,500,000.000	1,417,734	1,412,813	1,417,734							(4,922)	(4,922)	3,188	3,188
02R050416	FHLMC GOLD 15 YR TBA		12/07/2006	MORGAN STANLEY & CO NY	01/04/2007	MORGAN STANLEY & CO NY	9,200,000.000	9,108,000	9,082,125	9,108,000							(25,875)	(25,875)		
02R050424	FHLMC GOLD 15 YR TBA		01/04/2007	MORGAN STANLEY & CO NY	02/05/2007	MORGAN STANLEY & CO NY	9,200,000.000	9,084,281	9,018,875	9,084,281							(65,406)	(65,406)		
02R050432	FHLMC GOLD 15 YR TBA		02/05/2007	MORGAN STANLEY & CO NY	03/06/2007	MORGAN STANLEY & CO NY	9,200,000.000	9,016,000	9,078,531	9,016,000							62,531	62,531		
02R050440	FHLMC GOLD 15 YR TBA		03/06/2007	MORGAN STANLEY & CO NY	04/05/2007	MORGAN STANLEY & CO NY	9,200,000.000	9,080,688	9,067,750	9,080,688							(12,938)	(12,938)		
02R050457	FHLMC GOLD 15 YR TBA		04/13/2007	VARIOUS	05/11/2007	VARIOUS	14,250,000.000	14,032,461	14,038,703	14,032,461							6,242	6,242	11,222	11,222
02R050465	FHLMC GOLD 15 YR TBA		05/04/2007	MORGAN STANLEY & CO NY	06/05/2007	MORGAN STANLEY & CO NY	9,200,000.000	9,068,828	8,928,313	9,068,828							(140,516)	(140,516)		
02R050481	FHLMC GOLD 15 YR TBA		07/12/2006	MORGAN STANLEY & CO NY	08/14/2006	MORGAN STANLEY & CO NY	9,200,000.000	8,837,750	8,922,203	8,837,750							84,453	84,453		
02R050499	FHLMC GOLD 15 YR TBA		08/14/2006	MORGAN STANLEY & CO NY	08/31/2006	MORGAN STANLEY & CO NY	9,200,000.000	8,922,922	9,005,938	8,922,922							83,016	83,016		
02R0504A6	FHLMC GOLD 15 YR TBA		08/31/2006	MORGAN STANLEY & CO NY	10/10/2006	MORGAN STANLEY & CO NY	9,200,000.000	9,005,938	8,995,875	9,005,938							(10,063)	(10,063)		
02R0504B4	FHLMC GOLD 15 YR TBA		10/10/2006	MORGAN STANLEY & CO NY	11/03/2006	MORGAN STANLEY & CO NY	9,200,000.000	8,997,313	9,026,063	8,997,313							28,750	28,750		
02R0504C2	FHLMC GOLD 15 YR TBA		11/03/2006	MORGAN STANLEY & CO NY	12/07/2006	MORGAN STANLEY & CO NY	9,200,000.000	9,026,063	9,105,125	9,026,063							79,063	79,063		
02R052420	FHLMC GOLD 15 YR TBA		01/31/2007	J P MORGAN SECURITIES	01/31/2007	J P MORGAN SECURITIES	3,875,000.000	3,861,680	3,854,111	3,861,680							(7,568)	(7,568)	8,288	8,288
02R050614	FHLMC GOLD 30 YR TBA		12/07/2006	MORGAN STANLEY & CO NY	01/04/2007	MORGAN STANLEY & CO NY	8,500,000.000	8,297,793	8,269,570	8,297,793							(28,223)	(28,223)		
02R050622	FHLMC GOLD 30 YR TBA		01/04/2007	MORGAN STANLEY & CO NY	01/26/2007	MORGAN STANLEY & CO NY	8,500,000.000	8,270,898	8,136,758	8,270,898							(134,141)	(134,141)		
02R050630	FHLMC GOLD 30 YR TBA		01/26/2007	MORGAN STANLEY & CO NY	03/06/2007	MORGAN STANLEY & CO NY	8,500,000.000	8,131,113	8,245,664	8,131,113							114,551	114,551		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02R050648	FHLMC GOLD 30 YR TBA		03/06/2007	MORGAN STANLEY & CO NY	04/05/2007	MORGAN STANLEY & CO NY	8,500,000.000	8,247,324	8,230,723	8,247,324							(16,602)	(16,602)		
02R050655	FHLMC GOLD 30 YR TBA		04/05/2007	MORGAN STANLEY & CO NY	05/07/2007	MORGAN STANLEY & CO NY	8,500,000.000	8,225,078	8,223,418	8,225,078							(1,660)	(1,660)		
02R050663	FHLMC GOLD 30 YR TBA		05/07/2007	MORGAN STANLEY & CO NY	06/05/2007	MORGAN STANLEY & CO NY	8,500,000.000	8,219,434	8,033,828	8,219,434							(185,605)	(185,605)		
02R050689	FHLMC GOLD 30 YR TBA		07/10/2006	MORGAN STANLEY & CO NY	08/09/2006	MORGAN STANLEY & CO NY	8,500,000.000	7,927,246	8,072,012	7,927,246							144,766	144,766		
02R050697	FHLMC GOLD 30 YR TBA		08/09/2006	MORGAN STANLEY & CO NY	09/06/2006	MORGAN STANLEY & CO NY	8,500,000.000	8,070,352	8,128,789	8,070,352							58,438	58,438		
02R0506A4	FHLMC GOLD 30 YR TBA		09/12/2006	VARIOUS	10/05/2006	VARIOUS	16,755,000.000	16,019,977	16,147,772	16,019,977							127,795	127,795	12,612	12,612
02R0506B2	FHLMC GOLD 30 YR TBA		11/07/2006	VARIOUS	11/07/2006	VARIOUS	16,755,000.000	16,144,822	16,141,644	16,144,822							(3,178)	(3,178)	13,758	13,758
02R0506C0	FHLMC GOLD 30 YR TBA		11/03/2006	MORGAN STANLEY & CO NY	12/07/2006	MORGAN STANLEY & CO NY	8,500,000.000	8,174,609	8,296,797	8,174,609							122,188	122,188		
02R052644	FHLMC GOLD 30 YR TBA		04/02/2007	VARIOUS	04/02/2007	VARIOUS	1,445,000.000	1,434,583	1,431,813	1,434,583							(2,770)	(2,770)	2,428	2,428
02R052669	FHLMC GOLD 30 YR TBA		05/31/2007	BARCLAYS CAPITAL FIXED	06/08/2007	BARCLAYS CAPITAL FIXED	2,450,000.000	2,392,004	2,356,211	2,392,004							(35,793)	(35,793)	4,117	4,117
02R052677	FHLMC GOLD 30 YR TBA		06/25/2007	BEAR STEARNS SECURITIES	06/25/2007	BEAR STEARNS SECURITIES	399,774.000	387,468	385,345	387,468							(2,124)	(2,124)	672	672
02R060670	FHLMC GOLD 30 YR TBA		06/08/2007	BARCLAYS BANK	06/19/2007	BANC AMER SECUR MONTGOM	1,530,000.000	1,508,843	1,517,091	1,508,843							8,248	8,248	2,805	2,805
02R062668	FHLMC GOLD 30 YR TBA		05/10/2007	J P MORGAN SECURITIES	06/08/2007	J P MORGAN SECURITIES	7,960,000.000	8,126,663	8,032,759	8,126,663							(93,903)	(93,903)	15,809	15,809
02R062643	FHLMC GOLD TBA POOL #9999999		04/10/2007	CHASE BANK/BROKER DEALER	04/10/2007	CHASE BANK/BROKER DEALER	925,000.000	942,922	943,355	942,922							434	434	1,837	1,837
01F050411	FNMA 15 YR TBA		12/05/2006	CREDIT SUISSE 1ST BOSTON	01/10/2007	CREDIT SUISSE 1ST BOSTON	11,000,000.000	10,915,781	10,827,266	10,915,781							(88,516)	(88,516)		
01F050429	FNMA 15 YR TBA		01/10/2007	CREDIT SUISSE 1ST BOSTON	02/06/2007	CREDIT SUISSE 1ST BOSTON	11,000,000.000	10,829,844	10,794,609	10,829,844							(35,234)	(35,234)		
01F050437	FNMA 15 YR TBA		02/06/2007	CREDIT SUISSE 1ST BOSTON	03/14/2007	CREDIT SUISSE 1ST BOSTON	11,000,000.000	10,792,031	10,878,398	10,792,031							86,367	86,367		
01F050445	FNMA 15 YR TBA		03/14/2007	CREDIT SUISSE 1ST BOSTON	04/04/2007	CREDIT SUISSE 1ST BOSTON	11,000,000.000	10,881,406	10,847,891	10,881,406							(33,516)	(33,516)		
01F050452	FNMA 15 YR TBA		04/04/2007	CREDIT SUISSE 1ST BOSTON	05/03/2007	CREDIT SUISSE 1ST BOSTON	11,000,000.000	10,848,750	10,822,969	10,848,750							(25,781)	(25,781)		
01F050460	FNMA 15 YR TBA		06/14/2007	VARIOUS	06/14/2007	VARIOUS	22,000,000.000	21,668,281	21,668,281	21,668,281										
01F050486	FNMA 15 YR TBA		07/12/2006	MORGAN STANLEY & CO NY	08/14/2006	MORGAN STANLEY & CO NY	11,000,000.000	10,581,055	10,676,875	10,581,055							95,820	95,820		
01F050494	FNMA 15 YR TBA		08/14/2006	MORGAN STANLEY & CO NY	08/31/2006	MORGAN STANLEY & CO NY	11,000,000.000	10,676,875	10,776,563	10,676,875							99,688	99,688		
01F0504A1	FNMA 15 YR TBA		10/13/2006	VARIOUS	10/13/2006	VARIOUS	22,000,000.000	21,541,094	21,541,094	21,541,094										
01F0504B9	FNMA 15 YR TBA		10/10/2006	CREDIT SUISSE 1ST BOSTON	11/03/2006	CREDIT SUISSE 1ST BOSTON	11,000,000.000	10,766,250	10,793,750	10,766,250							27,500	27,500		
01F0504C7	FNMA 15 YR TBA		11/03/2006	CREDIT SUISSE 1ST BOSTON	12/05/2006	CREDIT SUISSE 1ST BOSTON	11,000,000.000	10,793,750	10,912,344	10,793,750							118,594	118,594		
01F052417	FNMA 15 YR TBA		12/08/2006	VARIOUS	01/10/2007	VARIOUS	67,700,000.000	68,109,813	67,804,469	68,109,813							(305,344)	(305,344)		
01F052441	FNMA 15 YR TBA		03/14/2007	VARIOUS	04/09/2007	VARIOUS	67,700,000.000	67,943,816	67,804,055	67,943,816							(139,761)	(139,761)		
01F0524A7	FNMA 15 YR TBA		09/06/2006	VARIOUS	10/12/2006	VARIOUS	58,300,000.000	57,969,563	58,092,219	57,969,563							122,656	122,656		
01F0524B5	FNMA 15 YR TBA		10/12/2006	VARIOUS	11/06/2006	VARIOUS	58,300,000.000	58,086,500	58,210,172	58,086,500							123,672	123,672		
01F0524C3	FNMA 15 YR TBA		11/09/2006	VARIOUS	12/08/2006	VARIOUS	67,700,000.000	67,602,414	68,103,875	67,602,414							501,461	501,461		
01F060410	FNMA 15 YR TBA		12/05/2006	BEAR STEARNS	01/05/2007	BEAR STEARNS	1,800,000.000	1,834,594	1,827,000	1,834,594							(7,594)	(7,594)		
01F060428	FNMA 15 YR TBA		01/05/2007	BEAR STEARNS	02/08/2007	BEAR STEARNS	1,800,000.000	1,827,000	1,825,313	1,827,000							(1,688)	(1,688)		
01F060436	FNMA 15 YR TBA		02/08/2007	BEAR STEARNS SECURITIES	03/08/2007	BEAR STEARNS	1,800,000.000	1,824,188	1,829,883	1,824,188							5,695	5,695		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01F060444	FNMA 15 YR TBA		03/08/2007	BEAR STEARNS	04/09/2007	BEAR STEARNS	1,800,000.000	1,829,813	1,826,016	1,829,813							(3,797)	(3,797)		
01F060451	FNMA 15 YR TBA		04/09/2007	BEAR STEARNS SECURITIES	05/07/2007	BEAR STEARNS	1,800,000.000	1,825,594	1,828,828	1,825,594							3,234	3,234		
01F060469	FNMA 15 YR TBA		05/07/2007	BEAR STEARNS SECURITIES	06/05/2007	BEAR STEARNS	1,800,000.000	1,828,688	1,813,852	1,828,688							(14,836)	(14,836)		
01F0604C6	FNMA 15 YR TBA		11/09/2006	BEAR STEARNS SECURITIES	12/05/2006	BEAR STEARNS	1,800,000.000	1,826,156	1,834,523	1,826,156							8,367	8,367		
01F052425	FNMA 15 YR TBA POOL		01/10/2007	VARIOUS	02/08/2007	VARIOUS	67,700,000.000	67,809,707	67,582,387	67,809,707							(227,320)	(227,320)		
01F052466	FNMA 15 YR TBA POOL		05/09/2007	VARIOUS	06/07/2007	VARIOUS	67,700,000.000	67,772,430	67,027,949	67,772,430							(744,480)	(744,480)		
01F052482	FNMA 15 YR TBA POOL		07/12/2006	VARIOUS	08/14/2006	VARIOUS	58,300,000.000	57,175,824	57,763,527	57,175,824							587,703	587,703		
01F050619	FNMA 30 YR TBA		12/07/2006	VARIOUS	01/08/2007	VARIOUS	325,979,000.000	317,799,559	316,245,846	317,799,559							(1,553,713)	(1,553,713)		
01F050627	FNMA 30 YR TBA		01/30/2007	VARIOUS	02/06/2007	VARIOUS	390,979,000.000	378,685,028	375,642,435	378,685,028							(3,042,593)	(3,042,593)		
01F050635	FNMA 30 YR TBA		02/06/2007	VARIOUS	03/08/2007	VARIOUS	390,979,000.000	375,516,310	379,440,642	375,516,310							3,924,332	3,924,332		
01F050643	FNMA 30 YR TBA		04/10/2007	VARIOUS	04/10/2007	VARIOUS	400,979,000.000	389,191,134	387,718,013	389,191,134							(1,473,121)	(1,473,121)		
01F050650	FNMA 30 YR TBA		04/05/2007	VARIOUS	05/07/2007	VARIOUS	390,979,000.000	377,959,237	377,753,172	377,959,237							(206,064)	(206,064)		
01F050668	FNMA 30 YR TBA		05/07/2007	VARIOUS	06/05/2007	VARIOUS	390,979,000.000	377,727,041	371,509,151	377,727,041							(6,217,890)	(6,217,890)		
01F050676	FNMA 30 YR TBA		05/31/2007	VARIOUS	06/29/2007	VARIOUS	196,279,000.000	186,678,112	183,650,608	186,678,112							(3,027,504)	(3,027,504)		
01F050684	FNMA 30 YR TBA		08/10/2006	VARIOUS	08/10/2006	VARIOUS	303,700,000.000	283,226,039	287,230,942	283,226,039							4,004,902	4,004,902		
01F050692	FNMA 30 YR TBA		09/11/2006	VARIOUS	09/11/2006	VARIOUS	328,500,000.000	311,772,367	313,895,402	311,772,367							2,123,035	2,123,035		
01F0506A9	FNMA 30 YR TBA		09/28/2006	VARIOUS	10/06/2006	VARIOUS	277,800,000.000	266,120,520	267,375,484	266,120,520							1,254,965	1,254,965		
01F0506B7	FNMA 30 YR TBA		11/09/2006	VARIOUS	11/09/2006	VARIOUS	403,700,000.000	388,049,922	387,902,746	388,049,922							(147,176)	(147,176)		
01F0506C5	FNMA 30 YR TBA		11/03/2006	VARIOUS	12/07/2006	VARIOUS	309,879,000.000	297,991,968	302,624,100	297,991,968							4,632,132	4,632,132		
01F052615	FNMA 30 YR TBA		12/07/2006	VARIOUS	01/08/2007	VARIOUS	41,200,000.000	41,044,758	40,874,891	41,044,758							(169,867)	(169,867)		
01F052623	FNMA 30 YR TBA		02/08/2007	VARIOUS	02/08/2007	VARIOUS	61,800,000.000	61,087,031	60,958,102	61,087,031							(128,930)	(128,930)		
01F052631	FNMA 30 YR TBA		02/07/2007	VARIOUS	03/08/2007	VARIOUS	20,600,000.000	20,294,703	20,458,549	20,294,703							163,846	163,846		
01F052649	FNMA 30 YR TBA		03/08/2007	VARIOUS	04/09/2007	VARIOUS	20,600,000.000	20,456,875	20,330,131	20,456,875							(126,744)	(126,744)		
01F052656	FNMA 30 YR TBA		05/01/2007	VARIOUS	05/07/2007	VARIOUS	23,800,000.000	23,487,625	23,538,250	23,487,625							50,625	50,625		
01F052672	FNMA 30 YR TBA		06/08/2007	VARIOUS	06/29/2007	VARIOUS	11,250,000.000	10,939,641	10,838,795	10,939,641							(100,846)	(100,846)	4,117	4,117
01F052680	FNMA 30 YR TBA		08/10/2006	VARIOUS	08/10/2006	VARIOUS	81,100,000.000	77,827,875	79,047,918	77,827,875							1,220,043	1,220,043		
01F052698	FNMA 30 YR TBA		08/31/2006	VARIOUS	09/08/2006	VARIOUS	84,360,000.000	82,299,563	82,483,250	82,299,563							183,688	183,688	11,660	11,660
01F0526A5	FNMA 30 YR TBA		10/10/2006	VARIOUS	10/10/2006	VARIOUS	129,000,000.000	126,486,977	127,089,624	126,486,977							602,647	602,647		
01F0526B3	FNMA 30 YR TBA		11/09/2006	VARIOUS	11/09/2006	VARIOUS	101,800,000.000	100,334,500	100,185,481	100,334,500							(149,020)	(149,020)		
01F0526C1	FNMA 30 YR TBA		12/08/2006	VARIOUS	12/08/2006	VARIOUS	86,800,000.000	85,326,398	85,677,227	85,326,398							350,828	350,828		
01F060618	FNMA 30 YR TBA		12/08/2006	VARIOUS	01/08/2007	VARIOUS	20,200,000.000	20,397,883	20,355,148	20,397,883							(42,734)	(42,734)		
01F060626	FNMA 30 YR TBA		01/08/2007	VARIOUS	02/07/2007	VARIOUS	20,200,000.000	20,348,820	20,313,883	20,348,820							(34,937)	(34,937)		
01F060634	FNMA 30 YR TBA		02/07/2007	VARIOUS	03/08/2007	VARIOUS	20,200,000.000	20,299,063	20,388,898	20,299,063							89,836	89,836		
01F060642	FNMA 30 YR TBA		04/05/2007	VARIOUS	04/10/2007	VARIOUS	27,030,000.000	27,265,712	27,221,781	27,265,712							(43,931)	(43,931)	12,522	12,522
01F060659	FNMA 30 YR TBA		04/09/2007	VARIOUS	05/09/2007	VARIOUS	20,200,000.000	20,340,188	20,341,758	20,340,188							1,570	1,570		
01F060667	FNMA 30 YR TBA		05/31/2007	VARIOUS	06/08/2007	VARIOUS	21,730,000.000	21,863,155	21,611,537	21,863,155							(251,618)	(251,618)	2,805	2,805
01F060675	FNMA 30 YR TBA		05/31/2007	UBS WARBURG LLC	06/29/2007	CHASE BANK/BROKER DEALER	4,000,000.000	3,990,000	3,952,969	3,990,000							(37,031)	(37,031)		
01F060691	FNMA 30 YR TBA		08/18/2006	VARIOUS	09/06/2006	VARIOUS	172,200,000.000	171,627,273	172,232,024	171,627,273							604,750	604,750		
01F0606A8	FNMA 30 YR TBA		10/10/2006	VARIOUS	10/10/2006	VARIOUS	254,900,000.000	255,098,320	256,042,848	255,098,320							944,527	944,527		
01F0606B6	FNMA 30 YR TBA		11/09/2006	VARIOUS	11/09/2006	VARIOUS	117,500,000.000	118,002,609	117,849,551	118,002,609							(153,059)	(153,059)		
01F0606C4	FNMA 30 YR TBA		12/08/2006	VARIOUS	12/08/2006	VARIOUS	97,800,000.000	98,015,766	98,131,250	98,015,766							115,484	115,484		
01F062614	FNMA 30 YR TBA		12/07/2006	VARIOUS	01/08/2007	VARIOUS	60,600,000.000	61,848,395	61,815,605	61,848,395							(32,789)	(32,789)		
01F062622	FNMA 30 YR TBA		01/08/2007	VARIOUS	02/06/2007	VARIOUS	60,600,000.000	61,808,152	61,669,496	61,808,152							(138,656)	(138,656)		
01F062630	FNMA 30 YR TBA		02/06/2007	VARIOUS	03/06/2007	VARIOUS	60,600,000.000	61,631,965	61,789,730	61,631,965							157,766	157,766		
01F062648	FNMA 30 YR TBA		03/06/2007	VARIOUS	04/05/2007	VARIOUS	60,600,000.000	61,783,985	61,825,078	61,783,985							41,094	41,094		
01F062655	FNMA 30 YR TBA		05/02/2007	VARIOUS	05/09/2007	VARIOUS	76,200,000.000	77,728,383	77,772,332	77,728,383							43,949	43,949		
01F062663	FNMA 30 YR TBA		05/09/2007	VARIOUS	06/05/2007	VARIOUS	76,200,000.000	77,754,687	77,270,164	77,754,687							(484,523)	(484,523)		
01F062689	FNMA 30 YR TBA		07/11/2006	VARIOUS	08/09/2006	VARIOUS	24,900,000.000	24,958,141	25,198,984	24,958,141							240,844	240,844	5,164	5,164

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01F062697	FNMA 30 YR TBA		08/09/2006	CARTY AND COMPANY	09/06/2006	CARTY AND COMPANY	22,700,000.000	22,973,109	23,046,707	22,973,109							73,598	73,598		
01F0626A4	FNMA 30 YR TBA		10/10/2006	VARIOUS	10/10/2006	VARIOUS	45,400,000.000	46,122,063	46,122,063	46,122,063										
01F0626B2	FNMA 30 YR TBA		10/17/2006	VARIOUS	11/03/2006	VARIOUS	30,700,000.000	31,217,086	31,279,707	31,217,086							62,621	62,621		
01F0626C0	FNMA 30 YR TBA		11/03/2006	VARIOUS	12/07/2006	VARIOUS	60,600,000.000	61,613,535	61,859,766	61,613,535							246,230	246,230		
01F052664	FNMA 30 YR TBA POOL		05/29/2007	VARIOUS	06/06/2007	VARIOUS	30,100,000.000	29,756,195	29,289,162	29,756,195							(467,033)	(467,033)		
01F060683	FNMA 30 YR TBA POOL		08/02/2006	VARIOUS	08/09/2006	VARIOUS	128,000,000.000	126,268,781	127,473,366	126,268,781							1,204,585	1,204,585	48,967	48,967
01F052433	FNMA TBA POOL #9999999		02/08/2007	VARIOUS	03/14/2007	VARIOUS	67,700,000.000	67,551,344	67,937,414	67,551,344							386,070	386,070		
01F052458	FNMA TBA POOL #9999999		04/09/2007	VARIOUS	05/09/2007	VARIOUS	67,700,000.000	67,798,723	67,770,250	67,798,723							(28,473)	(28,473)		
01N050685	GNMA 30 YR TBA		07/18/2006	MORGAN STANLEY & CO NY	08/14/2006	MORGAN STANLEY & CO NY	20,970,000.000	19,810,056	20,060,754	19,810,056							250,698	250,698		
01N0606B7	GNMA 30 YR TBA		10/16/2006	VARIOUS	11/06/2006	VARIOUS	63,100,000.000	63,645,070	63,852,844	63,645,070							207,774	207,774		
01N0626B3	GNMA 30 YR TBA		10/16/2006	VARIOUS	11/06/2006	VARIOUS	27,900,000.000	28,554,313	28,640,883	28,554,313							86,570	86,570		
01N0706B6	GNMA 30 YR TBA		10/16/2006	CARTY AND COMPANY	11/14/2006	CARTY AND COMPANY	12,500,000.000	12,886,719	12,925,781	12,886,719							39,063	39,063		
01N060643	GNMA 30 YR TBA POOL		03/15/2007	VARIOUS	04/12/2007	VARIOUS	68,200,000.000	69,230,203	68,983,695	69,230,203							(246,508)	(246,508)		
01N060692	GNMA 30 YR TBA POOL		08/14/2006	VARIOUS	09/07/2006	VARIOUS	83,000,000.000	83,214,938	83,795,125	83,214,938							580,188	580,188		
01N0606A9	GNMA 30 YR TBA POOL		10/17/2006	VARIOUS	10/17/2006	VARIOUS	94,600,000.000	95,465,273	95,493,227	95,465,273							27,953	27,953		
01N062656	GNMA 30 YR TBA POOL		05/17/2007	VARIOUS	05/17/2007	VARIOUS	37,500,000.000	38,448,578	38,469,672	38,448,578							21,094	21,094		
01N062664	GNMA 30 YR TBA POOL		05/04/2007	VARIOUS	06/06/2007	VARIOUS	12,300,000.000	12,626,063	12,545,391	12,626,063							(80,672)	(80,672)		
01N062698	GNMA 30 YR TBA POOL		08/14/2006	MERRILL LYNCH PIERCE FEN	09/06/2006	MERRILL LYNCH GOVT SECUR	5,200,000.000	5,295,875	5,320,250	5,295,875							24,375	24,375		
01N070691	GNMA 30 YR TBA POOL		08/08/2006	BANC AMER SECUR MONTGOM	09/13/2006	CARTY AND COMPANY	12,500,000.000	12,875,000	12,899,414	12,875,000							24,414	24,414		
01N050693	GNMA I 30 YR TBA		08/14/2006	MORGAN STANLEY & CO NY	08/31/2006	MORGAN STANLEY & CO NY	20,970,000.000	20,059,116	20,345,815	20,059,116							286,699	286,699		
01N0506A0	GNMA I 30 YR TBA		08/31/2006	MORGAN STANLEY & CO NY	10/04/2006	MORGAN STANLEY & CO NY	20,970,000.000	20,340,900	20,432,917	20,340,900							92,017	92,017		
01N0506B8	GNMA I 30 YR TBA		11/16/2006	VARIOUS	11/16/2006	VARIOUS	28,570,000.000	27,716,359	27,728,054	27,716,359							11,695	11,695		
01N0506C6	GNMA I 30 YR TBA		12/15/2006	VARIOUS	12/15/2006	VARIOUS	7,649,000.000	7,464,746	7,490,201	7,464,746							25,455	25,455		
01N052616	GNMA I 30 YR TBA		12/07/2006	GOLDMAN SACHS MONEY MKT L	01/10/2007	GOLDMAN SACHS MONEY MKT L	3,200,000.000	3,202,375	3,192,625	3,202,375							(9,750)	(9,750)		
01N052624	GNMA I 30 YR TBA		01/10/2007	GOLDMAN SACHS MONEY MKT L	02/08/2007	GOLDMAN SACHS MONEY MKT L	3,200,000.000	3,192,625	3,187,875	3,192,625							(4,750)	(4,750)		
01N052632	GNMA I 30 YR TBA		02/08/2007	GOLDMAN SACHS & CO	03/12/2007	GOLDMAN SACHS MONEY MKT L	3,200,000.000	3,186,125	3,195,375	3,186,125							9,250	9,250		
01N052640	GNMA I 30 YR TBA		03/12/2007	GOLDMAN SACHS MONEY MKT L	04/12/2007	GOLDMAN SACHS MONEY MKT L	3,200,000.000	3,195,250	3,176,375	3,195,250							(18,875)	(18,875)		
01N052657	GNMA I 30 YR TBA		04/12/2007	GOLDMAN SACHS & CO	05/01/2007	GOLDMAN SACHS MONEY MKT L	3,200,000.000	3,175,250	3,181,750	3,175,250							6,500	6,500		
01N052681	GNMA I 30 YR TBA		07/13/2006	VARIOUS	08/15/2006	VARIOUS	33,000,000.000	32,004,797	32,433,164	32,004,797							428,367	428,367		
01N052699	GNMA I 30 YR TBA		08/15/2006	VARIOUS	09/12/2006	VARIOUS	33,000,000.000	32,427,199	32,707,606	32,427,199							280,406	280,406		
01N0526A6	GNMA I 30 YR TBA		10/17/2006	VARIOUS	10/17/2006	VARIOUS	62,800,000.000	62,315,563	62,328,438	62,315,563							12,875	12,875		
01N0526B4	GNMA I 30 YR TBA		09/28/2006	GOLDMAN SACHS & CO	11/06/2006	GOLDMAN SACHS MONEY MKT L	3,200,000.000	3,180,375	3,175,125	3,180,375							(5,250)	(5,250)		
01N0526C2	GNMA I 30 YR TBA		11/06/2006	GOLDMAN SACHS & CO	12/07/2006	GOLDMAN SACHS MONEY MKT L	3,200,000.000	3,174,250	3,202,500	3,174,250							28,250	28,250		
01N060619	GNMA I 30 YR TBA		12/07/2006	VARIOUS	01/12/2007	VARIOUS	68,200,000.000	69,337,033	69,242,668	69,337,033							(94,365)	(94,365)		
01N060627	GNMA I 30 YR TBA		01/12/2007	VARIOUS	02/08/2007	VARIOUS	68,200,000.000	69,235,016	69,075,246	69,235,016							(159,769)	(159,769)		
01N060635	GNMA I 30 YR TBA		02/08/2007	VARIOUS	03/15/2007	VARIOUS	68,200,000.000	69,032,188	69,237,750	69,032,188							205,563	205,563		
01N060650	GNMA I 30 YR TBA		04/12/2007	VARIOUS	05/10/2007	VARIOUS	68,200,000.000	68,954,250	69,100,141	68,954,250							145,891	145,891		
01N060668	GNMA I 30 YR TBA		05/10/2007	VARIOUS	06/06/2007	VARIOUS	68,200,000.000	69,078,934	68,224,469	69,078,934							(854,465)	(854,465)		
01N060684	GNMA I 30 YR TBA		07/14/2006	VARIOUS	08/14/2006	VARIOUS	83,000,000.000	82,312,000	83,247,586	82,312,000							935,586	935,586		
01N0606C5	GNMA I 30 YR TBA		11/06/2006	VARIOUS	12/07/2006	VARIOUS	63,100,000.000	63,818,711	64,176,961	63,818,711							358,250	358,250		
01N062615	GNMA I 30 YR TBA		01/18/2007	VARIOUS	01/18/2007	VARIOUS	30,900,000.000	31,740,594	31,676,492	31,740,594							(64,101)	(64,101)		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01N062623	GNMA I 30 YR TBA		01/16/2007	VARIOUS	02/06/2007	VARIOUS	24,900,000.000	25,515,250	25,505,852	25,515,250							(9,398)	(9,398)		
01N062631	GNMA I 30 YR TBA		02/06/2007	VARIOUS	03/15/2007	VARIOUS	24,900,000.000	25,494,000	25,558,953	25,494,000							64,953	64,953		
01N062649	GNMA I 30 YR TBA		03/15/2007	VARIOUS	04/12/2007	VARIOUS	24,900,000.000	25,562,844	25,517,590	25,562,844							(45,254)	(45,254)		
01N062680	GNMA I 30 YR TBA		07/12/2006	MERRILL LYNCH PIERCE FEN	08/14/2006	MERRILL LYNCH GOVT SECUR	5,200,000.000	5,256,875	5,299,125	5,256,875							42,250	42,250		
01N0626A5	GNMA I 30 YR TBA		09/26/2006	VARIOUS	10/16/2006	VARIOUS	27,900,000.000	28,576,406	28,572,156	28,576,406							(4,250)	(4,250)		
01N0626C1	GNMA I 30 YR TBA		11/06/2006	VARIOUS	12/07/2006	VARIOUS	27,900,000.000	28,625,219	28,666,734	28,625,219							41,516	41,516		
01N070683	GNMA I 30 YR TBA		07/13/2006	BANC AMER SECUR MONTGOM	08/08/2006	CARTY AND COMPANY	12,500,000.000	12,847,656	12,876,953	12,847,656							29,297	29,297		
01N0706A8	GNMA I 30 YR TBA		09/13/2006	CARTY AND COMPANY	10/16/2006	CARTY AND COMPANY	12,500,000.000	12,894,531	12,892,578	12,894,531							(1,953)	(1,953)		
01N0706C4	GNMA I 30 YR TBA		11/14/2006	BANC AMER SECUR MONTGOM	12/11/2006	CARTY AND COMPANY	12,500,000.000	12,917,969	12,909,180	12,917,969							(8,789)	(8,789)		
21H062610	GNMA II 30 YR TBA		01/08/2007	GOLDMAN SACHS MONEY MKT L	01/10/2007	GOLDMAN SACHS MONEY MKT L	3,000,000.000	3,070,313	3,069,141	3,070,313							(1,172)	(1,172)		
21H062628	GNMA II 30 YR TBA		01/10/2007	GOLDMAN SACHS MONEY MKT L	02/08/2007	GOLDMAN SACHS MONEY MKT L	3,000,000.000	3,068,906	3,070,547	3,068,906							1,641	1,641		
21H062644	GNMA II 30 YR TBA		03/12/2007	GOLDMAN SACHS MONEY MKT L	04/12/2007	GOLDMAN SACHS MONEY MKT L	3,000,000.000	3,073,477	3,071,250	3,073,477							(2,227)	(2,227)		
21H062636	GNMA II JUMBO 30 YR TBA		02/08/2007	GOLDMAN SACHS & CO	03/12/2007	GOLDMAN SACHS MONEY MKT L	3,000,000.000	3,069,375	3,073,125	3,069,375							3,750	3,750		
21H062651	GNMA II JUMBOS 30 YR TBA		05/17/2007	VARIOUS	05/17/2007	VARIOUS	6,000,000.000	6,150,000	6,150,000	6,150,000										
36202EFR5	GNMA II POOL #003776M		05/17/2007	GOLDMAN SACHS MONEY MKT L	05/17/2007	MORGAN STANLEY & CO NY	1,000,002.680	1,023,440	1,026,565	1,023,440							3,125	3,125	3,611	3,611
36241KK31	GNMA PLATINUM POOL #782114X		11/16/2006	MORGAN STANLEY & CO NY	11/16/2006	VARIOUS	11,100,003.860	10,813,832	10,696,761	10,813,832							(117,070)	(117,070)	29,292	29,292
36202EKC2	GNMA POOL #003891M		05/17/2007	VARIOUS	05/17/2007	MORGAN STANLEY & CO NY	1,999,999.060	2,046,874	2,053,124	2,046,874							6,250	6,250	7,222	7,222
36212USE2	GNMA POOL #544217X		10/17/2006	VARIOUS	10/17/2006	VARIOUS	484,060.710	479,412	480,626	479,412							1,214	1,214	1,331	1,331
36200C2D6	GNMA POOL #597572X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	224,436.220	222,192	222,648	222,192							456	456	617	617
36200EFR7	GNMA POOL #598776X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	BARCLAYS CAPITAL FIXED	446,013.910	442,251	443,993	442,251							1,742	1,742	1,227	1,227
36200EFV8	GNMA POOL #598780X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	1,714,569.900	1,731,783	1,730,644	1,731,783							(1,139)	(1,139)	5,144	5,144
36200GD52	GNMA POOL #600524X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	70,081.290	70,785	70,738	70,785							(47)	(47)	210	210
36200GEB8	GNMA POOL #600530X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	147,291.180	148,770	148,672	148,770							(98)	(98)	442	442
36200JJZ4	GNMA POOL #602480X		12/15/2006	MORGAN STANLEY & CO NY	12/15/2006	CREDIT SUISSE 1ST BOSTON	186,157.370	181,678	181,649	181,678							(29)	(29)	465	465
36200JMK3	GNMA POOL #602562X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	78,583.830	79,373	79,321	79,373							(52)	(52)	236	236
36200NX22	GNMA POOL #605597X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	BARCLAYS CAPITAL FIXED	262,959.240	260,741	261,768	260,741							1,027	1,027	723	723
36201XAS7	GNMA POOL #605817X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	58,782.770	59,373	59,334	59,373							(39)	(39)	176	176
36201XZM3	GNMA POOL #606548X		01/18/2007	BARCLAYS CAPITAL FIXED	01/18/2007	GOLDMAN SACHS MONEY MKT L	875,927.510	899,879	899,194	899,879							(684)	(684)	3,321	3,321
36202TPZ3	GNMA POOL #608940X		10/17/2006	LEHMAN BROS COMML PAPER	10/17/2006	BARCLAYS CAPITAL FIXED	200,019.300	198,332	199,113	198,332							781	781	550	550
36202TP26	GNMA POOL #608941X		10/17/2006	VARIOUS	10/17/2006	MORGAN STANLEY & CO NY	887,420.740	878,547	880,349	878,547							1,803	1,803	2,440	2,440

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36202TRP3	GNMA POOL #608994X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	MORGAN STANLEY & CO NY	379,302.590	376,102	376,280	376,102							178	178	1,043	1,043
36202TR57	GNMA POOL #609008X		10/17/2006	LEHMAN BROS COMML PAPER	10/17/2006	MORGAN STANLEY & CO NY	408,739.740	405,291	405,483	405,291							192	192	1,124	1,124
36290TTG4	GNMA POOL #617151X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	64,036.820	64,680	64,637	64,680							(43)	(43)	192	192
36290TVC0	GNMA POOL #617211X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	262,262.980	259,640	260,173	259,640							533	533	721	721
36290XCY4	GNMA POOL #620287X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	955,624.760	965,218	964,584	965,218							(635)	(635)	2,867	2,867
36290XDM9	GNMA POOL #620308X		01/18/2007	BARCLAYS CAPITAL FIXED	01/18/2007	GOLDMAN SACHS MONEY MKT L	40,444.460	41,550	41,519	41,550							(32)	(32)	153	153
36291EMX6	GNMA POOL #625974X		10/17/2006	CHASE BANK/BROKER DEALER	10/17/2006	BARCLAYS CAPITAL FIXED	171,919.230	170,415	171,140	170,415							725	725	473	473
36291KA31	GNMA POOL #630126X		10/17/2006	CHASE BANK/BROKER DEALER	10/17/2006	BARCLAYS CAPITAL FIXED	427,075.450	423,339	425,140	423,339							1,802	1,802	1,174	1,174
36291LBW4	GNMA POOL #631053X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	201,906.930	199,888	200,298	199,888							410	410	555	555
36291QG81	GNMA POOL #634823X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	75,337.480	74,584	74,737	74,584							153	153	207	207
36291Q5W0	GNMA POOL #635461X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	798,321.080	806,335	805,805	806,335							(530)	(530)	2,395	2,395
36291YLN5	GNMA POOL #642133X		05/17/2007	BARCLAYS CAPITAL FIXED	05/17/2007	MORGAN STANLEY & CO NY	499,950.500	512,137	513,269	512,137							1,133	1,133	1,805	1,805
36291YP43	GNMA POOL #642243X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	BARCLAYS CAPITAL FIXED	412,443.370	408,963	410,574	408,963							1,611	1,611	1,134	1,134
36291YP50	GNMA POOL #642244X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	41,572.730	41,990	41,962	41,990							(28)	(28)	125	125
36291YXK8	GNMA POOL #642482X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	112,694.180	111,567	111,796	111,567							229	229	310	310
36292BKY1	GNMA POOL #643911X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	BARCLAYS CAPITAL FIXED	155,124.150	153,815	154,421	153,815							606	606	427	427
36292CH64	GNMA POOL #644753X		12/15/2006	MORGAN STANLEY & CO NY	12/15/2006	CREDIT SUISSE 1ST BOSTON	645,779.160	630,240	630,139	630,240							(101)	(101)	1,614	1,614
36292DHR6	GNMA POOL #645640X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	145,048.940	143,598	143,893	143,598							295	295	399	399
36292DP71	GNMA POOL #645846X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	393,491.730	389,557	390,356	389,557							799	799	1,082	1,082
36292DRK0	GNMA POOL #645890X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	212,083.050	209,962	210,393	209,962							431	431	583	583
36292DRS3	GNMA POOL #645897X		10/17/2006	BARCLAYS BANK	10/17/2006	LEHMAN BROS COMML PAPER	94,786.920	95,738	95,676	95,738							(63)	(63)	284	284
36292ECP3	GNMA POOL #646378X		12/15/2006	MORGAN STANLEY & CO NY	12/15/2006	CREDIT SUISSE 1ST BOSTON	168,063.960	164,020	163,994	164,020							(26)	(26)	420	420
36292EFZ8	GNMA POOL #646484X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	MORGAN STANLEY & CO NY	400,248.940	396,872	397,059	396,872							188	188	1,101	1,101
36292EGE4	GNMA POOL #646497X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	283,742.770	280,905	281,482	280,905							576	576	780	780
36292FN37	GNMA POOL #647610X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	MORGAN STANLEY & CO NY	380,853.070	377,640	377,818	377,640							179	179	1,047	1,047
36292GA39	GNMA POOL #648126X		10/17/2006	LEHMAN BROS COMML PAPER	10/17/2006	BARCLAYS CAPITAL FIXED	321,391.120	318,679	319,935	318,679							1,255	1,255	884	884

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36292GBF1	GNMA POOL #648138X		05/17/2007	VARIOUS	05/17/2007	MORGAN STANLEY & CO NY	1,317,992.590	1,350,106	1,353,105	1,350,106							2,998	2,998	4,759	4,759
36292HNV1	GNMA POOL #649404X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	969,069.800	978,798	978,155	978,798							(644)	(644)	2,907	2,907
36292HQR7	GNMA POOL #649464X		01/18/2007	BARCLAYS CAPITAL FIXED	01/18/2007	GOLDMAN SACHS MONEY MKT L	100,684.880	103,438	103,359	103,438							(79)	(79)	382	382
36292JJE0	GNMA POOL #650161X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	BARCLAYS CAPITAL FIXED	122,576.580	121,542	122,021	121,542							479	479	337	337
36292JLQ0	GNMA POOL #650235X		10/17/2006	LEHMAN BROS COMML PAPER	10/17/2006	MORGAN STANLEY & CO NY	284,162.800	281,765	281,898	281,765							133	133	781	781
36292JRE1	GNMA POOL #650385X		12/15/2006	MORGAN STANLEY & CO NY	12/15/2006	CREDIT SUISSE 1ST BOSTON	279,000.310	272,287	272,243	272,287							(44)	(44)	698	698
36292J5A3	GNMA POOL #650741X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	325,796.220	322,538	323,200	322,538							662	662	896	896
36292LBK9	GNMA POOL #651742X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	MORGAN STANLEY & CO NY	335,478.820	332,648	332,805	332,648							157	157	923	923
36292LCP7	GNMA POOL #651778X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	738,883.360	731,495	732,995	731,495							1,501	1,501	2,032	2,032
36292LCW2	GNMA POOL #651785X		10/17/2006	BARCLAYS BANK	10/17/2006	LEHMAN BROS COMML PAPER	924,477.570	933,758	933,145	933,758							(614)	(614)	2,773	2,773
36292LD76	GNMA POOL #651826X		05/17/2007	BARCLAYS CAPITAL FIXED	05/17/2007	MORGAN STANLEY & CO NY	8,493,324.490	8,700,349	8,719,592	8,700,349							19,243	19,243	30,670	30,670
36292LJX3	GNMA POOL #651978X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	513,300.000	508,167	509,210	508,167							1,043	1,043	1,412	1,412
36292LRW6	GNMA POOL #652201X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	VARIOUS	778,837.030	772,266	774,162	772,266							1,897	1,897	2,142	2,142
36292LSE5	GNMA POOL #652217X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	65,407.900	66,065	66,021	66,065							(43)	(43)	196	196
36292LSH8	GNMA POOL #652220X		10/17/2006	VARIOUS	10/17/2006	VARIOUS	1,384,617.910	1,372,020	1,376,330	1,372,020							4,310	4,310	3,808	3,808
36292L3C6	GNMA POOL #652495X		10/17/2006	BARCLAYS BANK	10/17/2006	LEHMAN BROS COMML PAPER	106,892.170	107,965	107,894	107,965							(71)	(71)	321	321
36292L3V4	GNMA POOL #652512X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	MORGAN STANLEY & CO NY	264,572.880	262,341	262,465	262,341							124	124	728	728
36292L4A9	GNMA POOL #652517X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	MORGAN STANLEY & CO NY	299,942.410	297,412	297,552	297,412							141	141	825	825
36292L4E1	GNMA POOL #652521X		10/17/2006	VARIOUS	10/17/2006	MORGAN STANLEY & CO NY	1,252,722.790	1,240,196	1,242,740	1,240,196							2,545	2,545	3,445	3,445
36292L4W1	GNMA POOL #652537X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	MORGAN STANLEY & CO NY	334,568.180	331,745	331,902	331,745							157	157	920	920
36292MGQ9	GNMA POOL #652807X		01/18/2007	BARCLAYS CAPITAL FIXED	01/18/2007	GOLDMAN SACHS MONEY MKT L	877,395.400	901,387	900,701	901,387							(685)	(685)	3,327	3,327
36292MGY2	GNMA POOL #652815X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	BARCLAYS CAPITAL FIXED	512,012.320	507,692	509,692	507,692							2,000	2,000	1,408	1,408
36292NHH6	GNMA POOL #653732X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	MORGAN STANLEY & CO NY	286,229.030	283,814	283,948	283,814							134	134	787	787
36292NKQ2	GNMA POOL #653803X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	313,119.020	309,988	310,624	309,988							636	636	861	861
36292NKX7	GNMA POOL #653810X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	48,336.580	48,822	48,790	48,822							(32)	(32)	145	145
36294NA40	GNMA POOL #654427X		05/17/2007	BARCLAYS CAPITAL FIXED	05/17/2007	MORGAN STANLEY & CO NY	115,613.540	118,432	118,694	118,432							262	262	417	417
36294NMU9	GNMA POOL #654771X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	BARCLAYS CAPITAL FIXED	555,731.680	551,043	553,214	551,043							2,171	2,171	1,528	1,528

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36294NS25	GNMA POOL #654937X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	394,424.530	390,480	391,281	390,480							801	801	1,085	1,085
36294N2K3	GNMA POOL #655178X		01/18/2007	BARCLAYS CAPITAL FIXED	01/18/2007	GOLDMAN SACHS MONEY MKT L	26,640.230	27,369	27,348	27,369							(21)	(21)	101	101
36294N3N6	GNMA POOL #655205X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	1,837,315.610	1,855,761	1,854,540	1,855,761							(1,220)	(1,220)	5,512	5,512
36294N3R7	GNMA POOL #655208X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	212,261.290	210,139	210,570	210,139							431	431	584	584
36294N5N4	GNMA POOL #655253X		10/17/2006	CHASE BANK/BROKER DEALER	10/17/2006	BARCLAYS CAPITAL FIXED	499,950.000	495,575	497,685	495,575							2,109	2,109	1,375	1,375
36294PA45	GNMA POOL #655327X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	99,884.520	98,886	99,089	98,886							203	203	275	275
36294PCE1	GNMA POOL #655369X		10/17/2006	CHASE BANK/BROKER DEALER	10/17/2006	BARCLAYS CAPITAL FIXED	400,906.690	397,399	399,090	397,399							1,691	1,691	1,102	1,102
36294PJ53	GNMA POOL #655584X		05/17/2007	VARIOUS	05/17/2007	MORGAN STANLEY & CO NY	96,743.440	99,086	99,321	99,086							234	234	349	349
36294PKE2	GNMA POOL #655593X		05/17/2007	BARCLAYS CAPITAL FIXED	05/17/2007	MORGAN STANLEY & CO NY	484,411.020	496,219	497,316	496,219							1,097	1,097	1,749	1,749
36294PNA7	GNMA POOL #655685X		05/17/2007	MERRILL LYNCH GOVT SECUR	05/17/2007	MORGAN STANLEY & CO NY	912,603.070	934,563	936,915	934,563							2,353	2,353	3,296	3,296
36294PY64	GNMA POOL #656033X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	437,316.680	432,944	433,832	432,944							888	888	1,203	1,203
36294PZ30	GNMA POOL #656062X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	327,375.250	324,101	324,766	324,101							665	665	900	900
36294P5L3	GNMA POOL #656151X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	MORGAN STANLEY & CO NY	255,881.360	253,722	253,842	253,722							120	120	704	704
36294QBP5	GNMA POOL #656246X		01/18/2007	BARCLAYS CAPITAL FIXED	01/18/2007	VARIOUS	905,570.360	930,332	929,625	930,332							(707)	(707)	3,434	3,434
36294Q6F3	GNMA POOL #657070X		01/18/2007	BARCLAYS CAPITAL FIXED	01/18/2007	GOLDMAN SACHS MONEY MKT L	83,727.410	86,017	85,951	86,017							(65)	(65)	317	317
36294RNZ8	GNMA POOL #657508X		01/18/2007	BARCLAYS CAPITAL FIXED	01/18/2007	GOLDMAN SACHS MONEY MKT L	89,908.150	92,367	92,296	92,367							(70)	(70)	341	341
36294R3V9	GNMA POOL #657912X		05/17/2007	BARCLAYS CAPITAL FIXED	05/17/2007	MORGAN STANLEY & CO NY	678,264.510	694,797	696,334	694,797							1,537	1,537	2,449	2,449
36294SC70	GNMA POOL #658094X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	MORGAN STANLEY & CO NY	335,277.960	332,449	332,606	332,449							157	157	922	922
36294SDZ7	GNMA POOL #658120X		10/17/2006	VARIOUS	10/17/2006	BARCLAYS CAPITAL FIXED	9,404,636.000	9,322,472	9,362,021	9,322,472							39,549	39,549	25,863	25,863
36294SS32	GNMA POOL #658538X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	278,940.270	276,151	276,717	276,151							567	567	767	767
36294TBJ3	GNMA POOL #658941X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	33,176.000	33,509	33,487	33,509							(22)	(22)	100	100
36294TBL8	GNMA POOL #658943X		10/17/2006	BARCLAYS CAPITAL FIXED	10/17/2006	LEHMAN BROTHERS INC NY	91,676.000	92,596	92,535	92,596							(61)	(61)	275	275
36294TJ89	GNMA POOL #659187X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	344,617.220	341,171	341,871	341,171							700	700	948	948
36294TKS3	GNMA POOL #659205X		10/17/2006	GOLDMAN SACHS MONEY MKT L	10/17/2006	MORGAN STANLEY & CO NY	116,067.540	114,907	115,143	114,907							236	236	319	319
36294T2A2	GNMA POOL #659669X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	MORGAN STANLEY & CO NY	366,824.000	363,729	363,901	363,729							172	172	1,009	1,009
36294UAP7	GNMA POOL #659814X		10/17/2006	LEHMAN BROTHERS INC NY	10/17/2006	VARIOUS	775,423.000	768,880	770,758	768,880							1,877	1,877	2,132	2,132
912828FB1	US TREAS INFL INDEX NOTES		10/23/2006	VARIOUS	03/27/2007	VARIOUS	19,360,000.000	19,675,602	20,029,830	19,692,583		16,980		16,980			337,248	337,248	299,925	95,319

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9128272M3	US TREAS INFLATION INDEX		01/10/2007	CITIGROUP GLOBAL/SALOMON	01/16/2007	MATURITY	3,220,000.000	4,096,755	4,098,577	4,099,157		2,402		2,402			(580)	(580)	69,163	68,045
912833DF4	US TREAS SECS STRIPS		04/17/2007	BEAR STEARNS	06/19/2007	BEAR STEARNS	5,455,000.000	3,981,277	3,869,510	4,012,697		31,420		31,420			(143,187)	(143,187)	37,197	
912810EB0	US TREASURY BONDS		09/29/2006	DB ALEX BROWN	10/13/2006	BANCAMERICA SECURITIES	1,675,000.000	2,325,502	2,292,052	2,323,976		(1,526)		(1,526)			(31,925)	(31,925)	63,495	57,351
912810EC8	US TREASURY BONDS		11/27/2006	VARIOUS	03/21/2007	DB ALEX BROWN	7,420,000.000	10,187,711	10,211,775	10,120,930		(66,781)		(66,781)			90,845	90,845	394,751	127,684
912810ED6	US TREASURY BONDS		11/30/2006	BNP PARIBAS SECUR CORP	03/21/2007	UBS/WARBURG SECURITIES LL	1,685,000.000	2,253,424	2,217,552	2,243,145		(10,280)		(10,280)			(25,593)	(25,593)	82,068	40,179
912810EE4	US TREASURY BONDS		08/31/2006	VARIOUS	11/27/2006	BANCAMERICA SECURITIES	7,540,000.000	10,107,974	10,341,728	10,073,316		(34,658)		(34,658)			268,412	268,412	274,282	112,026
912810EG9	US TREASURY BONDS		08/03/2006	GOLDMAN SACHS MONEY MKT L	05/11/2007	BEAR STEARNS	2,555,000.000	3,475,998	3,532,288	3,440,750		(35,248)		(35,248)			91,538	91,538	131,731	106,841
912810EH7	US TREASURY BONDS		11/27/2006	BANCAMERICA SECURITIES	06/12/2007	VARIOUS	8,635,000.000	11,191,059	10,911,224	11,115,318		(75,741)		(75,741)			(204,094)	(204,094)	686,609	267,007
912810FB9	US TREASURY BONDS		10/31/2006	CITIGROUP GLOBAL/SALOMON	11/17/2006	BANCAMERICA SECURITIES	1,590,000.000	1,867,691	1,862,006	1,867,332		(359)		(359)			(5,326)	(5,326)	50,308	44,989
912810FP8	US TREASURY BONDS		02/02/2007	VARIOUS	02/13/2007	VARIOUS	6,335,000.000	6,567,154	6,580,412	6,566,991		(163)		(163)			13,421	13,421	121,438	117,475
912810FT0	US TREASURY BONDS		05/11/2007	VARIOUS	05/16/2007	VARIOUS	112,725,000.000	106,495,677	108,715,292	106,521,444		25,767		25,767			2,193,847	2,193,847	2,033,785	1,191,615
912810PT9	US TREASURY BONDS		03/09/2007	VARIOUS	06/29/2007	VARIOUS	54,920,000.000	54,961,920	54,558,274	54,961,735		(185)		(185)			(403,462)	(403,462)	362,756	89,998
9128274V1	US TREASURY NOTES		07/24/2006	BARCLAYS CAPITAL FIXED	07/25/2006	BNP PARIBAS SECUR CORP	3,990,000.000	3,962,413	3,960,231	3,962,443		31		31			(2,213)	(2,213)	38,111	37,596
9128275Z1	US TREASURY NOTES		12/06/2006	VARIOUS	05/02/2007	VARIOUS	21,890,000.000	23,130,797	23,030,954	23,013,968		(116,828)		(116,828)			16,986	16,986	671,198	197,551
912828AP5	US TREASURY NOTES		07/18/2006	HSBC SECURITIES INC	08/16/2006	BEAR STEARNS	550,000.000	519,148	526,045	519,475		327		327			6,570	6,570	5,620	3,946
912828AU4	US TREASURY NOTES		01/24/2007	VARIOUS	03/27/2007	VARIOUS	6,235,000.000	5,936,169	5,975,633	5,938,748		2,579		2,579			36,885	36,885	54,997	39,432
912828BA7	US TREASURY NOTES		11/17/2006	VARIOUS	11/29/2006	VARIOUS	27,990,000.000	25,989,843	26,529,590	26,052,751		62,909		62,909			476,838	476,838	501,079	246,726
912828BR0	US TREASURY NOTES		12/29/2006	VARIOUS	02/06/2007	VARIOUS	21,870,000.000	21,488,378	21,214,905	21,495,080		6,702		6,702			(280,175)	(280,175)	199,345	62,334
912828BY5	US TREASURY NOTES		11/16/2006	BANCAMERICA SECURITIES	02/15/2007	MATURITY	4,500,000.000	4,470,293	4,500,000	4,500,000		29,707		29,707					59,881	26,963
912828CA6	US TREASURY NOTES		03/27/2007	BEAR STEARNS	04/03/2007	VARIOUS	21,275,000.000	20,291,860	20,595,597	20,303,421		11,561		11,561			292,176	292,176	448,532	365,632
912828CJ7	US TREASURY NOTES		05/30/2007	BARCLAYS CAPITAL FIXED	05/30/2007	LEHMAN BROTHERS INC	870,000.000	864,800	864,902	864,800							102	102	2,246	2,246
912828CN8	US TREASURY NOTES		10/03/2006	BARCLAYS CAPITAL FIXED	11/02/2006	VARIOUS	6,855,000.000	6,684,161	6,681,752	6,686,674		2,514		2,514			(4,922)	(4,922)	68,575	56,046
912828CS7	US TREASURY NOTES		07/03/2006	HSBC SECURITIES INC	03/28/2007	BANCAMERICA SECURITIES	25,000,000.000	23,846,680	24,434,570	24,101,209		254,529		254,529			333,361	333,361	986,188	343,232
912828DL1	US TREASURY NOTES		11/17/2006	VARIOUS	12/06/2006	VARIOUS	30,510,000.000	29,089,960	29,415,855	29,143,768		53,808		53,808			272,087	272,087	558,501	412,422
912828DP2	US TREASURY NOTES		10/12/2006	MERRILL LYNCH GOVT SECUR	03/28/2007	VARIOUS	55,000,000.000	53,717,383	54,213,027	53,851,701		134,318		134,318			361,327	361,327	1,036,610	194,475
912828EU0	US TREASURY NOTES		11/08/2006	VARIOUS	02/02/2007	VARIOUS	3,120,000.000	3,098,244	3,103,153	3,101,494		3,250		3,250			1,659	1,659	57,071	30,069
912828EV8	US TREASURY NOTES		08/18/2006	VARIOUS	10/20/2006	VARIOUS	7,955,000.000	7,884,812	7,893,050	7,886,373		1,561		1,561			6,677	6,677	168,555	146,565
912828FC9	US TREASURY NOTES		11/03/2006	VARIOUS	11/08/2006	DB ALEX BROWN	21,065,000.000	21,057,283	21,075,077	21,058,345		1,062		1,062			16,732	16,732	289,514	205,658
912828FE5	US TREASURY NOTES		08/09/2006	VARIOUS	08/10/2006	VARIOUS	8,450,000.000	8,439,810	8,439,663	8,439,809							(146)	(146)	96,113	92,164
912828FF2	US TREASURY NOTES		01/03/2007	VARIOUS	02/14/2007	VARIOUS	46,170,000.000	47,347,865	47,237,833	47,343,074		(4,792)		(4,792)			(105,241)	(105,241)	502,153	393,508
912828FG0	US TREASURY NOTES		07/11/2006	HSBC SECURITIES INC	08/16/2006	VARIOUS	13,915,000.000	13,836,728	13,871,197	13,839,044		2,316		2,316			32,154	32,154	121,689	79,698
912828FH8	US TREASURY NOTES		07/28/2006	VARIOUS	08/29/2006	VARIOUS	29,145,000.000	29,054,403	29,254,881	29,055,610		1,207		1,207			199,271	199,271	340,565	230,195
912828FJ4	US TREASURY NOTES		07/25/2006	VARIOUS	07/25/2006	VARIOUS	12,420,000.000	12,406,139	12,403,500	12,406,139							(2,639)	(2,639)	26,008	26,008
912828FK1	US TREASURY NOTES		07/26/2006	VARIOUS	10/02/2006	VARIOUS	16,495,000.000	16,530,460	16,653,613	16,530,393		(66)		(66)			123,220	123,220	100,534	41,072
912828FM7	US TREASURY NOTES		12/07/2006	VARIOUS	04/13/2007	VARIOUS	171,035,000.000	171,150,370	171,269,106	171,142,234		(8,136)		(8,136)			126,872	126,872	1,122,834	101,457
912828FN5	US TREASURY NOTES		09/07/2006	VARIOUS	11/08/2006	VARIOUS	24,475,000.000	24,527,822	24,594,992	24,526,499		(1,322)		(1,322)			68,493	68,493	157,121	62,737
912828FP0	US TREASURY NOTES		11/13/2006	VARIOUS	01/04/2007	VARIOUS	18,620,000.000	18,677,860	18,703,089	18,677,320		(540)		(540)			25,769	25,769	128,048	88,230
912828FQ8	US TREASURY NOTES		11/09/2006	VARIOUS	11/28/2006	VARIOUS	87,315,000.000	88,454,092	89,038,272	88,452,797		(1,295)		(1,295)			585,475	585,475	806,346	681,925

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828FR6	US TREASURY NOTES		01/25/2007	VARIOUS	02/02/2007	VARIOUS	6,800,000.000	6,799,455	6,799,286	6,799,534		80		80			(248)	(248)	76,342	57,995
912828FS4	US TREASURY NOTES		09/29/2006	VARIOUS	11/08/2006	VARIOUS	79,850,000.000	79,915,500	79,920,454	79,915,006		(494)		(494)			5,448	5,448	292,123	241,743
912828FU9	US TREASURY NOTES		11/17/2006	VARIOUS	04/20/2007	VARIOUS	162,190,000.000	160,541,302	161,981,529	160,567,127		25,825		25,825			1,414,402	1,414,402	979,620	332,849
912828FV7	US TREASURY NOTES		01/23/2007	VARIOUS	02/02/2007	VARIOUS	16,490,000.000	16,523,104	16,505,512	16,521,713		(1,390)		(1,390)			(16,202)	(16,202)	106,903	42,358
912828FW5	US TREASURY NOTES		11/27/2006	VARIOUS	01/03/2007	VARIOUS	14,780,000.000	14,795,461	14,768,513	14,795,226		(236)		(236)			(26,713)	(26,713)	96,117	27,376
912828FX3	US TREASURY NOTES		01/12/2007	VARIOUS	05/02/2007	VARIOUS	9,915,000.000	9,924,871	9,895,747	9,925,254		383		383			(29,507)	(29,507)	101,010	39,856
912828FY1	US TREASURY NOTES		02/08/2007	VARIOUS	02/14/2007	VARIOUS	122,370,000.000	122,186,663	121,577,588	122,185,919		(744)		(744)			(608,331)	(608,331)	753,883	536,111
912828GA2	US TREASURY NOTES		12/14/2006	VARIOUS	04/12/2007	VARIOUS	22,695,000.000	22,680,281	22,575,310	22,682,093		1,812		1,812			(106,783)	(106,783)	316,746	42,141
912828GB0	US TREASURY NOTES		01/18/2007	VARIOUS	01/18/2007	BEAR STEARNS	4,415,000.000	4,402,856	4,402,065	4,402,856							(791)	(791)	13,324	13,324
912828GC8	US TREASURY NOTES		01/25/2007	VARIOUS	02/07/2007	VARIOUS	19,360,000.000	19,301,063	19,202,283	19,301,503		440		440			(99,220)	(99,220)	69,647	23,629
912828GE4	US TREASURY NOTES		02/20/2007	RBC DAIN RAUSCHER	03/09/2007	UBS/WARBURG SECURITIES LL	1,240,000.000	1,241,163	1,243,972	1,241,136		(27)		(27)			2,836	2,836	6,847	3,841
912828GF1	US TREASURY NOTES		02/23/2007	VARIOUS	05/16/2007	VARIOUS	39,190,000.000	39,062,463	39,476,395	39,064,222		1,758		1,758			412,173	412,173	225,197	13,674
912828GG9	US TREASURY NOTES		04/27/2007	VARIOUS	05/02/2007	VARIOUS	22,780,000.000	22,900,802	22,891,714	22,899,368		(1,434)		(1,434)			(7,653)	(7,653)	187,717	144,903
912828GH7	US TREASURY NOTES		05/02/2007	VARIOUS	05/02/2007	VARIOUS	46,995,000.000	46,890,706	46,964,680	46,890,784		78		78			73,896	73,896	229,069	198,055
912828GK0	US TREASURY NOTES		03/28/2007	VARIOUS	04/17/2007	VARIOUS	55,573,000.000	55,949,273	55,735,656	55,946,126		(3,147)		(3,147)			(210,471)	(210,471)	288,705	178,233
912828GM6	US TREASURY NOTES		04/27/2007	VARIOUS	05/16/2007	VARIOUS	161,460,000.000	160,650,539	160,846,979	160,663,702		13,162		13,162			183,278	183,278	877,972	274,665
912828GP9	US TREASURY NOTES		05/09/2007	VARIOUS	05/09/2007	VARIOUS	3,915,000.000	3,903,588	3,903,799	3,903,588							211	211	5,085	3,764
912828GQ7	US TREASURY NOTES		05/16/2007	VARIOUS	06/05/2007	VARIOUS	108,885,000.000	108,508,836	107,438,008	108,511,501		2,665		2,665			(1,073,492)	(1,073,492)	383,624	198,357
912828GR5	US TREASURY NOTES		06/15/2007	VARIOUS	06/15/2007	BNP PARIBAS SECUR CORP	6,250,000.000	6,155,877	6,150,635	6,155,877							(5,242)	(5,242)	27,514	27,514
912828GS3	US TREASURY NOTES		06/19/2007	VARIOUS	06/21/2007	VARIOUS	39,145,000.000	37,604,739	37,445,973	37,606,909		2,170		2,170			(160,935)	(160,935)	150,312	118,926
912828GT1	US TREASURY NOTES		06/14/2007	VARIOUS	06/19/2007	VARIOUS	10,400,000.000	10,373,395	10,364,935	10,373,558		163		163			(8,622)	(8,622)	24,267	18,536
912828GU8	US TREASURY NOTES		06/22/2007	VARIOUS	06/25/2007	VARIOUS	18,040,000.000	17,810,293	17,822,887	17,810,757		464		464			12,131	12,131	52,159	42,625
0399999 Subtotal - Bonds - U.S. Governments							10,971,337,898.050	10,804,028,178	10,815,671,303	10,804,303,469		275,296		275,296			11,367,849	11,367,849	23,020,252	10,791,548
Bonds - Special Revenue, Special Assessment																				
3128K0AY9	FHLMC GOLD POOL #A4-0023		04/10/2007	HSBC SECURITIES INC	04/10/2007	BANK OF NY - COUNTRYWIDE	418,415.210	406,222	406,386	406,222							163	163	639	639
3128K9FP4	FHLMC GOLD POOL #A4-8274		02/08/2007	BARCLAYS CAPITAL FIXED	02/08/2007	J P MORGAN SECURITIES	1,999,800.780	2,032,766	2,034,641	2,032,766							1,875	1,875	3,972	3,972
3128KDLS2	FHLMC GOLD POOL #A5-1237		10/10/2006	VARIOUS	10/10/2006	MONTROSE SECUR EQUITIES	3,075,305.370	3,133,688	3,132,487	3,133,688							(1,201)	(1,201)	6,108	6,108
3128KEH55	FHLMC GOLD POOL #A5-2052		09/11/2006	CHASE SECURITIES, INC	09/11/2006	ADP CLEARING & OUTSOURCIN	604,940.000	613,069	614,345	613,069							1,276	1,276	1,311	1,311
3128KEST1	FHLMC GOLD POOL #A5-2330		09/11/2006	CHASE SECURITIES, INC	09/11/2006	ADP CLEARING & OUTSOURCIN	639,936.000	650,935	649,885	650,935							(1,050)	(1,050)	1,387	1,387
3128KGZY7	FHLMC GOLD POOL #A5-4359		03/09/2007	PAINE WEBER INC	03/09/2007	CANTOR FRITZGERALD & CO	450,000.460	459,141	458,297	459,141							(844)	(844)	975	975
3128KHX76	FHLMC GOLD POOL #A5-5202		03/09/2007	PAINE WEBER INC	03/09/2007	CANTOR FRITZGERALD & CO	493,797.680	503,828	502,902	503,828							(926)	(926)	1,070	1,070
3128KH5L6	FHLMC GOLD POOL #A5-5351		03/09/2007	PAINE WEBER INC	03/09/2007	CANTOR FRITZGERALD & CO	506,102.630	516,383	515,434	516,383							(949)	(949)	1,097	1,097
3128KLK97	FHLMC GOLD POOL #A5-7520		04/10/2007	J P MORGAN CHASE BANK/HSB	04/10/2007	BANK OF NY - COUNTRYWIDE	303,922.560	295,066	295,185	295,066							119	119	464	464
312965MQ6	FHLMC GOLD POOL #B1-3067		08/15/2006	VARIOUS	03/20/2007	VARIOUS	2,524,419.180	2,392,459	2,458,907	2,408,894		16,435		16,435			50,013	50,013	74,232	5,239
312966GJ7	FHLMC GOLD POOL #B1-3801		03/06/2007	BEAR STEARNS	03/06/2007	GREENWICH CAP MKTS CHASE	148,267.740	143,681	143,658	143,681							(23)	(23)	334	334
312966VB7	FHLMC GOLD POOL #B1-4210		08/15/2006	CARTY AND COMPANY	08/15/2006	CREDIT SUISSE 1ST BOSTON	195,425.910	186,143	185,594	186,143							(550)	(550)	391	391
312970HF6	FHLMC GOLD POOL #B1-7430		01/04/2007	VARIOUS	03/15/2007	VARIOUS	1,334,520.710	1,276,942	1,297,785	1,282,375		5,433		5,433			15,411	15,411	29,397	2,669
31287NDF2	FHLMC GOLD POOL #C6-2802		02/08/2007	J P MORGAN SECURITIES	02/08/2007	GOLDMAN SACHS MONEY MKT L	2,173,968.980	2,226,110	2,231,036	2,226,110							4,925	4,925	4,318	4,318

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128H7N99	FHLMC GOLD POOL #E9-9416		04/16/2007	J P MORGAN SECURITIES	04/16/2007	BARCLAYS CAPITAL FIXED	164,999.790	163,040	162,950	163,040							(90)	(90)	367	367
31283HYV1	FHLMC GOLD POOL #G0-1624		08/09/2006	PXP SECURITIES CORP	02/15/2007	VARIOUS	776,712.520	789,395	795,712	787,975		(1,420)		(1,420)			7,737	7,737	25,859	1,823
3128LXNL0	FHLMC GOLD POOL #G0-2195		10/11/2006	CANTOR FRITZGERALD & CO	10/11/2006	BARCLAYS CAPITAL FIXED	2,999,997.870	2,868,748	2,890,310	2,868,748							21,563	21,563	4,583	4,583
3128LXRR3	FHLMC GOLD POOL #G0-2296		10/10/2006	CANTOR FRITZGERALD & CO	10/10/2006	BARCLAYS CAPITAL FIXED	735,000.550	702,844	708,127	702,844							5,283	5,283	1,123	1,123
3128M4BB8	FHLMC GOLD POOL #G0-2434		02/08/2007	PAINE WEBER INC	05/17/2007	VARIOUS	11,566,485.600	11,788,779	11,800,886	11,770,835		(17,944)		(17,944)			30,051	30,051	189,461	22,972
3128M4B28	FHLMC GOLD POOL #G0-2457		02/08/2007	GOLDMAN SACHS MONEY MKT L	02/08/2007	PAINE WEBER INC	11,549,999.730	11,755,734	11,768,367	11,755,734							12,633	12,633	22,940	22,940
3128MJFN5	FHLMC GOLD POOL #G0-8172		04/10/2007	VARIOUS	04/10/2007	BANK OF NY - COUNTRYWIDE	847,506.290	822,809	823,140	822,809							331	331	1,295	1,295
31283KYP7	FHLMC GOLD POOL #G1-1618		08/15/2006	CARTY AND COMPANY	08/15/2006	LEHMAN BROTHERS INC	220,310.550	209,846	209,295	209,846							(551)	(551)	441	441
31283KZC5	FHLMC GOLD POOL #G1-1639		08/15/2006	CARTY AND COMPANY	08/15/2006	CREDIT SUISSE 1ST BOSTON	189,239.480	180,251	179,718	180,251							(532)	(532)	378	378
31283K5B0	FHLMC GOLD POOL #G1-1742		08/15/2006	FIMAT USA DIV SOC GENERAL	03/15/2007	VARIOUS	4,052,656.010	3,926,644	4,013,495	3,940,423		13,779		13,779			73,072	73,072	122,706	9,006
31283K5V6	FHLMC GOLD POOL #G1-1760		08/15/2006	FIMAT USA DIV SOC GENERAL	12/15/2006	VARIOUS	4,166,609.300	4,116,480	4,188,716	4,119,846		3,366		3,366			68,869	68,869	84,946	10,185
31336WAU3	FHLMC GOLD POOL #G1-1820		12/14/2006	LEHMAN BROTHERS INC	12/14/2006	J P MORGAN SECURITIES	932,258.820	936,337	936,556	936,337							219	219	2,421	2,421
31336WC80	FHLMC GOLD POOL #G1-1896		03/15/2007	VARIOUS	03/27/2007	VARIOUS	4,583,728.040	4,441,919	4,441,575	4,441,919							(344)	(344)	10,313	10,313
3128M1C72	FHLMC GOLD POOL #G1-1994		08/15/2006	VARIOUS	08/21/2006	VARIOUS	4,244,576.810	4,176,100	4,184,887	4,176,137		37		37			8,750	8,750	10,376	10,376
3128M1RA9	FHLMC GOLD POOL #G1-2381		10/13/2006	GREENWICH CAP MKTS CHASE	10/13/2006	CHASE SECURITIES, INC	3,999,998.320	3,932,967	3,932,811	3,933,058		91		91			(247)	(247)	8,889	8,889
3128M1RB7	FHLMC GOLD POOL #G1-2382		10/13/2006	GREENWICH CAP MKTS CHASE	03/15/2007	VARIOUS	2,438,173.060	2,400,077	2,411,324	2,403,111		3,035		3,035			8,212	8,212	55,839	5,418
3128M1SS9	FHLMC GOLD POOL #G1-2429		03/06/2007	BEAR STEARNS	03/06/2007	GREENWICH CAP MKTS CHASE	511,732.800	495,901	495,821	495,901							(80)	(80)	1,151	1,151
3128MBBQ9	FHLMC GOLD POOL #G1-2547		03/15/2007	CREDIT SUISSE 1ST BOSTON	03/15/2007	BARCLAYS CAPITAL FIXED	3,324,996.790	3,222,130	3,222,130	3,222,130									7,481	7,481
3128MMFM0	FHLMC GOLD POOL #G1-8171		04/17/2007	J P MORGAN SECURITIES	04/17/2007	BARCLAYS CAPITAL FIXED	448,960.050	443,629	442,057	443,629							(1,572)	(1,572)	998	998
3128MMFS7	FHLMC GOLD POOL #G1-8176		04/13/2007	VARIOUS	04/13/2007	BARCLAYS CAPITAL FIXED	6,301,585.000	6,226,105	6,204,827	6,226,105							(21,278)	(21,278)	14,004	14,004
3128MMF32	FHLMC GOLD POOL #G1-8185		03/15/2007	BEAR STEARNS	03/15/2007	BARCLAYS CAPITAL FIXED	1,616,353.000	1,566,347	1,566,347	1,566,347									3,637	3,637
3128PBTM6	FHLMC GOLD POOL #J0-0556		12/14/2006	LEHMAN BROTHERS INC	12/14/2006	J P MORGAN SECURITIES	81,940.630	82,299	82,318	82,299							19	19	213	213
3128PDRW2	FHLMC GOLD POOL #J0-2301		03/15/2007	BEAR STEARNS	03/15/2007	GREENWICH CAP MKTS CHASE	544,208.540	527,372	527,287	527,372							(85)	(85)	1,224	1,224
3128PDV31	FHLMC GOLD POOL #J0-2434		08/15/2006	CARTY AND COMPANY	08/15/2006	LEHMAN BROTHERS INC	207,574.840	197,715	197,196	197,715							(519)	(519)	415	415
3128PDV56	FHLMC GOLD POOL #J0-2436		08/15/2006	CARTY AND COMPANY	08/15/2006	VARIOUS	1,760,952.130	1,677,307	1,672,354	1,677,307							(4,953)	(4,953)	3,522	3,522
3128PDX70	FHLMC GOLD POOL #J0-2502		03/15/2007	BEAR STEARNS	03/15/2007	BEAR STEARNS	244,712.080	247,801	247,761	247,801							(40)	(40)	575	575
3128PEJV1	FHLMC GOLD POOL #J0-2976		08/15/2006	CHASE SECURITIES, INC	08/15/2006	FIMAT USA DIV SOC GENERAL	708,584.220	689,652	685,555	689,652							(4,097)	(4,097)	1,575	1,575
3128PESB5	FHLMC GOLD POOL #J0-3214		08/15/2006	CHASE SECURITIES, INC	08/15/2006	VARIOUS	386,007.000	375,693	373,462	375,693							(2,232)	(2,232)	858	858

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128PESW9	FHLMC GOLD POOL #J0-3233		08/15/2006	CHASE SECURITIES, INC	08/16/2006	VARIOUS	3,000,000.000	2,919,844	2,902,500	2,919,891		47		47			(17,391)	(17,391)	6,667	6,667
3128PEWZ7	FHLMC GOLD POOL #J0-3364		12/14/2006	LEHMAN BROTHERS INC	12/14/2006	J P MORGAN SECURITIES	207,899.450	208,809	208,858	208,809							49	49	540	540
3128PFHX6	FHLMC GOLD POOL #J0-3846		12/14/2006	LEHMAN BROTHERS INC	12/14/2006	J P MORGAN SECURITIES	1,429,241.840	1,435,495	1,435,830	1,435,495							335	335	3,712	3,712
3128PFKK0	FHLMC GOLD POOL #J0-3898		12/14/2006	LEHMAN BROTHERS INC	12/14/2006	J P MORGAN SECURITIES	223,036.310	224,012	224,064	224,012							52	52	579	579
3128PFMX0	FHLMC GOLD POOL #J0-3974		12/14/2006	LEHMAN BROTHERS INC	12/14/2006	J P MORGAN SECURITIES	34,620.000	34,771	34,780	34,771							8	8	90	90
3128PFMY8	FHLMC GOLD POOL #J0-3975		12/14/2006	LEHMAN BROTHERS INC	12/14/2006	J P MORGAN SECURITIES	441,855.000	443,788	443,892	443,788							104	104	1,148	1,148
3128PFQG3	FHLMC GOLD POOL #J0-4055		12/14/2006	LEHMAN BROTHERS INC	12/14/2006	J P MORGAN SECURITIES	588,849.000	591,425	591,563	591,425							138	138	1,529	1,529
3128PGBR3	FHLMC GOLD POOL #J0-4548		04/17/2007	J P MORGAN SECURITIES INC	04/17/2007	BARCLAYS CAPITAL FIXED	697,273.160	688,993	688,612	688,993							(381)	(381)	1,550	1,550
3128PGGY3	FHLMC GOLD POOL #J0-4715		04/13/2007	J P MORGAN SECURITIES	04/13/2007	BARCLAYS CAPITAL FIXED	602,089.000	594,939	591,929	594,939							(3,010)	(3,010)	1,338	1,338
3128PHVY4	FHLMC GOLD POOL #J0-6031		08/15/2006	CARTY AND COMPANY	08/15/2006	STIFEL NICOLAUS & CO	221,495.650	210,975	210,282	210,975							(692)	(692)	443	443
3128KLSJ7	FHLMC GOLD POOL A5-7721		02/08/2007	BARCLAYS CAPITAL FIXED	02/08/2007	J P MORGAN SECURITIES	165,000.000	167,720	167,875	167,720							155	155	328	328
31283HS89	FHLMC GOLD POOL G01443		10/10/2006	MONTROSE SECUR EQUITIES	02/27/2007	VARIOUS	3,051,348.770	3,123,342	3,130,309	3,113,556		(9,785)		(9,785)			16,753	16,753	71,227	6,060
31395EWN3	FHLMC REMIC SERIES 2844-PQ		09/28/2006	STIFEL NICOLAUS & CO	12/07/2006	RBC DAIN RAUSCHER	795,000.000	790,901	793,168	791,292		391		391			1,876	1,876	10,115	221
31395MBD0	FHLMC REMIC SERIES 2929 PB		01/03/2007	SUNTRUST CAPITAL/BNY	06/19/2007	LEHMAN BROTHERS INC	275,000.000	273,464	272,519	273,779		315		315			(1,260)	(1,260)	6,531	267
31396UVC1	FHLMC REMIC SERIES 3182 YA		07/20/2006	LEHMAN BROTHERS INC	01/19/2007	VARIOUS	2,120,000.000	2,080,167	2,101,327	2,087,194		7,027		7,027			14,133	14,133	58,630	7,950
31397ADT7	FHLMC REMIC SERIES 3207		04/16/2007	VARIOUS	06/06/2007	BANK OF NY - COUNTRYWIDE	3,870,000.000	3,909,358	3,895,397	3,901,757		(7,601)		(7,601)			(6,360)	(6,360)	139,625	16,629
31397AWA7	FHLMC REMIC SERIES 3216		04/16/2007	VARIOUS	06/20/2007	VARIOUS	2,623,425.500	2,649,415	2,639,135	2,645,467		(3,949)		(3,949)			(6,331)	(6,331)	63,203	9,405
31396U3A6	FHLMC REMIC SERIES R008 FK		07/19/2006	MONTROSE SECUR EQUITIES	03/15/2007	VARIOUS	3,000,000.000	3,000,000	3,014,084	3,000,000							14,084	14,084	107,854	4,305
01F052490	FNMA 15 YR TBA		08/14/2006	VARIOUS	09/06/2006	VARIOUS	58,300,000.000	57,755,207	57,982,063	57,755,207							226,856	226,856		
31371LJN0	FNMA POOL #255069		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	892,521.610	833,532	836,390	833,532							2,859	2,859	1,611	1,611
31371L2M0	FNMA POOL #255580		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	71,169.890	68,123	67,923	68,123							(200)	(200)	130	130
31371MGF8	FNMA POOL #255898		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	151,233.460	144,664	144,664	144,664									252	252
31371MLD7	FNMA POOL #256024		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	74,380.540	72,864	72,794	72,864							(70)	(70)	165	165
31371MQB6	FNMA POOL #256150		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	179,945.130	167,968	168,628	167,968							661	661	325	325
31371MRR0	FNMA POOL #256196		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	405,205.430	396,975	396,373	396,975							(601)	(601)	681	681
31371MS73	FNMA POOL #256242		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	185,022.350	172,707	173,386	172,707							679	679	334	334
31371MTT4	FNMA POOL #256262		02/09/2007	BARCLAYS CAPITAL FIXED	02/09/2007	GREENWICH CAP MKTS CHASE	805,632.650	750,151	750,497	750,151							346	346	1,108	1,108
31371MU96	FNMA POOL #256308		08/10/2006	PXP SECURITIES CORP	08/10/2006	CHASE SECURITIES, INC	338,078.470	335,754	337,128	335,754							1,373	1,373	733	733

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31371MXR3	FNMA POOL #256388		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	313,381.640	301,973	299,096	301,973							(2,877)	(2,877)	522	522
31371MYK7	FNMA POOL #256414		09/11/2006	CARTY AND COMPANY	09/11/2006	PXP SECURITIES CORP	999,999.200	947,187	957,890	947,187							10,703	10,703	1,667	1,667
31371MY92	FNMA POOL #256436		12/08/2006	VARIOUS	12/08/2006	MORGAN STANLEY & CO NY	2,699,830.660	2,703,534	2,707,300	2,703,534							3,766	3,766	4,950	4,950
31371M2H9	FNMA POOL #256476		10/10/2006	VARIOUS	10/31/2006	VARIOUS	5,288,170.000	5,293,128	5,312,958	5,293,128							19,831	19,831	9,695	9,695
31371M4E4	FNMA POOL #256521		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	104,942.000	102,802	102,704	102,802							(98)	(98)	233	233
31371M4V6	FNMA POOL #256536		02/09/2007	BARCLAYS CAPITAL FIXED	02/09/2007	GREENWICH CAP MKTS CHASE	500,187.740	465,741	465,956	465,610		(131)		(131)			346	346	688	688
31402QWA5	FNMA POOL #735141		07/11/2006	PAINE WEBER INC	07/14/2006	VARIOUS	68,132.330	65,215	65,024	65,215							(192)	(192)	125	125
31402RKL2	FNMA POOL #735699		08/22/2006	VARIOUS	12/27/2006	VARIOUS	4,195,639.930	4,157,273	4,195,490	4,161,105		3,832		3,832			34,385	34,385	81,730	13,465
31403C6L0	FNMA POOL #745275		09/13/2006	VARIOUS	09/13/2006	VARIOUS	52,986,971.520	50,387,611	50,648,938	50,387,611							261,328	261,328	88,315	88,315
31403DDX4	FNMA POOL #745418		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	759,527.440	727,010	724,874	727,010							(2,136)	(2,136)	1,392	1,392
31403DE70	FNMA POOL #745458		11/09/2006	MCDONALD & CO	11/09/2006	DEUTSCHE BANK SECURITIES	999,999.770	1,003,440	1,000,781	1,003,440							(2,659)	(2,659)	2,000	2,000
31403DGY9	FNMA POOL #745515		11/09/2006	VARIOUS	11/09/2006	PXP SECURITIES CORP	25,316,261.820	24,350,060	24,162,196	24,350,060							(187,864)	(187,864)	42,194	42,194
31403DJS9	FNMA POOL #745573		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	304,957.780	293,855	291,056	293,855							(2,799)	(2,799)	508	508
31403DJT7	FNMA POOL #745574		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	133,164.280	127,463	127,089	127,463							(375)	(375)	244	244
31403DMH9	FNMA POOL #745660		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	317,050.930	305,508	302,598	305,508							(2,910)	(2,910)	528	528
31403DPX1	FNMA POOL #745738		10/10/2006	CARTY AND COMPANY	10/10/2006	VARIOUS	2,700,100.640	2,739,758	2,743,133	2,739,758							3,375	3,375	5,363	5,363
31403DPZ6	FNMA POOL #745740		11/09/2006	CARTY AND COMPANY	11/09/2006	PXP SECURITIES CORP	1,000,000.970	961,251	954,415	961,251							(6,836)	(6,836)	1,667	1,667
31403DQH5	FNMA POOL #745756		08/29/2006	CANTOR FRITZGERALD & CO	08/29/2006	BANCAMERICA SECURITIES	850,656.240	813,706	813,706	813,706									1,418	1,418
31403DTG4	FNMA POOL #745851		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	352,349.250	352,680	354,001	352,680							1,321	1,321	646	646
31403DV22	FNMA POOL #745933		12/08/2006	CHASE SECURITIES, INC	12/08/2006	MORGAN STANLEY & CO NY	1,000,000.770	1,003,438	1,009,063	1,003,438							5,625	5,625	1,833	1,833
31404NFW1	FNMA POOL #773381		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	42,238.610	40,404	40,404	40,404									70	70
31404RUK1	FNMA POOL #776486		11/09/2006	CANTOR FRITZGERALD & CO	01/25/2007	VARIOUS	1,720,588.010	1,699,013	1,697,993	1,699,980		966		966			(1,987)	(1,987)	17,040	4,047
31404XPJ7	FNMA POOL #781725		02/09/2007	VARIOUS	02/27/2007	VARIOUS	1,038,649.140	967,120	967,567	966,534		(586)		(586)			1,033	1,033	1,428	1,428
31405GAU4	FNMA POOL #788519		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	116,073.360	108,402	108,773	108,402							372	372	210	210
31405KYE5	FNMA POOL #791909		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	63,328.240	60,577	60,577	60,577									106	106
31405LBQ1	FNMA POOL #792147		12/08/2006	CHASE SECURITIES, INC	12/08/2006	PXP SECURITIES CORP	399,999.590	401,375	402,375	401,375							1,000	1,000	733	733
31405QT57	FNMA POOL #796272		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	63,663.270	60,898	60,898	60,898									106	106
31405SGS7	FNMA POOL #797709		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	326,076.580	314,205	311,212	314,205							(2,993)	(2,993)	543	543

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31406B4W7	FNMA POOL #805537		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	318,493.150	306,898	303,974	306,898							(2,924)	(2,924)	531	531
31406CA24	FNMA POOL #805625		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	308,366.220	302,103	301,645	302,103							(458)	(458)	518	518
31406ET53	FNMA POOL #807972		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	85,760.600	82,035	82,035	82,035									143	143
31406MMK9	FNMA POOL #814062		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	100,209.760	95,857	95,857	95,857									167	167
31406RQC2	FNMA POOL #817751		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	200,029.220	186,715	187,449	186,715							734	734	361	361
31406RSR7	FNMA POOL #817828		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	2,792,049.000	2,833,057	2,842,655	2,833,057							9,598	9,598	5,545	5,545
31406T6S5	FNMA POOL #819981		01/31/2007	BARCLAYS CAPITAL FIXED	02/09/2007	GREENWICH CAP MKTS CHASE	67,053.600	62,436	62,465	62,405		(31)		(31)			60	60	92	92
31406UL22	FNMA POOL #820345		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	219,341.280	204,741	205,547	204,741							805	805	396	396
31406UVN5	FNMA POOL #820621		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	321,548.750	307,581	307,581	307,581									536	536
31406YZD5	FNMA POOL #824340		11/09/2006	CHASE BANK/BROKER DEALER	11/09/2006	MORGAN STANLEY & CO NY	603,828.440	606,470	604,395	606,470							(2,076)	(2,076)	1,208	1,208
31407AWY3	FNMA POOL #825163		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	407,020.660	389,341	389,341	389,341									678	678
31407BLK3	FNMA POOL #825730		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	306,153.570	292,855	292,855	292,855									510	510
31407CNE3	FNMA POOL #826689		09/11/2006	CARTY AND COMPANY	10/25/2006	VARIOUS	11,991,197.400	11,476,887	11,463,864	11,482,131		5,244		5,244			(18,267)	(18,267)	68,183	19,985
31407CN94	FNMA POOL #826716		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	65,470.430	62,627	62,627	62,627									109	109
31407DYW9	FNMA POOL #827925		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	640,929.860	613,089	613,089	613,089									1,068	1,068
31407ECU5	FNMA POOL #828183		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	94,854.250	90,734	90,734	90,734									158	158
31407FET3	FNMA POOL #829146		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	363,958.250	348,149	348,149	348,149									607	607
31407FE22	FNMA POOL #829153		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	217,747.370	203,254	204,053	203,254							800	800	393	393
31407FH86	FNMA POOL #829255		08/10/2006	CARTY AND COMPANY	08/10/2006	VARIOUS	1,513,147.680	1,412,665	1,419,995	1,412,665							7,329	7,329	2,732	2,732
31407FQG8	FNMA POOL #829455		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	198,640.640	187,250	185,574	187,250							(1,676)	(1,676)	331	331
31407FXY1	FNMA POOL #829695		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	193,172.950	180,315	181,024	180,315							709	709	349	349
31407FX54	FNMA POOL #829700		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	25,547.110	23,859	23,940	23,859							82	82	46	46
31407F7D6	FNMA POOL #829892		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	125,252.360	119,812	119,812	119,812									209	209
31407GY36	FNMA POOL #830630		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	6,000,002.700	5,877,659	5,872,034	5,877,659							(5,625)	(5,625)	13,333	13,333
31407HK47	FNMA POOL #831115		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	407,960.510	393,108	389,363	393,108							(3,745)	(3,745)	680	680
31407HV29	FNMA POOL #831433		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	1,414,996.120	1,386,143	1,384,817	1,386,143							(1,327)	(1,327)	3,144	3,144
31407H3H7	FNMA POOL #831600		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	999,900.570	1,000,057	998,963	1,000,057							(1,094)	(1,094)	1,833	1,833

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31407H5Y8	FNMA POOL #831663		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	VARIOUS	5,189,759.620	5,194,625	5,214,087	5,194,625							19,462	19,462	9,515	9,515
31407JEM0	FNMA POOL #831840		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	300,000.000	304,406	305,438	304,406							1,031	1,031	596	596
31407JE40	FNMA POOL #831855		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	999,900.400	1,000,057	998,963	1,000,057							(1,094)	(1,094)	1,833	1,833
31407JQS4	FNMA POOL #832165		12/08/2006	CHASE SECURITIES, INC	12/08/2006	PXP SECURITIES CORP	873,888.780	876,893	879,077	876,893							2,185	2,185	1,602	1,602
31407JUF7	FNMA POOL #832282		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	50,152.120	47,974	47,974	47,974									84	84
31407JVL3	FNMA POOL #832319		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	203,073.480	189,556	190,302	189,556							746	746	367	367
31407KDV8	FNMA POOL #832716		08/10/2006	VARIOUS	08/10/2006	PXP SECURITIES CORP	1,780,577.030	1,707,406	1,735,784	1,707,406							28,378	28,378	3,536	3,536
31407KFC8	FNMA POOL #832763		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	52,083.620	51,022	50,973	51,022							(49)	(49)	116	116
31407KNS4	FNMA POOL #833001		11/09/2006	MCDONALD & CO	11/09/2006	DEUTSCHE BANK SECURITIES	800,000.020	802,752	800,625	802,752							(2,127)	(2,127)	1,600	1,600
31407KQ93	FNMA POOL #833080		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	299,999.330	289,077	286,324	289,077							(2,754)	(2,754)	500	500
31407KZD4	FNMA POOL #833340		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	176,766.900	165,001	165,650	165,001							649	649	319	319
31407K3R8	FNMA POOL #833408		02/09/2007	NORTHERN TRUST	02/27/2007	VARIOUS	50,664.460	47,175	47,197	47,175							22	22	70	70
31407K5D7	FNMA POOL #833444		12/08/2006	CHASE SECURITIES, INC	12/08/2006	PXP SECURITIES CORP	873,708.450	876,712	878,896	876,712							2,184	2,184	1,602	1,602
31407LKS5	FNMA POOL #833805		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	49,820.970	46,528	46,688	46,528							160	160	90	90
31407LLB1	FNMA POOL #833822		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	83,872.760	80,230	80,230	80,230									140	140
31407MZH1	FNMA POOL #835144		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	444,776.630	428,584	424,501	428,584							(4,083)	(4,083)	741	741
31407M7C3	FNMA POOL #835291		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	140,628.160	131,334	131,784	131,334							450	450	254	254
31407NDZ3	FNMA POOL #835420		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	53,602.490	50,060	50,231	50,060							172	172	97	97
31407NEY5	FNMA POOL #835451		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	209,591.690	200,488	200,488	200,488									349	349
31407PTF5	FNMA POOL #836750		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	VARIOUS	1,216,190.680	1,135,238	1,139,704	1,135,238							4,466	4,466	2,196	2,196
31407PXT0	FNMA POOL #836890		11/09/2006	MCDONALD & CO	11/09/2006	DEUTSCHE BANK SECURITIES	999,999.900	1,003,440	1,000,781	1,003,440							(2,659)	(2,659)	2,000	2,000
31407RT38	FNMA POOL #838570		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	600,635.630	560,656	562,861	560,656							2,205	2,205	1,084	1,084
31407RWE0	FNMA POOL #838645		02/09/2007	BARCLAYS CAPITAL FIXED	02/09/2007	GREENWICH CAP MKTS CHASE	679,760.000	632,947	633,239	632,947							292	292	935	935
31407RWM2	FNMA POOL #838652		11/09/2006	VARIOUS	11/09/2006	VARIOUS	448,549.180	431,465	427,662	431,465							(3,803)	(3,803)	751	751
31407SEE8	FNMA POOL #839033		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	873,008.410	835,087	835,087	835,087									1,455	1,455
31407SFN7	FNMA POOL #839073		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	358,024.310	344,990	341,703	344,990							(3,287)	(3,287)	597	597
31407SFX5	FNMA POOL #839082		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	213,217.600	199,025	199,808	199,025							783	783	385	385

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31407SPM8	FNMA POOL #839328		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	209,124.110	195,204	195,972	195,204							768	768	378	378
31407TKW9	FNMA POOL #840109		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	249,622.290	238,779	238,779	238,779									416	416
31407TLV0	FNMA POOL #840140		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	415,810.910	400,673	396,856	400,673							(3,817)	(3,817)	693	693
31407TPV6	FNMA POOL #840236		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	210,288.450	196,291	197,063	196,291							772	772	380	380
31407TRW2	FNMA POOL #840301		12/08/2006	CHASE SECURITIES, INC	12/08/2006	PXP SECURITIES CORP	902,485.740	905,588	907,844	905,588							2,256	2,256	1,655	1,655
31407TT91	FNMA POOL #840376		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	701,325.030	661,108	655,191	661,108							(5,917)	(5,917)	1,169	1,169
31407T6Y1	FNMA POOL #840687		08/10/2006	CARTY AND COMPANY	08/10/2006	GOLDMAN SACHS MONEY MKT L	68,168.960	63,642	63,972	63,642							330	330	123	123
31407T7J3	FNMA POOL #840697		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	126,566.970	121,069	121,069	121,069									211	211
31407UAA5	FNMA POOL #840701		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	208,633.040	194,746	195,512	194,746							766	766	377	377
31407UE86	FNMA POOL #840859		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	730,037.710	698,783	696,730	698,783							(2,053)	(2,053)	1,338	1,338
31407UJE8	FNMA POOL #840961		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	306,142.820	294,997	292,187	294,997							(2,810)	(2,810)	510	510
31407VF83	FNMA POOL #841791		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	127,044.630	121,526	121,526	121,526									212	212
31407VGG4	FNMA POOL #841799		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	200,330.660	186,996	187,732	186,996							736	736	362	362
31407VPT6	FNMA POOL #842034		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	439,212.830	423,223	419,191	423,223							(4,032)	(4,032)	732	732
31407VSH9	FNMA POOL #842120		12/08/2006	CHASE SECURITIES, INC	12/08/2006	PXP SECURITIES CORP	858,690.830	861,643	863,789	861,643							2,147	2,147	1,574	1,574
31407VSN6	FNMA POOL #842125		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	1,456,849.990	1,393,568	1,393,568	1,393,568									2,428	2,428
31407VY33	FNMA POOL #842330		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	819,384.470	783,792	783,792	783,792									1,366	1,366
31407WH89	FNMA POOL #842755		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	207,836.050	198,808	198,808	198,808									346	346
31407XCU3	FNMA POOL #843483		01/09/2007	DB ALEX BROWN	01/09/2007	BANK OF NY - COUNTRYWIDE	785,240.250	760,701	763,401	760,701							2,699	2,699	1,091	1,091
31407XKE0	FNMA POOL #843693		12/08/2006	CHASE SECURITIES, INC	12/08/2006	PXP SECURITIES CORP	627,166.190	629,322	630,890	629,322							1,568	1,568	1,150	1,150
31407XTZ4	FNMA POOL #843968		12/08/2006	CHASE SECURITIES, INC	12/08/2006	PXP SECURITIES CORP	466,825.670	468,430	469,597	468,430							1,167	1,167	856	856
31407XXN6	FNMA POOL #844085		09/11/2006	CARTY AND COMPANY	09/11/2006	PXP SECURITIES CORP	851,682.130	806,703	815,818	806,703							9,116	9,116	1,419	1,419
31407XX30	FNMA POOL #844098		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	304,323.440	293,244	290,451	293,244							(2,794)	(2,794)	507	507
31407YBJ7	FNMA POOL #844341		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	440,276.260	424,247	420,206	424,247							(4,042)	(4,042)	734	734
31407YER6	FNMA POOL #844444		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	1,060,880.300	1,014,798	1,014,798	1,014,798									1,768	1,768
31407YJK6	FNMA POOL #844566		12/08/2006	CHASE SECURITIES, INC	12/08/2006	PXP SECURITIES CORP	876,423.280	879,436	881,627	879,436							2,191	2,191	1,607	1,607
31407YJN0	FNMA POOL #844569		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	DEUTSCHE BANK SECURITIES	72,234.180	71,275	70,801	71,275							(474)	(474)	132	132

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31407YNT2	FNMA POOL #844702		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	189,817.600	178,933	177,331	178,933							(1,602)	(1,602)	316	316
31407YNU9	FNMA POOL #844703		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	712,992.420	698,510	697,451	698,510							(1,058)	(1,058)	1,198	1,198
31407YR68	FNMA POOL #844809		09/11/2006	VARIOUS	01/31/2007	VARIOUS	9,471,394.210	9,024,566	9,140,260	9,041,624		17,058		17,058			98,636	98,636	145,782	15,988
31407YYC7	FNMA POOL #845007		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	406,535.170	391,735	388,003	391,735							(3,732)	(3,732)	678	678
31407YYH6	FNMA POOL #845012		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	325,185.000	313,346	310,361	313,346							(2,985)	(2,985)	542	542
31407Y3P2	FNMA POOL #845106		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	1,411,156.160	1,330,235	1,318,329	1,330,235							(11,907)	(11,907)	2,352	2,352
31408AEM8	FNMA POOL #845340		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	300,000.470	280,172	281,133	280,172							961	961	542	542
31408AEN6	FNMA POOL #845341		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	145,497.770	139,269	138,859	139,269							(409)	(409)	267	267
31408AFV7	FNMA POOL #845380		07/11/2006	PAINE WEBER INC	07/14/2006	VARIOUS	141,024.390	134,987	134,590	134,987							(397)	(397)	259	259
31408B3K2	FNMA POOL #846902		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	774,537.260	740,893	740,893	740,893									1,291	1,291
31408CBK1	FNMA POOL #847042		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	41,696.380	39,885	39,885	39,885									69	69
31408CCX2	FNMA POOL #847086		12/08/2006	CHASE SECURITIES, INC	12/08/2006	PXP SECURITIES CORP	867,162.190	870,143	872,311	870,143							2,168	2,168	1,590	1,590
31408CP75	FNMA POOL #847446		08/10/2006	CARTY AND COMPANY	08/10/2006	GOLDMAN SACHS MONEY MKT L	291,355.300	272,007	273,419	272,007							1,411	1,411	526	526
31408CY91	FNMA POOL #847736		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	420,249.100	411,713	411,089	411,713							(624)	(624)	706	706
31408DEX8	FNMA POOL #848050		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	312,006.520	300,648	297,783	300,648							(2,864)	(2,864)	520	520
31408DFZ2	FNMA POOL #848084		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	53,841.550	51,503	51,503	51,503									90	90
31408DJG0	FNMA POOL #848163		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	49,515.360	46,243	46,401	46,243							159	159	89	89
31408DQK3	FNMA POOL #848358		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	DEUTSCHE BANK SECURITIES	48,117.040	47,478	47,162	47,478							(316)	(316)	88	88
31408DTM6	FNMA POOL #848456		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	390,733.830	382,797	382,217	382,797							(580)	(580)	657	657
31408D5N0	FNMA POOL #848753		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	329,611.690	322,916	322,427	322,916							(489)	(489)	554	554
31408D6V1	FNMA POOL #848784		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	136,698.280	130,846	130,461	130,846							(384)	(384)	251	251
31408EE57	FNMA POOL #848956		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	1,543,166.410	1,454,675	1,441,655	1,454,675							(13,020)	(13,020)	2,572	2,572
31408EJP8	FNMA POOL #849070		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	300,002.310	289,080	286,326	289,080							(2,754)	(2,754)	500	500
31408EKF8	FNMA POOL #849094		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	748,263.350	716,228	714,124	716,228							(2,105)	(2,105)	1,372	1,372
31408ER46	FNMA POOL #849307		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	125,667.980	120,288	119,934	120,288							(353)	(353)	230	230
31408FLT4	FNMA POOL #850038		08/10/2006	CARTY AND COMPANY	08/10/2006	VARIOUS	1,657,587.840	1,547,514	1,555,543	1,547,514							8,029	8,029	2,993	2,993
31408FQK8	FNMA POOL #850158		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	195,347.200	182,344	183,062	182,344							717	717	353	353

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31408FQP7	FNMA POOL #850162		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	636,999.570	624,061	623,115	624,061							(946)	(946)	1,071	1,071
31408F5W5	FNMA POOL #850561		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	199,896.570	186,591	187,325	186,591							734	734	361	361
31408F6B0	FNMA POOL #850566		08/10/2006	CARTY AND COMPANY	08/10/2006	VARIOUS	1,708,778.690	1,595,305	1,603,582	1,595,305							8,277	8,277	3,085	3,085
31408GJ57	FNMA POOL #850884		08/29/2006	CANTOR FRITZGERALD & CO	08/29/2006	BANCAMERICA SECURITIES	896,005.490	857,085	857,085	857,085									1,493	1,493
31408GRH2	FNMA POOL #851088		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	363,178.910	355,802	355,263	355,802							(539)	(539)	610	610
31408GY92	FNMA POOL #851336		12/08/2006	VARIOUS	12/08/2006	VARIOUS	1,321,804.310	1,278,904	1,275,995	1,278,904							(2,910)	(2,910)	2,330	2,330
31408HQG3	FNMA POOL #851955		12/08/2006	CHASE SECURITIES, INC	12/08/2006	PXP SECURITIES CORP	878,323.530	881,343	883,539	881,343							2,196	2,196	1,610	1,610
31408H3V5	FNMA POOL #852312		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	630,616.950	617,808	616,871	617,808							(936)	(936)	1,060	1,060
31408H3X1	FNMA POOL #852314		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	197,412.170	184,272	184,997	184,272							725	725	356	356
31408H4C6	FNMA POOL #852319		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	723,293.830	692,328	690,294	692,328							(2,034)	(2,034)	1,326	1,326
31408H4W2	FNMA POOL #852337		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	160,981.150	150,266	150,857	150,266							591	591	291	291
31408JDP3	FNMA POOL #852510		01/31/2007	BARCLAYS CAPITAL FIXED	02/09/2007	GREENWICH CAP MKTS CHASE	836,008.620	778,435	778,794	778,050		(385)		(385)			745	745	1,150	1,150
31408JHV6	FNMA POOL #852644		11/09/2006	CHASE SECURITIES, INC	11/09/2006	VARIOUS	5,274,375.990	5,304,044	5,287,562	5,304,044							(16,482)	(16,482)	10,549	10,549
31408JRM5	FNMA POOL #852892		08/10/2006	CARTY AND COMPANY	08/10/2006	VARIOUS	1,756,572.340	1,639,925	1,648,433	1,639,925							8,508	8,508	3,172	3,172
31408W3A8	FNMA POOL #863093		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	323,135.450	311,371	308,405	311,371							(2,966)	(2,966)	539	539
31408W4B5	FNMA POOL #863118		09/13/2006	CANTOR FRITZGERALD & CO	09/13/2006	CARTY AND COMPANY	27,368.110	26,179	26,179	26,179									46	46
31408XRD4	FNMA POOL #863684		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	643,189.170	630,124	629,170	630,124							(955)	(955)	1,081	1,081
31409AGH6	FNMA POOL #865200		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	VARIOUS	3,157,522.320	3,115,586	3,094,865	3,115,586							(20,721)	(20,721)	5,789	5,789
31409ANQ8	FNMA POOL #865399		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	398,412.630	383,908	380,251	383,908							(3,657)	(3,657)	664	664
31409APE3	FNMA POOL #865421		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	984,055.080	927,626	919,323	927,626							(8,303)	(8,303)	1,640	1,640
31409BCH8	FNMA POOL #865972		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	140,243.580	134,239	133,845	134,239							(394)	(394)	257	257
31409BDN4	FNMA POOL #866009		12/08/2006	CHASE SECURITIES, INC	12/08/2006	MORGAN STANLEY & CO NY	1,000,000.590	1,003,438	1,009,063	1,003,438							5,625	5,625	1,833	1,833
31409BER4	FNMA POOL #866044		07/11/2006	PAINE WEBER INC	07/14/2006	VARIOUS	73,195.970	70,062	69,856	70,062							(206)	(206)	134	134
31409BXV4	FNMA POOL #866592		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	VARIOUS	1,180,513.060	1,101,935	1,106,270	1,101,935							4,335	4,335	2,131	2,131
31409CG74	FNMA POOL #867022		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	441,296.690	425,231	421,180	425,231							(4,051)	(4,051)	735	735
31409CJJ5	FNMA POOL #867065		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	VARIOUS	1,238,336.350	1,155,910	1,160,457	1,155,910							4,547	4,547	2,236	2,236
31409CPZ2	FNMA POOL #867240		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	138,234.580	132,316	131,928	132,316							(389)	(389)	253	253
31409CUL7	FNMA POOL #867387		09/12/2006	CARTY AND COMPANY	09/12/2006	PAINE WEBER INC	4,054,999.480	3,982,136	3,970,098	3,982,136							(12,038)	(12,038)	7,434	7,434

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31409CWG6	FNMA POOL #867447		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	212,878.960	198,709	199,491	198,709							782	782	384	384
31409CWZ4	FNMA POOL #867464		09/11/2006	CARTY AND COMPANY	09/11/2006	PXP SECURITIES CORP	1,999,998.100	1,894,373	1,915,779	1,894,373							21,406	21,406	3,333	3,333
31409CW43	FNMA POOL #867467		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	1,510,831.010	1,424,194	1,411,447	1,424,194							(12,748)	(12,748)	2,518	2,518
31409C4Q5	FNMA POOL #867631		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	120,300.630	115,150	114,812	115,150							(338)	(338)	221	221
31409DJ20	FNMA POOL #867981		11/09/2006	VARIOUS	11/09/2006	VARIOUS	820,521.520	778,818	774,510	778,818							(4,308)	(4,308)	1,398	1,398
31409DUR2	FNMA POOL #868292		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	295,645.010	289,640	289,201	289,640							(439)	(439)	497	497
31409DYM9	FNMA POOL #868416		08/10/2006	VARIOUS	08/10/2006	VARIOUS	1,778,717.050	1,660,565	1,668,925	1,660,565							8,360	8,360	3,212	3,212
31409DZN6	FNMA POOL #868449		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	949,821.020	887,044	890,086	887,044							3,042	3,042	1,715	1,715
31409D2Z5	FNMA POOL #868492		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	53,846.650	50,288	50,460	50,288							172	172	97	97
31409D6G3	FNMA POOL #868571		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	178,366.660	166,494	167,149	166,494							655	655	322	322
31409EEE7	FNMA POOL #868733		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	1,370,768.080	1,292,163	1,280,597	1,292,163							(11,566)	(11,566)	2,285	2,285
31409EGS4	FNMA POOL #868809		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	1,499,505.790	1,413,518	1,400,866	1,413,518							(12,652)	(12,652)	2,499	2,499
31409EHR5	FNMA POOL #868840		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	VARIOUS	523,024.820	497,938	495,713	497,938							(2,225)	(2,225)	900	900
31409EHT1	FNMA POOL #868842		11/09/2006	CHASE SECURITIES, INC	11/09/2006	VARIOUS	14,925,627.860	15,009,584	14,945,387	15,009,584							(64,197)	(64,197)	29,851	29,851
31409EPL9	FNMA POOL #869027		08/10/2006	CARTY AND COMPANY	08/10/2006	GOLDMAN SACHS MONEY MKT L	790,840.460	738,324	742,154	738,324							3,831	3,831	1,428	1,428
31409FG93	FNMA POOL #869724		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	74,761.270	70,474	69,843	70,474							(631)	(631)	125	125
31409FK98	FNMA POOL #869820		07/11/2006	PAINE WEBER INC	07/14/2006	VARIOUS	112,015.060	107,219	106,904	107,219							(315)	(315)	205	205
31409FLD8	FNMA POOL #869824		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	285,289.870	279,495	279,071	279,495							(423)	(423)	479	479
31409FLW6	FNMA POOL #869841		08/10/2006	CARTY AND COMPANY	08/10/2006	VARIOUS	1,762,931.270	1,645,862	1,654,401	1,645,862							8,539	8,539	3,183	3,183
31409FP93	FNMA POOL #869948		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	199,467.140	186,190	186,923	186,190							732	732	360	360
31409FWR5	FNMA POOL #870156		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	VARIOUS	605,077.220	577,249	574,166	577,249							(3,083)	(3,083)	1,035	1,035
31409F5M6	FNMA POOL #870352		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	809,557.040	756,050	758,643	756,050							2,593	2,593	1,462	1,462
31409GGY6	FNMA POOL #870615		07/11/2006	PAINE WEBER INC	07/18/2006	VARIOUS	64,993.710	62,211	62,028	62,211							(183)	(183)	119	119
31409GHD1	FNMA POOL #870628		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	206,517.010	192,771	193,529	192,771							758	758	373	373
31409GHT6	FNMA POOL #870642		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	35,136.000	34,420	34,387	34,420							(33)	(33)	78	78
31409GK62	FNMA POOL #870717		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	VARIOUS	1,011,594.100	998,159	991,536	998,159							(6,623)	(6,623)	1,855	1,855
31409GMP8	FNMA POOL #870766		11/09/2006	CHASE BANK/BROKER DEALER	11/09/2006	MORGAN STANLEY & CO NY	396,071.880	397,805	396,443	397,805							(1,362)	(1,362)	792	792
31409GM45	FNMA POOL #870779		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	842,973.000	806,883	804,512	806,883							(2,371)	(2,371)	1,545	1,545

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31409GNZ5	FNMA POOL #870808		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	999,900.480	1,000,057	998,963	1,000,057							(1,094)	(1,094)	1,833	1,833
31409GN28	FNMA POOL #870809		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	999,900.050	1,000,056	998,963	1,000,056							(1,094)	(1,094)	1,833	1,833
31409GPE0	FNMA POOL #870821		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	1,999,800.740	2,000,113	1,997,926	2,000,113							(2,187)	(2,187)	3,666	3,666
31409GPY6	FNMA POOL #870839		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	758,427.000	769,566	772,173	769,566							2,607	2,607	1,506	1,506
31409GW28	FNMA POOL #871065		02/09/2007	VARIOUS	02/27/2007	VARIOUS	50,596.370	47,112	47,134	47,112							22	22	70	70
31409GXV3	FNMA POOL #871092		01/31/2007	BARCLAYS CAPITAL FIXED	02/09/2007	GREENWICH CAP MKTS CHASE	186,444.910	173,605	173,685	173,520		(85)		(85)			166	166	256	256
31409G3Z7	FNMA POOL #871216		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	64,492.190	60,230	60,436	60,230							207	207	116	116
31409G6E1	FNMA POOL #871269		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	1,481,635.160	1,396,673	1,384,171	1,396,673							(12,501)	(12,501)	2,469	2,469
31409G6K7	FNMA POOL #871274		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	125,969.110	120,576	120,222	120,576							(354)	(354)	231	231
31409G7H3	FNMA POOL #871296		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	374,599.370	366,961	366,610	366,961							(351)	(351)	832	832
31409HBN3	FNMA POOL #871345		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	69,310.500	66,343	66,148	66,343							(195)	(195)	127	127
31409HEG5	FNMA POOL #871435		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	120,071.940	114,931	114,594	114,931							(338)	(338)	220	220
31409HHQ0	FNMA POOL #871539		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	400,000.000	400,375	401,875	400,375							1,500	1,500	733	733
31409HLC6	FNMA POOL #871623		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	609,740.010	597,355	596,450	597,355							(905)	(905)	1,025	1,025
31409HPP3	FNMA POOL #871730		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	VARIOUS	1,261,891.530	1,177,897	1,182,530	1,177,897							4,634	4,634	2,278	2,278
31409HQ56	FNMA POOL #871776		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	332,604.640	325,849	325,355	325,849							(494)	(494)	559	559
31409H6K5	FNMA POOL #872174		07/11/2006	PAINE WEBER INC	07/14/2006	VARIOUS	83,731.860	80,147	79,912	80,147							(235)	(235)	154	154
31409JUL2	FNMA POOL #872787		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	113,350.930	108,498	108,179	108,498							(319)	(319)	208	208
31409JU32	FNMA POOL #872802		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	202,892.660	189,388	190,133	189,388							745	745	366	366
31409JZW3	FNMA POOL #872957		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	300,029.170	289,106	286,352	289,106							(2,754)	(2,754)	500	500
31409TPV4	FNMA POOL #878036		08/10/2006	CARTY AND COMPANY	08/10/2006	GOLDMAN SACHS MONEY MKT L	548,406.660	511,989	514,645	511,989							2,656	2,656	990	990
31409TQX9	FNMA POOL #878070		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	304,249.420	298,069	297,618	298,069							(452)	(452)	511	511
31409TRY6	FNMA POOL #878103		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	311,319.720	299,986	297,128	299,986							(2,858)	(2,858)	519	519
31409TRZ3	FNMA POOL #878104		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	300,608.070	294,502	294,056	294,502							(446)	(446)	505	505
31409TSX7	FNMA POOL #878134		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	700,000.140	685,781	684,742	685,781							(1,039)	(1,039)	1,176	1,176
31409TTB4	FNMA POOL #878146		08/10/2006	CARTY AND COMPANY	08/10/2006	VARIOUS	1,058,030.530	987,771	992,896	987,771							5,125	5,125	1,910	1,910
31409TUC0	FNMA POOL #878179		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	183,636.000	171,413	172,087	171,413							674	674	332	332
31409UU94	FNMA POOL #879108		08/10/2006	VARIOUS	08/10/2006	VARIOUS	256,016.880	239,390	239,786	239,390							396	396	456	456

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31409UVD4	FNMA POOL #879112		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	171,994.990	168,488	168,327	168,488							(161)	(161)	382	382
31409UVQ5	FNMA POOL #879123		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	629,383.890	593,293	587,982	593,293							(5,310)	(5,310)	1,049	1,049
31409UXC4	FNMA POOL #879175		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	24,721.430	23,087	23,167	23,087							79	79	45	45
31409U2G9	FNMA POOL #879275		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	347,315.550	340,261	339,745	340,261							(516)	(516)	584	584
31409U3N3	FNMA POOL #879305		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	559,833.860	548,462	547,631	548,462							(831)	(831)	941	941
31409VC27	FNMA POOL #879489		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	771,428.200	720,442	722,913	720,442							2,471	2,471	1,393	1,393
31409VEE9	FNMA POOL #879533		08/10/2006	CARTY AND COMPANY	08/10/2006	VARIOUS	1,643,846.030	1,534,684	1,542,647	1,534,684							7,962	7,962	2,968	2,968
31409VSV6	FNMA POOL #879932		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	386,970.000	392,654	393,984	392,654							1,330	1,330	769	769
31409VYD9	FNMA POOL #880108		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	351,915.290	344,767	344,245	344,767							(522)	(522)	591	591
31409V7A5	FNMA POOL #880289		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	404,324.840	396,112	395,512	396,112							(600)	(600)	679	679
31409WAA9	FNMA POOL #880301		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	443,103.080	434,103	433,445	434,103							(658)	(658)	745	745
31409WFQ9	FNMA POOL #880475		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	197,917.620	184,744	185,470	184,744							727	727	357	357
31409WKX8	FNMA POOL #880610		08/10/2006	CARTY AND COMPANY	08/10/2006	VARIOUS	1,476,289.490	1,378,255	1,385,405	1,378,255							7,151	7,151	2,666	2,666
31409WQP9	FNMA POOL #880762		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	575,997.650	537,658	539,773	537,658							2,115	2,115	1,040	1,040
31409WU41	FNMA POOL #880903		07/11/2006	PAINE WEBER INC	07/14/2006	VARIOUS	999,502.040	956,711	953,900	956,711							(2,811)	(2,811)	1,832	1,832
31409WZ87	FNMA POOL #881067		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	322,016.740	315,476	314,998	315,476							(478)	(478)	541	541
31409YE52	FNMA POOL #882256		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	346,911.240	339,865	339,350	339,865							(515)	(515)	583	583
31409YUA3	FNMA POOL #882677		03/09/2007	MERRILL LYNCH GOVT SECUR	03/09/2007	J P MORGAN SECURITIES INC	2,615,799.150	2,641,957	2,643,592	2,641,957							1,635	1,635	5,232	5,232
31409YYB7	FNMA POOL #882806		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	VARIOUS	931,505.340	932,379	935,872	932,379							3,493	3,493	1,708	1,708
31410AAC0	FNMA POOL #883003		08/10/2006	CARTY AND COMPANY	08/10/2006	VARIOUS	1,204,388.150	1,124,409	1,130,243	1,124,409							5,834	5,834	2,175	2,175
31410ABP0	FNMA POOL #883046		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	445,501.870	429,283	425,193	429,283							(4,090)	(4,090)	743	743
31410AEH5	FNMA POOL #883136		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	389,704.250	375,517	371,939	375,517							(3,577)	(3,577)	650	650
31410AFG6	FNMA POOL #883167		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	625,252.870	612,504	611,917	612,504							(586)	(586)	1,389	1,389
31410AJR8	FNMA POOL #883272		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	192,733.980	179,905	180,613	179,905							708	708	348	348
31410A7K6	FNMA POOL #883898		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	VARIOUS	570,687.270	543,726	541,123	543,726							(2,603)	(2,603)	980	980
31410BFW9	FNMA POOL #884081		08/10/2006	VARIOUS	08/10/2006	VARIOUS	1,788,207.800	1,669,277	1,676,571	1,669,277							7,294	7,294	3,229	3,229
31410BP73	FNMA POOL #884346		09/11/2006	CARTY AND COMPANY	09/11/2006	PXP SECURITIES CORP	999,999.040	947,187	957,890	947,187							10,703	10,703	1,667	1,667

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31410BRL0	FNMA POOL #884391		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	393,571.540	379,243	375,630	379,243							(3,613)	(3,613)	656	656
31410BRM8	FNMA POOL #884392		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	115,486.830	113,141	112,970	113,141							(171)	(171)	194	194
31410BTJ3	FNMA POOL #884453		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	616,601.220	581,243	576,040	581,243							(5,203)	(5,203)	1,028	1,028
31410CBZ4	FNMA POOL #884856		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	653,274.690	653,887	656,337	653,887							2,450	2,450	1,198	1,198
31410CEJ7	FNMA POOL #884937		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	774,534.620	741,375	739,196	741,375							(2,178)	(2,178)	1,420	1,420
31410CQZ8	FNMA POOL #885272		10/10/2006	CARTY AND COMPANY	10/10/2006	CREDIT SUISSE 1ST BOSTON	4,999,999.070	4,906,249	4,903,124	4,906,249							(3,125)	(3,125)	8,403	8,403
31410CSF0	FNMA POOL #885318		08/10/2006	NORTHERN TRUST	08/17/2006	VARIOUS	999,999.570	993,125	997,187	993,125							4,063	4,063	2,167	2,167
31410CVP4	FNMA POOL #885422		09/11/2006	CARTY AND COMPANY	09/11/2006	PXP SECURITIES CORP	80,216.840	75,980	76,839	75,980							859	859	134	134
31410CWV0	FNMA POOL #885460		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	1,670,894.250	1,636,824	1,635,257	1,636,824							(1,567)	(1,567)	3,713	3,713
31410CWY4	FNMA POOL #885463		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	VARIOUS	1,195,530.460	1,115,953	1,120,343	1,115,953							4,390	4,390	2,159	2,159
31410CY22	FNMA POOL #885529		08/10/2006	VARIOUS	08/10/2006	PXP SECURITIES CORP	1,319,422.000	1,265,202	1,286,230	1,265,202							21,028	21,028	2,621	2,621
31410C3U4	FNMA POOL #885611		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	220,000.730	220,207	221,032	220,207							825	825	403	403
31410C5P3	FNMA POOL #885654		10/10/2006	BONY/COUNTRYWIDE SECUR	10/10/2006	LEHMAN BROTHERS INC NY	21,200,000.000	20,706,438	20,926,719	20,706,438							220,281	220,281	35,628	35,628
31410C5Q1	FNMA POOL #885655		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	VARIOUS	6,000,100.000	6,005,725	6,028,225	6,005,725							22,500	22,500	11,000	11,000
31410C5X6	FNMA POOL #885662		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	DEUTSCHE BANK SECURITIES	2,613,723.130	2,579,010	2,561,857	2,579,010							(17,153)	(17,153)	4,792	4,792
31410DAD2	FNMA POOL #885704		11/09/2006	CHASE BANK/BROKER DEALER	11/09/2006	MORGAN STANLEY & CO NY	39,958.550	40,133	39,996	40,133							(137)	(137)	80	80
31410DSL5	FNMA POOL #886223		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	464,475.060	464,911	466,652	464,911							1,742	1,742	852	852
31410EBR8	FNMA POOL #886648		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	112,498.000	105,063	105,423	105,063							360	360	203	203
31410EF45	FNMA POOL #886787		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	423,587.130	408,166	404,278	408,166							(3,888)	(3,888)	706	706
31410EKL1	FNMA POOL #886899		08/10/2006	CARTY AND COMPANY	08/10/2006	GOLDMAN SACHS MONEY MKT L	245,644.000	229,332	230,522	229,332							1,190	1,190	444	444
31410E2F4	FNMA POOL #887374		11/09/2006	CHASE BANK/BROKER DEALER	11/09/2006	MORGAN STANLEY & CO NY	859,952.250	863,715	860,758	863,715							(2,956)	(2,956)	1,720	1,720
31410FCT0	FNMA POOL #887582		11/09/2006	VARIOUS	11/09/2006	VARIOUS	785,464.170	753,782	751,326	753,782							(2,456)	(2,456)	1,440	1,440
31410FEY7	FNMA POOL #887651		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	250,000.100	250,234	251,172	250,234							938	938	458	458
31410FFF7	FNMA POOL #887666		08/10/2006	LEHMAN BROTHERS INC NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	591,851.000	552,456	554,629	552,456							2,173	2,173	1,069	1,069
31410FFN0	FNMA POOL #887673		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	DEUTSCHE BANK SECURITIES	43,282.360	42,708	42,423	42,708							(284)	(284)	79	79

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31410FFW0	FNMA POOL #887681		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	885,998.410	827,439	830,277	827,439							2,838	2,838	1,600	1,600
31410FH65	FNMA POOL #887753		08/10/2006	CARTY AND COMPANY	08/10/2006	VARIOUS	1,715,795.000	1,601,855	1,610,166	1,601,855							8,311	8,311	3,098	3,098
31410FLC7	FNMA POOL #887823		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	301,771.510	302,054	303,186	302,054							1,132	1,132	553	553
31410FL86	FNMA POOL #887851		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	241,573.000	245,121	245,952	245,121							830	830	480	480
31410MFZ8	FNMA POOL #891284		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	339,180.020	326,832	323,718	326,832							(3,114)	(3,114)	565	565
31410MRH5	FNMA POOL #891588		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	378,118.210	370,438	369,876	370,438							(561)	(561)	635	635
31410MRV4	FNMA POOL #891600		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	VARIOUS	1,485,043.280	1,486,436	1,492,004	1,486,436							5,569	5,569	2,723	2,723
31410MUY4	FNMA POOL #891699		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	1,002,901.000	959,964	957,144	959,964							(2,821)	(2,821)	1,839	1,839
31410M3Y4	FNMA POOL #891915		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	499,526.840	489,380	488,639	489,380							(741)	(741)	839	839
31410NJD1	FNMA POOL #892260		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	201,580.620	201,770	202,526	201,770							756	756	370	370
31410NMK1	FNMA POOL #892362		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	38,233.390	38,269	38,413	38,269							143	143	70	70
31410NMX3	FNMA POOL #892374		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	725,274.000	683,684	677,565	683,684							(6,120)	(6,120)	1,209	1,209
31410NM62	FNMA POOL #892381		07/11/2006	PAINE WEBER INC	07/11/2006	CHASE SECURITIES, INC	67,239.000	64,360	64,171	64,360							(189)	(189)	123	123
31410N2E7	FNMA POOL #892773		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	479,000.000	486,035	487,682	486,035							1,647	1,647	951	951
31410PFU2	FNMA POOL #893079		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	356,836.900	349,561	349,226	349,561							(335)	(335)	793	793
31410PF81	FNMA POOL #893091		11/09/2006	MCDONALD & CO	11/09/2006	DEUTSCHE BANK SECURITIES	1,999,999.360	2,006,879	2,001,562	2,006,879							(5,318)	(5,318)	4,000	4,000
31410PH63	FNMA POOL #893153		11/09/2006	CHASE BANK/BROKER DEALER	11/09/2006	MORGAN STANLEY & CO NY	37,022.840	37,185	37,058	37,185							(127)	(127)	74	74
31410PMS9	FNMA POOL #893269		08/11/2006	CHASE SECURITIES, INC	08/11/2006	PXP SECURITIES CORP	1,265,000.000	1,271,918	1,281,998	1,271,918							10,080	10,080	2,969	2,969
31410PQR7	FNMA POOL #893364		09/11/2006	CARTY AND COMPANY	09/11/2006	PXP SECURITIES CORP	2,000,000.000	1,894,375	1,915,781	1,894,375							21,406	21,406	3,333	3,333
31410P2H5	FNMA POOL #893676		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	360,354.210	360,692	362,043	360,692							1,351	1,351	661	661
31410QA92	FNMA POOL #893832		12/08/2006	CHASE SECURITIES INC	12/08/2006	MORGAN STANLEY & CO NY	1,000,000.040	1,003,438	1,009,063	1,003,438							5,625	5,625	1,833	1,833
31410QBJ9	FNMA POOL #893841		11/09/2006	VARIOUS	11/09/2006	VARIOUS	8,345,266.760	7,992,697	7,977,027	7,992,697							(15,669)	(15,669)	13,909	13,909
31410QB42	FNMA POOL #893859		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	620,463.930	607,861	606,940	607,861							(921)	(921)	1,043	1,043

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31410QCP4	FNMA POOL #893878		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	58,317.100	58,372	58,590	58,372							219	219	107	107
31410QCW9	FNMA POOL #893885		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	999,900.660	1,000,057	998,963	1,000,057							(1,094)	(1,094)	1,833	1,833
31410QJU6	FNMA POOL #894075		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	1,999,801.400	2,000,114	1,997,927	2,000,114							(2,187)	(2,187)	3,666	3,666
31410QKN0	FNMA POOL #894101		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	999,900.710	1,000,057	998,963	1,000,057							(1,094)	(1,094)	1,833	1,833
31410QPL9	FNMA POOL #894227		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	VARIOUS	4,000,000.000	4,003,750	4,018,750	4,003,750							15,000	15,000	7,333	7,333
31410QT68	FNMA POOL #894373		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	266,422.000	260,989	260,740	260,989							(250)	(250)	592	592
31410QUN9	FNMA POOL #894389		08/10/2006	MORGAN STANLEY & CO NY	08/10/2006	GOLDMAN SACHS MONEY MKT L	950,100.000	887,304	890,348	887,304							3,043	3,043	1,715	1,715
31410QX63	FNMA POOL #894501		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	VARIOUS	3,088,169.630	3,047,155	3,026,889	3,047,155							(20,266)	(20,266)	5,662	5,662
31410Q5X5	FNMA POOL #894662		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	GOLDMAN SACHS MONEY MKT L	128,628.000	126,920	126,076	126,920							(844)	(844)	236	236
31410RE21	FNMA POOL #894853		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	33,080.400	33,111	33,235	33,111							124	124	61	61
31410RKJ7	FNMA POOL #894997		10/10/2006	CARTY AND COMPANY	10/10/2006	LEHMAN BROTHERS INC NY	1,000,000.000	1,014,688	1,015,313	1,014,688							625	625	1,986	1,986
31410RN47	FNMA POOL #895111		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	540,285.700	540,792	542,818	540,792							2,026	2,026	991	991
31410RQR3	FNMA POOL #895164		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	VARIOUS	1,213,519.000	1,214,657	1,219,207	1,214,657							4,551	4,551	2,225	2,225
31410R2M0	FNMA POOL #895480		08/10/2006	PXP SECURITIES CORP	08/10/2006	CHASE SECURITIES, INC	461,921.000	458,745	460,622	458,745							1,877	1,877	1,001	1,001
31410R5P0	FNMA POOL #895554		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	311,115.830	299,789	296,933	299,789							(2,856)	(2,856)	519	519
31410SDS3	FNMA POOL #895713		09/11/2006	CARTY AND COMPANY	09/11/2006	PXP SECURITIES CORP	3,068,001.180	2,905,972	2,938,810	2,905,972							32,837	32,837	5,113	5,113
31410SN78	FNMA POOL #896014		07/11/2006	CITIGROUP GLOBAL/SALOMON	07/11/2006	MORGAN STANLEY & CO NY	1,564,581.000	1,474,862	1,461,661	1,474,862							(13,201)	(13,201)	2,608	2,608
31410SPR2	FNMA POOL #896032		08/08/2006	CHASE SECURITIES, INC	03/26/2007	VARIOUS	20,588,745.000	20,538,882	20,776,354	20,542,845		3,964		3,964			233,509	233,509	603,765	44,609
31410TYX7	FNMA POOL #897226		10/10/2006	CARTY AND COMPANY	10/10/2006	VARIOUS	2,606,332.000	2,644,613	2,650,759	2,644,613							6,147	6,147	5,176	5,176
31410UZD7	FNMA POOL #898140		10/13/2006	MORGAN STANLEY & CO NY	10/13/2006	CREDIT SUISSE 1ST BOSTON	118,639.500	116,220	116,109	116,220							(111)	(111)	264	264
31410VDA5	FNMA POOL #898397		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	VARIOUS	1,275,426.000	1,276,622	1,281,405	1,276,622							4,783	4,783	2,338	2,338
31410VD80	FNMA POOL #898427		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	606,332.700	594,017	593,117	594,017							(900)	(900)	1,019	1,019
31410VL81	FNMA POOL #898651		03/09/2007	MERRILL LYNCH GOVT SECUR	03/09/2007	J P MORGAN SECURITIES	2,135,885.540	2,157,244	2,158,579	2,157,244							1,335	1,335	4,272	4,272
31410VSA9	FNMA POOL #898813		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	300,030.000	289,107	286,353	289,107							(2,754)	(2,754)	500	500

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31410VVR8	FNMA POOL #898924		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	369,802.250	362,291	361,742	362,291							(549)	(549)	621	621
31410WCG1	FNMA POOL #899271		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	999,900.840	1,000,057	998,963	1,000,057							(1,094)	(1,094)	1,833	1,833
31410XA55	FNMA POOL #900128		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	294,700.830	288,715	288,277	288,715							(437)	(437)	495	495
31410XB88	FNMA POOL #900163		12/08/2006	CHASE SECURITIES, INC	12/08/2006	MORGAN STANLEY & CO NY	99,999.240	100,343	100,905	100,343							563	563	183	183
31410XF84	FNMA POOL #900291		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	GOLDMAN SACHS MONEY MKT L	26,002.620	26,027	26,125	26,027							98	98	48	48
31410X6S0	FNMA POOL #900981		12/08/2006	CHASE SECURITIES, INC	12/08/2006	PXP SECURITIES CORP	1,775,330.060	1,781,433	1,785,871	1,781,433							4,438	4,438	3,255	3,255
31410YEV2	FNMA POOL #901148		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	599,381.000	608,184	610,245	608,184							2,060	2,060	1,190	1,190
31410YPX6	FNMA POOL #901438		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	999,900.080	1,000,056	998,963	1,000,056							(1,094)	(1,094)	1,833	1,833
31410YQA5	FNMA POOL #901449		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	VARIOUS	1,004,310.000	1,005,252	1,009,018	1,005,252							3,766	3,766	1,841	1,841
31410YQB3	FNMA POOL #901450		10/10/2006	CARTY AND COMPANY	10/10/2006	VARIOUS	1,601,619.000	1,625,143	1,627,836	1,625,143							2,693	2,693	3,181	3,181
31410YU51	FNMA POOL #901604		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	999,900.660	1,000,057	998,963	1,000,057							(1,094)	(1,094)	1,833	1,833
31410YWV2	FNMA POOL #901660		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	DEUTSCHE BANK SECURITIES	74,474.640	73,486	72,997	73,486							(489)	(489)	137	137
31410YXC3	FNMA POOL #901675		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	794,360.000	806,027	808,758	806,027							2,731	2,731	1,578	1,578
31410YXR0	FNMA POOL #901688		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	1,999,800.940	2,000,113	1,997,926	2,000,113							(2,187)	(2,187)	3,666	3,666
31410YX33	FNMA POOL #901698		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	VARIOUS	4,000,000.000	4,003,750	4,018,750	4,003,750							15,000	15,000	7,333	7,333
31410YYN8	FNMA POOL #901717		11/09/2006	CHASE BANK/BROKER DEALER	11/09/2006	MORGAN STANLEY & CO NY	599,909.460	602,534	600,472	602,534							(2,062)	(2,062)	1,200	1,200
31410YYT5	FNMA POOL #901722		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	1,601,619.000	1,625,143	1,630,648	1,625,143							5,506	5,506	3,181	3,181
31411ACY9	FNMA POOL #901987		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	VARIOUS	994,258.000	995,190	998,919	995,190							3,728	3,728	1,823	1,823
31411AED3	FNMA POOL #902032		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	398,381.000	404,232	405,602	404,232							1,369	1,369	791	791
31411AFT7	FNMA POOL #902078		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	134,030.000	135,999	136,459	135,999							461	461	266	266
31411AG90	FNMA POOL #902124		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	446,171.060	429,928	425,832	429,928							(4,096)	(4,096)	744	744
31411AJT3	FNMA POOL #902174		10/10/2006	CHASE BANK/BROKER DEALER	10/10/2006	VARIOUS	1,615,000.000	1,616,514	1,622,570	1,616,514							6,056	6,056	2,961	2,961
31411AJU0	FNMA POOL #902175		10/10/2006	CARTY AND COMPANY	10/10/2006	VARIOUS	1,205,640.000	1,223,348	1,224,680	1,223,348							1,332	1,332	2,395	2,395

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31411AKH7	FNMA POOL #902196		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	DEUTSCHE BANK SECURITIES	399,999.560	394,687	392,062	394,687							(2,625)	(2,625)	733	733
31411ALF0	FNMA POOL #902226		11/09/2006	LEHMAN BROTHERS INC NY	11/09/2006	PXP SECURITIES CORP	299,999.820	289,078	286,324	289,078							(2,754)	(2,754)	500	500
31411AM85	FNMA POOL #902283		10/10/2006	CARTY AND COMPANY	10/10/2006	VARIOUS	3,000,000.000	3,044,063	3,051,563	3,044,063							7,500	7,500	5,958	5,958
31411ASB2	FNMA POOL #902414		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	DEUTSCHE BANK SECURITIES	62,835.490	62,001	61,589	62,001							(412)	(412)	115	115
31411AYF6	FNMA POOL #902610		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	999,900.790	1,000,057	998,963	1,000,057							(1,094)	(1,094)	1,833	1,833
31411BK69	FNMA POOL #903117		10/10/2006	CARTY AND COMPANY	10/10/2006	BARCLAYS CAPITAL FIXED	100,619.000	102,097	102,443	102,097							346	346	200	200
31411CFD8	FNMA POOL #903864		10/10/2006	CARTY AND COMPANY	10/10/2006	VARIOUS	2,000,000.000	2,029,375	2,033,437	2,029,375							4,063	4,063	3,972	3,972
31411CN98	FNMA POOL #904116		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	DEUTSCHE BANK SECURITIES	45,123.000	44,524	44,228	44,524							(296)	(296)	83	83
31411CPR6	FNMA POOL #904132		04/10/2007	MORGAN STANLEY & CO NY	04/10/2007	BEAR STEARNS	946,630.680	918,749	914,719	918,749							(4,031)	(4,031)	1,446	1,446
31411CT27	FNMA POOL #904269		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	DEUTSCHE BANK SECURITIES	62,725.000	61,892	61,480	61,892							(412)	(412)	115	115
31411CT50	FNMA POOL #904272		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	VARIOUS	3,303,985.000	3,260,104	3,238,422	3,260,104							(21,682)	(21,682)	6,057	6,057
31411CUA7	FNMA POOL #904277		11/09/2006	CHASE BANK/BROKER DEALER	11/09/2006	MORGAN STANLEY & CO NY	362,968.000	364,556	363,308	364,556							(1,248)	(1,248)	726	726
31411CYB1	FNMA POOL #904406		01/09/2007	DB ALEX BROWN	01/09/2007	BANK OF NY - COUNTRYWIDE	501,682.400	486,005	487,024	486,005							1,019	1,019	697	697
31411C6D8	FNMA POOL #904568		12/08/2006	CHASE SECURITIES, INC	12/08/2006	MORGAN STANLEY & CO NY	42,429.730	42,576	42,814	42,576							239	239	78	78
31411DMU0	FNMA POOL #904971		04/10/2007	MORGAN STANLEY & CO NY	04/10/2007	BEAR STEARNS	1,000,000.910	970,548	966,290	970,548							(4,258)	(4,258)	1,528	1,528
31411DQ36	FNMA POOL #905074		01/09/2007	DB ALEX BROWN	01/09/2007	BANK OF NY - COUNTRYWIDE	498,218.090	482,649	483,661	482,649							1,012	1,012	692	692
31411DTY5	FNMA POOL #905167		11/09/2006	BONY/COUNTRYWIDE SECUR	11/09/2006	VARIOUS	1,021,693.000	1,008,124	1,001,419	1,008,124							(6,705)	(6,705)	1,873	1,873
31411DTZ2	FNMA POOL #905168		12/08/2006	CHASE SECURITIES, INC	12/08/2006	MORGAN STANLEY & CO NY	824,917.200	827,753	832,393	827,753							4,640	4,640	1,512	1,512
31411EBY2	FNMA POOL #905555		12/08/2006	BARCLAYS CAPITAL FIXED	12/08/2006	MORGAN STANLEY & CO NY	200,472.530	196,400	196,103	196,400							(298)	(298)	337	337
31411EP92	FNMA POOL #905948		01/09/2007	VARIOUS	01/18/2007	VARIOUS	5,999,402.940	5,811,922	5,829,732	5,811,922							17,811	17,811	8,333	8,333
31411E4D6	FNMA POOL #906320		02/08/2007	BONY/COUNTRYWIDE SECUR	02/08/2007	J P MORGAN SECURITIES	8,659,390.390	8,590,386	8,497,703	8,590,386							(92,683)	(92,683)	14,553	14,553
31411GE81	FNMA POOL #907459		02/08/2007	BONY/COUNTRYWIDE SECUR	02/08/2007	J P MORGAN SECURITIES	662,718.000	657,437	650,344	657,437							(7,093)	(7,093)	1,114	1,114
31411GG71	FNMA POOL #907522		12/08/2006	CHASE SECURITIES, INC	12/08/2006	MORGAN STANLEY & CO NY	132,654.000	133,110	133,856	133,110							746	746	243	243
31411G2J0	FNMA POOL #908077		01/09/2007	DB ALEX BROWN	01/09/2007	BANK OF NY - COUNTRYWIDE	64,788.080	62,763	62,986	62,763							223	223	90	90
31411HR44	FNMA POOL #908707		03/09/2007	MERRILL LYNCH GOVT SECUR	03/09/2007	J P MORGAN SECURITIES	4,575,929.880	4,621,689	4,624,549	4,621,689							2,860	2,860	9,152	9,152
31411HXF2	FNMA POOL #908878		04/10/2007	MORGAN STANLEY & CO NY	04/10/2007	BEAR STEARNS	4,502,416.600	4,369,806	4,350,636	4,369,806							(19,170)	(19,170)	6,879	6,879
31411JJ31	FNMA POOL #909382		04/10/2007	MORGAN STANLEY & CO NY	04/10/2007	BEAR STEARNS	1,053,370.820	1,022,346	1,017,861	1,022,346							(4,485)	(4,485)	1,609	1,609

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31411JKF2	FNMA POOL #909394		02/08/2007	BONY/COUNTRYWIDE SECUR	02/08/2007	J P MORGAN SECURITIES	3,546,530.590	3,518,269	3,480,310	3,518,269							(37,959)	(37,959)	5,960	5,960
31411KZZ9	FNMA POOL #910760		02/08/2007	BONY/COUNTRYWIDE SECUR	02/08/2007	J P MORGAN SECURITIES	7,731,348.700	7,669,739	7,586,990	7,669,739							(82,750)	(82,750)	12,993	12,993
31411LA27	FNMA POOL #910925		04/10/2007	MORGAN STANLEY & CO NY	04/10/2007	BEAR STEARNS	1,542,868.130	1,497,426	1,490,857	1,497,426							(6,569)	(6,569)	2,357	2,357
31411RCP1	FNMA POOL #912778		03/09/2007	MERRILL LYNCH GOVT SECUR	03/09/2007	J P MORGAN SECURITIES INC	4,999,790.000	5,049,788	5,052,913	5,049,788							3,125	3,125	10,000	10,000
31411RK64	FNMA POOL #913017		03/09/2007	MERRILL LYNCH GOVT SECUR	03/09/2007	J P MORGAN SECURITIES INC	737,595.000	744,971	745,432	744,971							461	461	1,475	1,475
31411VJS9	FNMA POOL #915673		04/10/2007	MORGAN STANLEY & CO NY	04/10/2007	BEAR STEARNS	954,712.130	926,593	922,528	926,593							(4,065)	(4,065)	1,459	1,459
31411YQD8	FNMA POOL #918552		06/14/2007	CREDIT SUISSE 1ST BOSTON	06/14/2007	LEHMAN BROTHERS INC	10,999,993.730	10,822,962	10,845,306	10,822,962							22,344	22,344	25,972	25,972
31412BFT4	FNMA POOL #920078		12/08/2006	BARCLAYS BANK	12/08/2006	MORGAN STANLEY & CO NY	1,560,474.000	1,528,777	1,526,461	1,528,777							(2,316)	(2,316)	2,622	2,622
31412K7M8	FNMA POOL #928000		12/08/2006	LEHMAN BROTHERS INC NY	12/08/2006	MORGAN STANLEY & CO NY	999,900.000	1,000,056	998,963	1,000,056							(1,094)	(1,094)	1,833	1,833
31394AMF0	FNMA REMIC TRUST 2004-W10		11/02/2006	RBC DAIN RAUSCHER	06/07/2007	RBC DAIN RAUSCHER	3,250,000.000	3,212,168	3,188,682	3,220,780		8,612		8,612			(32,099)	(32,099)	99,757	2,708
31396KPQ9	FNMA REMIC TRUST 2006-69		07/12/2006	CANTOR FRITZGERALD & CO	01/25/2007	VARIOUS	1,992,000.000	1,995,735	2,000,303	1,994,599		(1,136)		(1,136)			5,704	5,704	66,110	8,964
3199999 Subtotal - Bonds - Special Revenue, Special Assessment							675,045,294.170	661,274,467	662,256,798	661,321,045		46,579		46,579			935,757	935,757	3,076,862	1,166,785
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
020039AE3	ALLTEL CORP		12/20/2006	BANC AMER SECUR MONTGOM	05/22/2007	BANC AMER SECUR MONTGOM	280,000.000	287,781	273,174	287,518		(263)		(263)			(14,344)	(14,344)	13,611	5,499
02635PTB9	AMERICAN GENERAL FINANCE		09/22/2006	DEUTSCHE BANK SECURITIES	02/27/2007	BANC AMER SECUR MONTGOM	1,845,000.000	1,799,595	1,817,454	1,802,500		2,905		2,905			14,954	14,954	56,715	17,989
02687QBE7	AMERICAN INTL GROUP INC		10/13/2006	MORGAN STANLEY & CO NY	03/13/2007	VARIOUS	2,500,000.000	2,499,125	2,542,174	2,499,187		62		62			42,987	42,987	56,557	
02687QBL1	AMERICAN INTL GROUP INC		03/13/2007	GOLDMAN SACHS & CO	04/18/2007	GOLDMAN SACHS & CO	1,880,000.000	1,875,977	1,864,584	1,876,032		55		55			(11,448)	(11,448)	8,531	
032511AX5	ANADARKO PETROLEUM CORP		09/26/2006	VARIOUS	05/18/2007	VARIOUS	1,420,000.000	1,423,958	1,422,470	1,423,650		(309)		(309)			(1,180)	(1,180)	20,095	950
032511AY3	ANADARKO PETROLEUM CORP		01/31/2007	BANC AMER SECUR MONTGOM	04/10/2007	BANC AMER SECUR MONTGOM	995,000.000	990,622	983,050	990,632		10		10			(7,582)	(7,582)	36,367	24,245
00184AAG0	AOL TIME WARNER INC		10/25/2006	BANC AMER SECUR MONTGOM	11/08/2006	BANC AMER SECUR MONTGOM	600,000.000	667,884	680,520	667,847		(37)		(37)			12,673	12,673	24,640	22,972
037411AR6	APACHE CORP		01/23/2007	CHASE SECURITIES, INC	06/05/2007	CHASE SECURITIES, INC	495,000.000	491,540	479,214	491,555		15		15			(12,341)	(12,341)	10,890	
049255AG7	ATLAS COPCO AB		05/15/2007	CITIGROUP GLOBAL/SALOMON	05/29/2007	CREDIT SUISSE 1ST BOSTON	860,000.000	859,613	850,678	859,614		1		1			(8,936)	(8,936)	1,204	
059165EA4	BALTIMORE GAS & ELECTRIC CO		10/11/2006	BANC AMER SECUR MONTGOM	02/20/2007	MERRILL LYNCH PIERCE FEN	1,455,000.000	1,451,566	1,491,564	1,451,656		90		90			39,908	39,908	31,000	
06050TKN1	BANK AMER NA CHARLOTTE NC		03/08/2007	BANC AMER SECUR MONTGOM	06/14/2007	BANC AMER SECUR MONTGOM	2,995,000.000	2,992,215	2,899,686	2,992,244		30		30			(92,558)	(92,558)	24,119	
06050TJZ6	BANK AMERICA CHARLOTTE NC		11/20/2006	VARIOUS	03/08/2007	VARIOUS	1,795,000.000	1,827,344	1,854,113	1,827,217		(127)		(127)			26,896	26,896	37,403	3,733
060505CS1	BANK OF AMERICA CORP		10/23/2006	BANC AMER SECUR MONTGOM	11/08/2006	BANC AMER SECUR MONTGOM	1,405,000.000	1,404,073	1,426,974	1,404,075		2		2			22,899	22,899	3,732	
060505CK8	BANK OF AMERICA CORP.		08/09/2006	BANC AMER SECUR MONTGOM	08/18/2006	BANC AMER SECUR MONTGOM	3,100,000.000	3,088,189	3,098,729	3,088,212		23		23			10,517	10,517	4,166	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
060505CL6	BANK OF AMERICA CORPORATION		08/09/2006	BANC AMER SECUR MONTGOM	11/21/2006	RBC DAIN RAUSCHER	1,635,000.000	1,628,002	1,678,409	1,628,142		140		140			50,267	50,267	26,898	
06849VAB9	BARRICK GOLD FINANCE CO		11/07/2006	DEUTSCHE BANK SECURITIES	01/10/2007	NBC CLEARING SERVICE TWO	475,000.000	451,383	452,157	451,791		408		408			367	367	15,502	11,257
073902KD9	BEAR STEARNS COS INC		10/24/2006	BEAR STEARNS	11/13/2006	RBC DAIN RAUSCHER	640,000.000	622,022	627,078	622,259		236		236			4,820	4,820	11,567	10,030
073902ML9	BEAR STEARNS COS INC		10/12/2006	VARIOUS	10/24/2006	VARIOUS	1,420,000.000	1,421,080	1,424,050	1,421,132		52		52			2,918	2,918	14,903	7,608
073902PP7	BEAR STEARNS COS INC		01/18/2007	BEAR STEARNS	01/25/2007	BEAR STEARNS	2,145,000.000	2,142,169	2,137,986	2,142,169							(4,183)	(4,183)	1,594	
110122AP3	BRISTOL MYERS SQUIBB CO		11/15/2006	MORGAN STANLEY & CO NY	11/15/2006	CHASE SECURITIES, INC	520,000.000	519,132	519,714	519,132							582	582		
136385AH4	CANADIAN NAT RESOURCES LTD		08/10/2006	CITIGROUP GLOBAL/SALOMON	08/10/2006	BANC AMER SECUR MONTGOM	2,465,000.000	2,459,700	2,460,612	2,459,700							912	912		
136375BE1	CANADIAN NATL RAILWAY CO		07/07/2006	GOLDMAN SACHS & CO	04/04/2007	GOLDMAN SACHS & CO	10,000,000.000	10,697,800	11,091,340	10,693,022		(4,778)		(4,778)			398,318	398,318	397,127	3,729
14040HAQ8	CAPITAL ONE FINANCIAL CORP		09/05/2006	CHASE SECURITIES, INC	04/17/2007	VARIOUS	1,940,000.000	1,939,069	1,951,734	1,939,117		49		49			12,617	12,617	34,405	
14040HAN5	CAPITAL ONE FINL CORP		08/23/2006	CHASE SECURITIES, INC	09/05/2006	CHASE SECURITIES, INC	600,000.000	598,140	602,334	598,142		2		2			4,192	4,192	923	
149123BM2	CATERPILLAR INC		08/03/2006	CITIGROUP GLOBAL/SALOMON	05/08/2007	JEFFERIES & CO BONDS DIRE	6,300,000.000	6,287,085	6,437,529	6,287,817		732		732			149,712	149,712	272,317	
16132NAW6	CHARTER ONE BANK FSB CLEVELAND		01/11/2007	RBC DAIN RAUSCHER	06/22/2007	GREENWICH CAP MKTS CHASE	1,915,000.000	1,934,552	1,905,904	1,932,711		(1,841)		(1,841)			(26,807)	(26,807)	70,509	23,698
161571AW4	CHASE ISSUANCE TRUST 2005-10A		11/03/2006	WACHOVIA CAPITAL MARKETS	11/17/2006	MERRILL LYNCH PIERCE FEN	4,015,000.000	3,961,205	3,975,791	3,961,685		480		480			14,106	14,106	19,188	11,928
17252MAG5	CINTAS CORP		08/17/2006	MCDONALD & CO	12/13/2006	VARIOUS	955,000.000	948,812	991,299	948,827		16		16			42,472	42,472	13,561	
12560PFP1	CIT GROUP HLDGS INC		02/13/2007	VARIOUS	06/04/2007	CITIGROUP GLOBAL/SALOMON	1,225,000.000	1,236,623	1,218,321	1,236,599		(24)		(24)			(18,278)	(18,278)	38,508	26,626
125581AH1	CIT GROUP INC		02/28/2007	BEAR STEARNS	03/29/2007	GOLDMAN SACHS & CO	610,000.000	594,085	590,419	594,246		161		161			(3,827)	(3,827)	4,236	1,864
125581AK4	CIT GROUP INC		03/06/2007	VARIOUS	04/11/2007	RBC DAIN RAUSCHER	1,560,000.000	1,519,087	1,509,019	1,519,723		637		637			(10,704)	(10,704)	43,528	32,108
125581AX6	CIT GROUP INC		09/20/2006	VARIOUS	01/24/2007	VARIOUS	3,800,000.000	3,743,196	3,763,326	3,744,553		1,357		1,357			18,773	18,773	92,111	53,798
125581BF4	CIT GROUP INC		07/24/2006	LEHMAN BROTHERS INC	08/17/2006	BEAR STEARNS	1,065,000.000	1,064,265	1,074,841	1,064,272		7		7			10,569	10,569	4,118	
125581CT3	CIT GROUP INC		02/06/2007	GREENWICH CAP MKTS CHASE	02/09/2007	RBC DAIN RAUSCHER	1,045,000.000	1,044,227	1,044,321	1,044,227							94	94	157	
172967BW0	CITIGROUP INC		04/18/2007	CITIGROUP GLOBAL/SALOMON	06/13/2007	CHASE SECURITIES, INC	1,160,000.000	1,118,924	1,078,533	1,119,549		624		624			(41,015)	(41,015)	34,715	26,076
172967DH1	CITIGROUP INC		11/15/2006	MORGAN STANLEY & CO NY	01/11/2007	CITIGROUP GLOBAL/SALOMON	2,060,000.000	2,058,043	2,054,459	2,058,108		65		65			(3,649)	(3,649)	44,869	28,153
172967DR9	CITIGROUP INC		08/17/2006	CITIGROUP GLOBAL/SALOMON	05/29/2007	VARIOUS	2,500,000.000	2,495,225	2,653,686	2,495,244		19		19			158,442	158,442	52,120	
172967DY4	CITIGROUP INC		02/05/2007	CITIGROUP GLOBAL/SALOMON	04/18/2007	CITIGROUP GLOBAL/SALOMON	975,000.000	971,285	973,879	971,336		51		51			2,543	2,543	10,576	
200339CG2	COMERICA BANK		03/26/2007	VARIOUS	03/29/2007	VARIOUS	3,050,000.000	3,054,027	3,079,449	3,054,010		(17)		(17)			25,440	25,440	55,852	14,952
209615BN2	CONSOLIDATED NATURAL GAS CO		11/03/2006	GREENWICH CAP MKTS CHASE	06/05/2007	VARIOUS	2,395,000.000	2,529,767	2,535,850	2,523,989		(5,777)		(5,777)			11,861	11,861	126,653	69,197
209615CA9	CONSOLIDATED NATURAL GAS CO		08/03/2006	CITIGROUP GLOBAL/SALOMON	06/05/2007	BNP PARIBAS SECUR BOND	525,000.000	488,282	499,611	491,211		2,930		2,930			8,400	8,400	26,760	4,885
225434CH0	CREDIT SUISSE USA INC		08/10/2006	CREDIT SUISSE 1ST BOSTON	05/08/2007	CREDIT SUISSE 1ST BOSTON	2,100,000.000	2,092,041	2,132,445	2,093,065		1,024		1,024			39,380	39,380	85,021	
12626PAG8	CRH AMERICA INC		09/07/2006	CHASE SECURITIES, INC	01/30/2007	BARCLAYS CAPITAL FIXED	560,000.000	556,522	563,030	556,618		96		96			6,411	6,411	12,880	
23383FBU8	DAIMLER CHRYSLER AG		09/05/2006	DEUTSCHE BANK SECURITIES	11/02/2006	DEUTSCHE BANK SECURITIES	1,345,000.000	1,339,015	1,349,936	1,339,169		154		154			10,767	10,767	12,675	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
257867AT8	DONNELLEY R R & SONS CO		04/12/2007	VARIOUS	05/23/2007	VARIOUS	2,205,000.000	2,196,284	2,212,217	2,196,357		73		73			15,860	15,860	40,657	19,060
29078EAB1	EMBARQ CORP		10/26/2006	VARIOUS	04/26/2007	VARIOUS	935,000.000	957,923	959,797	957,090		(833)		(833)			2,707	2,707	59,772	27,679
292506AA0	ENCANA HLDGS FIN CORP		08/04/2006	CHASE SECURITIES, INC	02/28/2007	CITIGROUP GLOBAL/SALOMON	445,000.000	443,367	456,739	443,463		96		96			13,276	13,276	21,795	7,026
29266MAF6	ENERGY EAST CORP		08/14/2006	CHASE SECURITIES, INC	08/14/2006	CITIGROUP GLOBAL/SALOMON	680,000.000	676,512	679,456	676,512							2,944	2,944	2,933	2,933
302508AQ9	FMR CORP		12/07/2006	RBC DAIN RAUSCHER	05/01/2007	FIRST TENNESSEE SECUR	620,000.000	777,226	752,265	775,803		(1,423)		(1,423)			(23,538)	(23,538)	41,589	23,076
31407D3W3	FNMA POOL #828013		09/12/2006	CANTOR FRITZGERALD & CO	09/12/2006	CARTY AND COMPANY	286,825.660	274,367	274,367	274,367									478	478
302570AV8	FPL GROUP INC		08/15/2006	WACHOVIA CAPITAL MARKETS	10/05/2006	RBC DAIN RAUSCHER	1,920,000.000	1,918,368	1,949,837	1,918,404		36		36			31,432	31,432	15,900	
36962GY40	GENERAL ELEC CAP CORP		10/17/2006	BANC AMER SECUR MONTGOM	10/23/2006	LEHMAN BROTHERS INC	1,995,000.000	1,984,486	1,974,511	1,984,493		7		7			(9,982)	(9,982)	1,787	
36962G2C7	GENERAL ELECTRIC CAP CORP		03/29/2007	VARIOUS	04/27/2007	LEHMAN BROTHERS INC NY	4,000,000.000	4,019,836	4,008,840	4,019,479		(357)		(357)			(10,639)	(10,639)	53,733	34,204
36962G2L7	GENERAL ELECTRIC CAP CORP		04/04/2007	CREDIT SUISSE 1ST BOSTON	05/30/2007	LEHMAN BROTHERS INC NY	4,210,000.000	4,187,603	4,140,451	4,188,147		544		544			(47,696)	(47,696)	31,575	
36962GWB6	GENERAL ELECTRIC CAP CORP		10/23/2006	RBC DAIN RAUSCHER	11/10/2006	VARIOUS	2,275,000.000	2,344,747	2,346,963	2,344,523		(224)		(224)			2,440	2,440	26,227	24,462
36962GXS8	GENERAL ELECTRIC CAP CORP		10/23/2006	LEHMAN BROTHERS INC	04/04/2007	VARIOUS	5,400,000.000	5,519,880	5,602,234	5,515,329		(4,551)		(4,551)			86,905	86,905	137,584	62,569
36962GYY4	GENERAL ELECTRIC CAP CORP		12/07/2006	MORGAN STANLEY & CO NY	03/02/2007	WACHOVIA CAPITAL MARKETS	3,355,000.000	3,512,014	3,504,398	3,506,175		(5,839)		(5,839)			(1,777)	(1,777)	146,502	98,973
369604AY9	GENERAL ELECTRIC CO		09/05/2006	CHASE SECURITIES, INC	05/08/2007	MERRILL LYNCH PIERCE FEN	1,200,000.000	1,176,156	1,191,312	1,178,302		2,146		2,146			13,010	13,010	46,619	6,167
370334AS3	GENERAL MILLS INC		01/17/2007	BANC AMER SECUR MONTGOM	03/19/2007	CITIGROUP GLOBAL/SALOMON	240,000.000	245,806	248,758	245,634		(172)		(172)			3,124	3,124	8,680	6,280
38141GBU7	GOLDMAN SACHS GROUP INC		04/30/2007	RBC DAIN RAUSCHER	06/22/2007	DEUTSCHE BANK SECURITIES	2,295,000.000	2,421,546	2,369,542	2,418,088		(3,459)		(3,459)			(48,546)	(48,546)	68,162	45,441
38141GEE0	GOLDMAN SACHS GROUP INC		03/07/2007	GOLDMAN SACHS & CO	03/27/2007	GOLDMAN SACHS & CO	1,490,000.000	1,472,552	1,467,725	1,472,637		85		85			(4,913)	(4,913)	16,607	12,622
38141GER1	GOLDMAN SACHS GROUP INC		09/14/2006	GOLDMAN SACHS & CO	10/10/2006	GOLDMAN SACHS & CO	1,210,000.000	1,205,862	1,211,549	1,205,879		18		18			5,669	5,669	4,638	
38141GEU4	GOLDMAN SACHS GROUP INC		01/03/2007	GOLDMAN SACHS & CO	03/07/2007	GOLDMAN SACHS & CO	1,365,000.000	1,364,058	1,363,539	1,364,069		11		11			(530)	(530)	13,223	
38143YAC7	GOLDMAN SACHS GROUP INC		12/15/2006	MORGAN STANLEY & CO NY	05/23/2007	VARIOUS	1,475,000.000	1,574,091	1,527,872	1,573,746		(344)		(344)			(45,875)	(45,875)	38,736	12,949
20173QAG6	GREENWICH CAPITAL CML FDG 2007-GG9		04/16/2007	VARIOUS	05/03/2007	PAINE WEBER INC	6,160,000.000	6,187,233	6,145,081	6,186,800		(433)		(433)			(41,719)	(41,719)	60,943	7,227
4041A0CE6	HBOS PLC		07/13/2006	CREDIT SUISSE 1ST BOSTON	09/07/2006	RBC DAIN RAUSCHER	1,900,000.000	1,898,803	1,920,634	1,898,851		48		48			21,783	21,783	15,438	
40411EAA6	HBOS TREASURY SVCS PLC		11/10/2006	DEUTSCHE BANK SECURITIES	04/03/2007	DEUTSCHE BANK SECURITIES	3,170,000.000	3,168,352	3,172,790	3,168,459		107		107			4,331	4,331	60,758	
40411EAB4	HBOS TREASURY SVCS PLC		02/06/2007	CITIGROUP GLOBAL/SALOMON	05/04/2007	RBC DAIN RAUSCHER	2,755,000.000	2,753,072	2,770,896	2,753,102		30		30			17,795	17,795	31,740	
427866AN8	HERSHEY CO		08/23/2006	BANC AMER SECUR MONTGOM	08/24/2006	BANC AMER SECUR MONTGOM	750,000.000	748,530	749,835	748,530							1,305	1,305	110	
437076AS1	HOME DEPOT INC		12/13/2006	LEHMAN BROTHERS INC NY	05/16/2007	VARIOUS	880,000.000	867,680	859,372	867,708		28		28			(8,336)	(8,336)	10,079	
438516AT3	HONEYWELL INTL INC		03/12/2007	BANC AMER SECUR MONTGOM	06/20/2007	UBS/WARBURG SECURITIES LL	1,230,000.000	1,222,300	1,119,189	1,222,326		26		26			(103,137)	(103,137)	19,475	

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											12	13	14	15	16					
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44106MAL6	HOSPITALITY PROPERTIES TR		03/07/2007	MERRILL LYNCH PIERCE FEN	03/09/2007	RBC DAIN RAUSCHER	1,175,000.000	1,170,559	1,164,026	1,170,559							(6,533)	(6,533)	367	
40429CFQ0	HSBC FINANCE CORP		08/02/2006	HSBC SECURITIES INC	08/18/2006	HSBC SECURITIES INC	1,465,000.000	1,469,380	1,480,807	1,469,345		(35)		(35)			11,462	11,462	19,253	16,005
481165AG3	JOY GLOBAL INC		11/07/2006	UBS WARBURG LLC	01/17/2007	BANC AMER SECUR MONTGOM	720,000.000	726,948	741,730	726,934		(14)		(14)			14,796	14,796	9,540	
48121CJN7	JP MORGAN CHASE BANK NY		11/08/2006	VARIOUS	06/07/2007	VARIOUS	4,295,000.000	4,424,730	4,455,152	4,423,656		(1,074)		(1,074)			31,497	31,497	129,467	103,464
46629PAB4	JP MORGAN COM MTG 2006-LDPA		12/15/2006	CHASE SECURITIES, INC	03/27/2007	SUNTRUST CAPITAL/BNY	3,115,000.000	3,083,708	3,083,972	3,084,740		1,032		1,032			(768)	(768)	52,864	8,885
46629GAD0	JP MORGAN COMML MTG 2006-CB16		09/14/2006	CHASE SECURITIES, INC	12/14/2006	BANC AMER SECUR MONTGOM	2,970,000.000	2,984,597	3,026,036	2,984,116		(481)		(481)			41,920	41,920	49,709	9,205
48632FAA9	KAUPTHING BANK HF		09/27/2006	CITIGROUP GLOBAL/SMITH BA	09/29/2006	CITIGROUP GLOBAL/SALOMON	2,025,000.000	2,015,645	2,012,445	2,015,645							(3,200)	(3,200)		
48632FAB7	KAUPTHING BANK HF		09/29/2006	CITIGROUP GLOBAL/SALOMON	02/23/2007	UBS/WARBURG SECURITIES LL	645,000.000	645,813	660,506	645,790		(23)		(23)			14,716	14,716	15,803	
50075NAH7	KRAFT FOODS INC		07/06/2006	DEUTSCHE BANK SECURITIES	05/22/2007	VARIOUS	1,290,000.000	1,301,945	1,329,784	1,301,052		(894)		(894)			28,732	28,732	50,576	8,958
5150X0AA9	LANDSBANKI ISLANDS HF		08/22/2006	CITIGROUP GLOBAL/SALOMON	02/23/2007	VARIOUS	1,010,000.000	1,009,737	1,029,475	1,009,751		14		14			19,724	19,724	19,566	
524908UB4	LEHMAN BROS HLDGS INC		10/17/2006	LEHMAN BROTHERS INC	12/07/2006	WACHOVIA CAPITAL MARKETS	1,545,000.000	1,539,732	1,591,165	1,539,778		46		46			51,387	51,387	11,845	
52517PK59	LEHMAN BROS HLDGS INC		07/13/2006	LEHMAN BROTHERS INC	09/11/2006	VARIOUS	3,325,000.000	3,315,324	3,357,820	3,315,495		171		171			42,325	42,325	21,674	
52517PL33	LEHMAN BROS HLDGS INC		08/23/2006	LEHMAN BROTHERS INC	11/07/2006	CREDIT SUISSE 1ST BOSTON	11,000,000.000	11,000,000	11,002,970	11,000,000							2,970	2,970	121,536	
52517PR60	LEHMAN BROS HLDGS INC		03/15/2007	VARIOUS	04/30/2007	VARIOUS	4,265,000.000	4,264,968	4,263,843	4,264,936		(31)		(31)			(1,093)	(1,093)	43,231	23,304
532457BB3	LILLY, ELI & CO		03/07/2007	DEUTSCHE BANK SECURITIES	03/09/2007	CHASE SECURITIES, INC	1,575,000.000	1,573,898	1,564,936	1,573,898							(8,962)	(8,962)		
574599BD7	MASCO CORP		09/28/2006	MERRILL LYNCH PIERCE FEN	10/16/2006	LEHMAN BROTHERS INC	855,000.000	850,648	842,047	850,659		11		11			(8,613)	(8,613)	2,328	
577778CE1	MAY DEPT STORES CO		09/28/2006	BANC AMER SECUR MONTGOM	03/08/2007	RBC DAIN RAUSCHER	205,000.000	203,135	208,182	203,145		10		10			5,037	5,037	9,080	2,976
581557AU9	MCKESSON CORP		02/28/2007	BANC AMER SECUR MONTGOM	03/02/2007	WACHOVIA CAPITAL MARKETS	980,000.000	975,884	981,098	975,884							5,214	5,214	286	
59022CAJ2	MERRILL LYNCH & CO INC		03/01/2007	CHASE SECURITIES, INC	04/27/2007	VARIOUS	1,680,000.000	1,671,180	1,674,264	1,671,188		8		8			3,076	3,076	18,583	10,550
59018YXZ9	MERRILL LYNCH CO INC		07/19/2006	MERRILL LYNCH PIERCE FEN	10/12/2006	RBC DAIN RAUSCHER	1,095,000.000	1,094,956	1,112,936	1,094,958		2		2			17,978	17,978	14,391	
60687UAE7	ML-CFC COML MTG TR 2006-2		10/26/2006	BANK OF NY - COUNTRYWIDE	12/01/2006	BANK OF NY - COUNTRYWIDE	3,840,000.000	3,997,200	4,093,050	3,995,913		(1,287)		(1,287)			97,137	97,137	41,703	18,912
55312VAH1	ML-CFC COML MTG TR 2006-4 AM		12/01/2006	MERRILL LYNCH PIERCE FEN	02/21/2007	BANK OF NY - COUNTRYWIDE	3,840,000.000	3,860,870	3,778,200	3,860,509		(361)		(361)			(82,309)	(82,309)	47,183	6,106
608190AH7	MOHAWK INDUSTRIES INC		10/19/2006	DEUTSCHE BANK SECURITIES	04/03/2007	VARIOUS	1,065,000.000	1,048,045	1,062,832	1,048,574		528		528			14,258	14,258	43,120	17,939
617446C23	MORGAN STANLEY		01/24/2007	VARIOUS	04/24/2007	VARIOUS	5,360,000.000	5,330,587	5,301,246	5,331,105		518		518			(29,859)	(29,859)	68,570	2,169
61746BCW4	MORGAN STANLEY		10/12/2006	VARIOUS	11/27/2006	RBC DAIN RAUSCHER	2,160,000.000	2,164,172	2,203,265	2,164,155		(16)		(16)			39,110	39,110	37,463	9,244
617446H51	MORGAN STANLEY DEAN WITTER		05/16/2007	VARIOUS	06/05/2007	VARIOUS	3,525,000.000	3,506,655	3,486,009	3,506,694		39		39			(20,685)	(20,685)	8,836	3,922
617446HR3	MORGAN STANLEY DEAN WITTER		03/27/2007	MORGAN STANLEY & CO NY	05/16/2007	BEAR STEARNS	1,630,000.000	1,622,649	1,622,975	1,622,792		143		143			183	183	19,198	6,959
61746BDB9	MORGAN STANLEY DEAN WITTER		03/13/2007	VARIOUS	04/24/2007	VARIOUS	5,520,000.000	5,570,993	5,621,364	5,570,559		(434)		(434)			50,805	50,805	84,915	45,717
655844AF5	NORFOLK SOUTHERN CORP		04/09/2007	LEHMAN BROTHERS INC NY	06/25/2007	LEHMAN BROTHERS INC NY	310,000.000	336,728	323,107	336,665		(63)		(63)			(13,558)	(13,558)	14,388	9,774

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
68268NAB9	ONEOK PARTNERS LP		09/20/2006	CITIGROUP GLOBAL/SALOMON	10/16/2006	BANC AMER SECUR MONTGOM	1,470,000.000	1,469,868	1,471,191	1,469,868		1		1			1,322	1,322	6,027	
690742AA9	OWENS CORNING INC		10/26/2006	CITIGROUP GLOBAL/SALOMON	11/07/2006	BANC AMER SECUR MONTGOM	720,000.000	718,085	736,495	718,084		(1)		(1)			18,412	18,412	1,300	
690742AB7	OWENS CORNING INC		11/07/2006	BANC AMER SECUR MONTGOM	05/29/2007	BANC AMER SECUR MONTGOM	340,000.000	348,303	337,443	348,193		(110)		(110)			(10,750)	(10,750)		661
695114CA4	PACIFICORP		08/07/2006	LEHMAN BROTHERS INC	08/10/2006	GREENWICH CAP MKTS CHASE	1,755,000.000	1,749,279	1,742,838	1,749,279							(6,441)	(6,441)	1,487	
705220AG6	PECO ENERGY BONDS 1999-A		03/01/2007	CITIGROUP GLOBAL/SALOMON	03/01/2007	BARCLAYS CAPITAL FIXED	1,030,000.000	1,038,489	1,038,691	1,038,489							201	201	877	877
717265AM4	PHELPS DODGE CORP		08/10/2006	VARIOUS	11/20/2006	VARIOUS	465,000.000	420,439	403,504	420,593		153		153			(17,089)	(17,089)	19,700	11,867
72650RAQ5	PLAINS ALL AMERICAN PIPELINE LP		10/23/2006	UBS WARBURG LLC	10/24/2006	BANC AMER SECUR MONTGOM	2,245,000.000	2,226,389	2,233,012	2,226,389							6,623	6,623		
69352JAH0	PPL ENERGY SUPPLY LLC		07/13/2006	BNP PARIBAS SECUR BOND	09/28/2006	VARIOUS	1,220,000.000	1,213,241	1,253,166	1,213,325		84		84			39,840	39,840	25,203	12,607
74251VAA0	PRINCIPAL FINANCIAL GROUP INC		10/11/2006	GOLDMAN SACHS & CO	10/12/2006	LEHMAN BROTHERS INC	725,000.000	720,237	726,900	720,237							6,663	6,663	122	
74432QAY1	PRUDENTIAL FINL INC		06/14/2007	CITIGROUP GLOBAL/SALOMON	06/18/2007	BANC AMER SECUR MONTGOM	895,000.000	894,016	896,862	894,016							2,846	2,846	303	
75405TAA7	RAS LAFFAN LIQUEFIED NAT GAS II		07/31/2006	CREDIT SUISSE 1ST BOSTON	04/02/2007	VARIOUS	1,040,000.000	976,425	1,006,120	978,014		1,590		1,590			28,106	28,106	48,656	18,826
754052AG3	RAS LAFFAN LIQUEFIED NATURAL GAS		07/01/2006	CREDIT SUISSE 1ST BOSTON	07/31/2006	CREDIT SUISSE 1ST BOSTON	995,554.000	957,345	958,768	958,270		926		926			498	498	13,117	9,030
75605EAG5	REALOGY CORP		01/03/2007	VARIOUS	02/15/2007	VARIOUS	1,675,000.000	1,688,425	1,711,360	1,688,349		(76)		(76)			23,011	23,011	25,057	11,343
759351AF6	REINSURANCE GROUP AMER INC		03/06/2007	UBS/WARBURG SECURITIES LL	05/17/2007	CREDIT SUISSE 1ST BOSTON	605,000.000	599,476	589,815	599,553		77		77			(9,739)	(9,739)	6,901	
780085LP9	ROYAL BANK CANADA MONTREAL		07/12/2006	RBC DAIN RAUSCHER	08/08/2006	CREDIT SUISSE 1ST BOSTON	4,200,000.000	4,191,138	4,239,606	4,191,214		76		76			48,392	48,392	13,843	
826200AC1	SIEMENS FINANCIERINGSMAT		05/02/2007	VARIOUS	05/16/2007	VARIOUS	3,240,000.000	3,242,002	3,292,561	3,242,247		245		245			50,313	50,313	89,099	1,869
78442FED6	SLM CORP		10/11/2006	BANC AMER SECUR MONTGOM	02/13/2007	VARIOUS	1,875,000.000	1,868,550	1,871,229	1,868,730		180		180			2,499	2,499	17,410	
852060AG7	SPRINT CAPITAL CORP		11/10/2006	BARCLAYS CAPITAL FIXED	02/15/2007	LEHMAN BROTHERS INC NY	620,000.000	660,653	648,241	660,076		(577)		(577)			(11,835)	(11,835)	13,072	1,664
87425EAK9	TALISMAN ENERGY INC		11/07/2006	CITIGROUP GLOBAL/SALOMON	11/07/2006	BANC AMER SECUR MONTGOM	995,000.000	978,493	978,493	978,493										
87612EAN6	TARGET CORP		07/11/2006	MERRILL LYNCH PIERCE FEN	08/03/2006	LEHMAN BROTHERS INC	1,315,000.000	1,314,500	1,331,516	1,314,502		2		2			17,014	17,014	5,150	
87927VAR9	TELECOM ITALIA CAPITAL		03/06/2007	VARIOUS	06/20/2007	VARIOUS	2,335,000.000	2,379,309	2,407,973	2,379,163		(146)		(146)			28,810	28,810	60,970	8,416
88732JAC2	TIME WARNER CABLE INC		04/04/2007	CITIGROUP GLOBAL/SALOMON	04/11/2007	LEHMAN BROTHERS INC NY	780,000.000	778,198	782,293	778,199		1		1			4,094	4,094	887	
88732JAE8	TIME WARNER CABLE INC		04/04/2007	DEUTSCHE BANK SECURITIES	04/11/2007	LEHMAN BROTHERS INC NY	780,000.000	774,977	784,540	774,977							9,563	9,563	993	
887317AC9	TIME WARNER INC		11/09/2006	VARIOUS	05/04/2007	VARIOUS	1,360,000.000	1,355,584	1,366,901	1,355,638		53		53			11,263	11,263	22,212	96
89346DAB3	TRANSALTA CORP		09/19/2006	VARIOUS	01/24/2007	HSBC SECURITIES INC	1,400,000.000	1,382,467	1,404,944	1,383,173		706		706			21,770	21,770	49,591	20,427
907818CP1	UNION PACIFIC CORP		04/19/2007	CITIGROUP GLOBAL/SALOMON	05/03/2007	CHASE SECURITIES, INC	480,000.000	501,974	501,701	501,827		(148)		(148)			(126)	(126)	1,993	780
912909AC2	UNITED STATES STEEL CORP		05/16/2007	CHASE SECURITIES, INC	05/17/2007	BANC AMER SECUR MONTGOM	720,000.000	719,230	722,124	719,230							2,894	2,894	121	
90331HLB7	US BANK NA MINNEAPOLIS		08/04/2006	BARCLAYS BANK	11/07/2006	BEAR STEARNS SECURITIES	11,500,000.000	11,492,433	11,494,595	11,493,349		916		916			1,246	1,246	158,889	
92344XAB5	VERIZON NEW YORK INC		11/15/2006	VARIOUS	05/11/2007	CREDIT SUISSE 1ST BOSTON	730,000.000	768,621	774,997	768,444		(177)		(177)			6,553	6,553	23,549	6,799

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
927804FB5	VIRGINIA ELECTRIC & POWER CO		05/14/2007	MORGAN STANLEY & CO NY	06/12/2007	MORGAN STANLEY & CO NY	510,000.000	508,592	475,580	508,594		1		1			(33,013)	(33,013)	2,380	
92857WAQ3	VODAFONE GROUP PLC		02/20/2007	MORGAN STANLEY & CO NY	05/17/2007	LEHMAN BROTHERS INC NY	595,000.000	591,371	584,332	591,380		9		9			(7,048)	(7,048)	8,640	
929903AE2	WACHOVIA CORP		04/04/2007	BEAR STEARNS	06/14/2007	BEAR STEARNS	3,000,000.000	2,910,960	2,826,510	2,913,058		2,098		2,098			(86,548)	(86,548)	50,375	22,344
929903CF7	WACHOVIA CORP		02/07/2007	WACHOVIA CAPITAL MARKETS	02/08/2007	CITIGROUP GLOBAL/SALOMON	2,020,000.000	2,025,090	2,025,575	2,025,088		(3)		(3)			487	487	32,713	32,415
929903CH3	WACHOVIA CORP		03/06/2007	VARIOUS	05/23/2007	VARIOUS	4,190,000.000	4,204,508	4,176,689	4,204,176		(332)		(332)			(27,486)	(27,486)	119,599	17,855
931142CH4	WAL MART STORES INC		03/29/2007	LEHMAN BROTHERS INC NY	05/29/2007	CREDIT SUISSE 1ST BOSTON	955,000.000	953,214	939,539	953,221		7		7			(13,683)	(13,683)	8,728	
947075AA5	WEATHERFORD INTL LTD		08/09/2006	BANC AMER SECUR MONTGOM	11/17/2006	DEUTSCHE BANK SECURITIES	1,505,000.000	1,423,610	1,442,859	1,426,121		2,511		2,511			16,738	16,738	44,905	24,626
949748AF4	WELLS FARGO BANK N A		09/26/2006	RBC DAIN RAUSCHER	10/12/2006	RBC DAIN RAUSCHER	1,655,000.000	1,741,176	1,728,681	1,740,390		(786)		(786)			(11,710)	(11,710)	22,536	17,198
94980VAA6	WELLS FARGO BANK NA		10/16/2006	VARIOUS	02/08/2007	CITIGROUP GLOBAL/SALOMON	2,850,000.000	2,711,614	2,719,110	2,715,802		4,188		4,188			3,308	3,308	67,450	24,666
94974BAZ3	WELLS FARGO CO		09/07/2006	CITIGROUP GLOBAL/SALOMON	11/15/2006	MORGAN STANLEY & CO NY	3,645,000.000	3,469,712	3,496,308	3,475,563		5,851		5,851			20,745	20,745	75,802	53,596
4599999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							277,992,379.660	279,021,580	280,239,919	279,021,586		8		8			1,218,328	1,218,328	4,823,175	1,394,494
6099998 Subtotal - Bonds							11,924,375,571.880	11,744,324,225	11,758,168,020	11,744,646,100		321,883		321,883			13,521,934	13,521,934	30,920,289	13,352,827
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)																				
44332P101	HUB INTERNATIONAL LTD		09/18/2006	INVESTMENT TECHNOLOGY GRP	06/15/2007	CAPITAL CHANGE	30,900.000	924,640	1,282,350	924,640							357,710	357,710	5,743	
G4933P101	IPC HOLDINGS LTD		08/09/2006	SMITH BARNEY, INC	02/26/2007	B TRADE SERVICES	18,400.000	496,800	541,218	496,800							44,418	44,418	16,132	
6799999 Subtotal - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)								1,421,440	1,823,568	1,421,440							402,128	402,128	21,875	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00437P107	ACCREDITED HOME LENDERS HLDG CO		03/02/2007	VARIOUS	04/23/2007	B TRADE SERVICES	65,900.000	1,454,931	649,637	1,454,931							(805,294)	(805,294)		
000886309	ADC TELECOMMUNICATIONS INC		11/17/2006	VARIOUS	04/20/2007	VARIOUS	127,700.000	1,628,896	2,127,152	1,628,896							498,256	498,256		
007094105	ADMINISTAFF INC		05/01/2007	VARIOUS	06/26/2007	VARIOUS	90,400.000	3,017,976	3,613,859	3,017,976							595,883	595,883	20,840	
00738A106	ADTRAN INC		12/19/2006	VARIOUS	06/04/2007	B TRADE SERVICES	33,400.000	726,841	892,952	726,841							166,110	166,110	6,012	
00752J108	ADVANCED ANALOGIC TECHNOLOGIES		09/15/2006	NEEDHAM & COMPANY	12/06/2006	INVESTMENT TECHNOLOGY GRP	27,000.000	229,891	153,466	229,891							(76,425)	(76,425)		
00762W107	ADVISORY BOARD CO		09/27/2006	VARIOUS	12/01/2006	INVESTMENT TECHNOLOGY GRP	86,413.000	4,142,954	4,762,990	4,142,954							620,036	620,036		
008916108	AGRIUM INC		03/29/2007	VARIOUS	05/22/2007	VARIOUS	30,500.000	1,008,786	1,194,343	1,008,786							185,558	185,558	705	
013078100	ALBERTO CULVER CO		11/17/2006	CAPITAL CHANGE	11/20/2006	BEAR STEARNS	11,000.000	401,612	237,710	401,612							(163,903)	(163,903)		
013068101	ALBERTO-CULVER CO		10/27/2006	VARIOUS	11/17/2006	CAPITAL CHANGE	11,000.000	553,106	553,106	553,106										
018804104	ALLIANT TECHSYSTEMS INC		10/27/2006	VARIOUS	12/12/2006	VARIOUS	10,000.000	807,894	783,893	807,894							(24,001)	(24,001)		
01988P108	ALLSCRIPTS HEALTHCARE SOLUTIONS		05/02/2007	VARIOUS	05/10/2007	VARIOUS	133,348.000	2,888,689	3,381,900	2,888,689							493,212	493,212		
02148M100	ALTIRIS INC		07/24/2006	B TRADE SERVICES	04/09/2007	CAPITAL CHANGE	14,600.000	234,364	481,800	234,364							247,436	247,436		
G02602103	AMDOCS LTD		12/28/2006	VARIOUS	01/18/2007	VARIOUS	29,600.000	1,155,556	1,002,078	1,155,556							(153,478)	(153,478)		
025195207	AMERICAN COMMERCIAL LINES		03/29/2007	VARIOUS	04/17/2007	VARIOUS	33,900.000	1,138,677	1,031,070	1,138,677							(107,607)	(107,607)		
02744M108	AMERICAN MEDICAL SYSTEMS		09/21/2006	MORGAN STANLEY & CO NY	12/04/2006	INVESTMENT TECHNOLOGY GRP	25,800.000	490,924	436,575	490,924							(54,349)	(54,349)		
029263100	AMERICAN REPROGRAPHICS CO		05/02/2007	VARIOUS	05/21/2007	VARIOUS	97,500.000	3,164,851	2,991,572	3,164,851							(173,278)	(173,278)		
03062T105	AMERICAS CAR MART INC		09/06/2006	VARIOUS	01/25/2007	VARIOUS	28,000.000	428,599	311,713	428,599							(116,886)	(116,886)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03070L300	AMERIGON INC		04/02/2007	GOLDMAN SACHS & CO	05/07/2007	VARIOUS	8,446.000	104,541	131,689	104,541							27,148	27,148		
032346108	AMYLIN PHARMACEUTICALS INC		09/27/2006	INVESTMENT TECHNOLOGY GRP	04/17/2007	LEHMAN BROTHERS INC NY	900.000	40,484	37,590	40,484							(2,893)	(2,893)		
03475V101	ANGIODYNAMICS INC		09/21/2006	VARIOUS	12/11/2006	INVESTMENT TECHNOLOGY GRP	56,750.000	1,067,469	1,240,848	1,067,469							173,379	173,379		
03662Q105	ANSYS INC		09/27/2006	VARIOUS	12/04/2006	INVESTMENT TECHNOLOGY GRP	26,150.000	1,163,050	1,221,225	1,163,050							58,175	58,175		
037899101	APPLEBEES INTL INC		07/21/2006	VARIOUS	12/29/2006	VARIOUS	65,700.000	1,207,164	1,634,721	1,207,164							427,557	427,557		
03822W109	APPLIED MICRO CIRCUITS CORP		04/03/2007	KINNARD, JOHN G. & CO	04/24/2007	VARIOUS	167,500.000	605,083	502,984	605,083							(102,099)	(102,099)		
043136100	ARTHROCARE CORP		08/02/2006	VARIOUS	11/30/2006	VARIOUS	41,000.000	1,688,166	1,697,270	1,688,166							9,104	9,104		
00207R101	ATMI INC		03/29/2007	INVESTMENT TECHNOLOGY GRP	06/26/2007	UBS/WARBURG SECURITIES LL	3,800.000	115,900	115,015	115,900							(885)	(885)		
050095108	ATWOOD OCEANICS INC		11/16/2006	VARIOUS	06/26/2007	VARIOUS	57,700.000	2,533,022	3,609,378	2,533,022							1,076,356	1,076,356		
05356X403	AVENTINE RENEWABLE ENERGY HLDGS		01/26/2007	VARIOUS	06/26/2007	VARIOUS	122,300.000	2,563,413	1,813,554	2,563,413							(749,859)	(749,859)		
054303102	AVON PRODUCTS INC		11/01/2006	GOLDMAN SACHS & CO	12/12/2006	BANC AMER SECUR MONTGOM	2,300.000	70,371	76,026	70,371							5,654	5,654	403	
056752108	BAIDU.COM INC		02/26/2007	VARIOUS	03/13/2007	VARIOUS	13,800.000	1,342,142	1,378,805	1,342,142							36,663	36,663		
058498106	BALL CORP		04/26/2007	VARIOUS	05/09/2007	VARIOUS	64,900.000	2,909,682	3,328,048	2,909,682							418,367	418,367	7,100	
06646V108	BANKRATE INC		10/24/2006	VARIOUS	11/02/2006	WR HAMBRECHT & CO	19,400.000	585,374	605,971	585,374							20,597	20,597		
073685109	BEACON ROOFING SUPPLY INC		10/27/2006	VARIOUS	12/06/2006	INVESTMENT TECHNOLOGY GRP	64,100.000	1,255,578	1,336,050	1,255,578							80,472	80,472		
075811109	BECKMAN COULTER INC		03/29/2007	VARIOUS	04/18/2007	VARIOUS	13,800.000	895,854	866,022	895,854							(29,832)	(29,832)	1,888	
08160H101	BENCHMARK ELECTRONICS INC		03/22/2007	JEFFERIES & CO	06/26/2007	UBS/WARBURG SECURITIES LL	5,700.000	116,306	131,303	116,306							14,996	14,996		
055482103	BJ SERVICES CO		09/27/2006	MERRILL LYNCH PIERCE FEN	10/20/2006	UBS WARBURG LLC	5,600.000	165,612	167,881	165,612							2,268	2,268		
091826107	BLACK BOX CORP		01/26/2007	VARIOUS	06/13/2007	B TRADE SERVICES	12,000.000	472,477	424,868	472,477							(47,609)	(47,609)		
091935502	BLACKBOARD INC		04/02/2007	GOLDMAN SACHS & CO	05/09/2007	VARIOUS	29,200.000	960,794	1,114,171	960,794							153,377	153,377		
09578R103	BLUE NILE INC		04/20/2007	KINNARD, JOHN G. & CO	05/08/2007	KINNARD, JOHN G. & CO	2,416.000	107,984	133,683	107,984							25,700	25,700		
109195107	BRIGHT HORIZONS FAMILY SOLUTIONS		07/21/2006	VARIOUS	12/05/2006	INVESTMENT TECHNOLOGY GRP	26,800.000	909,850	1,000,409	909,850							90,559	90,559		
111320107	BROADCOM CORP		12/28/2006	VARIOUS	01/18/2007	BEAR STEARNS	33,500.000	1,106,774	987,322	1,106,774							(119,452)	(119,452)		
118759109	BUCYRUS INTL INC CL A		09/26/2006	VARIOUS	12/04/2006	INVESTMENT TECHNOLOGY GRP	23,400.000	995,983	997,356	995,983							1,373	1,373		
120113105	BUILDING MATERIALS HLDG CORP		01/26/2007	VERITAS SECURITIES	06/26/2007	UBS/WARBURG SECURITIES LL	1,900.000	43,228	27,766	43,228							(15,462)	(15,462)		
125071100	C D I CORP		10/03/2006	VARIOUS	03/26/2007	VARIOUS	9,300.000	186,695	277,776	186,695							91,082	91,082		
12541W209	C H ROBINSON WORLDWIDE INC		01/08/2007	WM BLAIR & CO	04/17/2007	LEHMAN BROTHERS INC NY	1,600.000	69,418	81,089	69,418							11,671	11,671	96	
127190304	CACI INTL INC		02/20/2007	INVESTMENT TECHNOLOGY GRP	06/26/2007	UBS/WARBURG SECURITIES LL	6,200.000	287,026	316,805	287,026							29,779	29,779		
127387108	CADENCE DESIGN SYSTEM INC		10/25/2006	VARIOUS	04/17/2007	VARIOUS	18,000.000	318,717	353,087	318,717							34,370	34,370		
140781105	CARBO CERAMICS INC		11/16/2006	VARIOUS	04/16/2007	VARIOUS	38,300.000	1,366,420	1,780,293	1,366,420							413,873	413,873		
149847105	CBEYOND INC		05/01/2007	VARIOUS	06/20/2007	VARIOUS	49,500.000	1,525,131	1,881,637	1,525,131							356,506	356,506		
158496109	CHAMPION ENTERPRISES INC		01/09/2007	VERITAS SECURITIES	06/26/2007	UBS/WARBURG SECURITIES LL	7,300.000	58,958	74,187	58,958							15,229	15,229		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
159864107	CHARLES RIVER LABS INTL INC		11/10/2006	LEERINK SWANN & CO	04/17/2007	LEHMAN BROTHERS INC NY	1,100.000	48,273	53,071	48,273							4,798	4,798		
162456107	CHATTEM INC		07/05/2006	B TRADE SERVICES	10/06/2006	VARIOUS	21,400.000	647,593	873,736	647,593							226,143	226,143		
162813109	CHECKFREE CORP		09/27/2006	MERRILL LYNCH PIERCE FEN	10/25/2006	VARIOUS	3,900.000	159,766	147,693	159,766							(12,072)	(12,072)		
168905107	CHILDRENS PLACE RETAIL STORES		02/26/2007	VARIOUS	03/14/2007	VARIOUS	28,600.000	1,804,866	1,608,848	1,804,866							(196,018)	(196,018)		
169656105	CHIPOTLE MEXICAN GRILL INC CL A		05/31/2007	VARIOUS	06/22/2007	CANTOR FRITZGERALD & CO	22,730.000	1,629,794	1,858,966	1,629,794							229,172	229,172		
172737108	CIRCUIT CITY STORES INC		12/13/2006	SG COWEN SECURITIES	12/19/2006	INVESTMENT TECHNOLOGY GRP	33,200.000	776,173	629,220	776,173							(146,953)	(146,953)		
19239V302	COGENT COMMUNICATIONS GROUP INC		05/31/2007	VARIOUS	06/21/2007	VARIOUS	94,320.000	2,406,430	2,641,187	2,406,430							234,757	234,757		
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		11/28/2006	VARIOUS	12/14/2006	VARIOUS	8,600.000	665,907	691,726	665,907							25,819	25,819		
19244C109	COGNOS INC		10/27/2006	VARIOUS	12/07/2006	VARIOUS	15,700.000	588,020	658,627	588,020							70,608	70,608		
203372107	COMMSCOPE INC		05/01/2007	VARIOUS	06/28/2007	VARIOUS	42,200.000	1,912,069	2,339,618	1,912,069							427,550	427,550		
20453E109	COMPLETE PRODUCTION SERVICES		04/11/2007	JEFFERIES & CO	05/29/2007	RAYMOND JAMES	19,100.000	394,962	508,484	394,962							113,522	113,522		
20564W105	COMSCORE INC		06/26/2007	CREDIT SUISSE 1ST BOSTON	06/27/2007	CREDIT SUISSE 1ST BOSTON	2,500.000	41,250	51,800	41,250							10,550	10,550		
206708109	CONCUR TECHNOLOGIES INC		04/02/2007	GOLDMAN SACHS & CO	05/07/2007	VARIOUS	32,900.000	567,334	648,724	567,334							81,390	81,390		
21988R102	CORPORATE EXEC BOARD CO		01/29/2007	VARIOUS	02/09/2007	VARIOUS	17,900.000	1,613,103	1,437,646	1,613,103							(175,457)	(175,457)	1,920	
222816100	COVANCE INC		11/28/2006	VARIOUS	12/15/2006	VARIOUS	5,700.000	368,491	337,889	368,491							(30,603)	(30,603)		
22282E102	COVANTA HOLDING CORP		10/10/2006	VARIOUS	04/17/2007	LEHMAN BROTHERS INC NY	3,100.000	67,726	74,663	67,726							6,937	6,937		
12618T105	CRA INTERNATIONAL INC		10/18/2006	VARIOUS	12/05/2006	INVESTMENT TECHNOLOGY GRP	19,500.000	933,208	1,004,334	933,208							71,126	71,126		
227046109	CROCS INC		05/29/2007	VARIOUS	06/26/2007	VARIOUS	22,100.000	1,567,109	1,931,741	1,567,109							364,631	364,631		
228227104	CROWN CASTLE INTL CORP		09/27/2006	VARIOUS	10/20/2006	VARIOUS	6,400.000	221,698	213,616	221,698							(8,083)	(8,083)		
126349109	CSG SYSTEMS INTL INC		01/25/2007	B TRADE SERVICES	06/26/2007	VARIOUS	7,500.000	183,784	198,355	183,784							14,570	14,570		
22943F100	CTRIP.COM INTL LTD		09/27/2006	MERRILL LYNCH PIERCE FEN	01/24/2007	VARIOUS	5,700.000	252,611	374,136	252,611							121,525	121,525		
242309102	DEALERTRACK HOLDINGS INC		10/05/2006	VARIOUS	12/06/2006	INVESTMENT TECHNOLOGY GRP	63,800.000	1,345,085	1,750,961	1,345,085							405,875	405,875		
251893103	DEVRY INC		04/03/2007	GOLDMAN SACHS & CO	04/09/2007	VARIOUS	13,250.000	378,162	378,090	378,162							(72)	(72)		
253393102	DICKS SPORTING GOODS INC		12/28/2006	VARIOUS	01/25/2007	VARIOUS	25,500.000	1,255,302	1,259,043	1,255,302							3,741	3,741		
253752109	DIGENE CORP		05/29/2007	VARIOUS	06/08/2007	VARIOUS	38,300.000	1,781,496	2,170,566	1,781,496							389,070	389,070		
25960P109	DOUGLAS EMMETT INC		10/23/2006	MERRILL LYNCH PIERCE FEN	10/27/2006	VARIOUS	900.000	18,900	21,421	18,900							2,521	2,521		
260003108	DOVER CORP		03/29/2007	VARIOUS	04/25/2007	LEHMAN BROTHERS INC NY	37,700.000	1,830,502	1,831,977	1,830,502							1,475	1,475	7,104	
262037104	DRIL-QUIP INC		09/20/2006	VARIOUS	11/29/2006	INVESTMENT TECHNOLOGY GRP	37,320.000	1,396,452	1,548,012	1,396,452							151,560	151,560		
23332B106	DSP GROUP INC		04/10/2007	VARIOUS	06/26/2007	VARIOUS	4,900.000	94,707	100,836	94,707							6,129	6,129		
267475101	DYCOM INDS INC		12/01/2006	VARIOUS	04/02/2007	VARIOUS	85,400.000	1,577,323	2,225,819	1,577,323							648,495	648,495		
269246104	E*TRADE FINANCIAL CORP		10/27/2006	VARIOUS	04/17/2007	VARIOUS	31,100.000	736,640	746,726	736,640							10,086	10,086		
27887E100	ECOLLEGE COM		11/13/2006	VARIOUS	12/08/2006	INVESTMENT TECHNOLOGY GRP	148,400.000	2,542,216	2,597,888	2,542,216							55,672	55,672		
26875P101	EOG RESOURCES INC		01/22/2007	STATE STREET BROKERAGE SV	04/17/2007	MORGAN STANLEY & CO NY	1,700.000	111,707	129,012	111,707							17,305	17,305		
294429105	EQUIFAX INC		09/27/2006	MERRILL LYNCH PIERCE FEN	04/17/2007	INVESTMENT TECHNOLOGY GRP	3,100.000	113,034	118,660	113,034							5,626	5,626	956	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
296744105	ESSEX CORP		10/18/2006	VARIOUS	12/04/2006	INVESTMENT TECHNOLOGY GRP	61,900.000	1,114,128	1,472,605	1,114,128							358,477	358,477		
298736109	EURONET WORLDWIDE INC		10/27/2006	VARIOUS	12/05/2006	INVESTMENT TECHNOLOGY GRP	50,500.000	1,448,751	1,661,838	1,448,751							213,087	213,087		
303726103	FAIRCHILD SEMICONDUCTOR INTL		09/27/2006	MERRILL LYNCH PIERCE FEN	10/23/2006	VARIOUS	14,900.000	280,963	246,440	280,963							(34,524)	(34,524)		
343412102	FLUOR CORP		04/26/2007	VARIOUS	05/21/2007	VARIOUS	24,300.000	2,023,897	2,358,495	2,023,897							334,597	334,597	6,420	
345203202	FORCE PROTECTION INC		05/22/2007	VARIOUS	06/29/2007	SUNTRUST ROBINSON HUMPHR	68,300.000	1,400,998	1,670,085	1,400,998							269,088	269,088		
345838106	FOREST LABS INC		01/29/2007	VARIOUS	01/30/2007	VARIOUS	31,200.000	1,567,885	1,644,958	1,567,885							77,073	77,073		
349882100	FOSSIL INC		09/27/2006	VARIOUS	04/17/2007	VARIOUS	10,700.000	231,934	286,490	231,934							54,557	54,557		
G36535139	FOSTER WHEELER LTD		12/27/2006	VARIOUS	06/13/2007	VARIOUS	25,500.000	1,148,360	1,838,638	1,148,360							690,278	690,278		
35671D857	FREEPORT-MCMORAN COPPER & GOLD		11/24/2006	VARIOUS	04/17/2007	LEHMAN BROTHERS INC NY	1,500.000	92,941	106,829	92,941							13,887	13,887	18,600	
36467W109	GAMESTOP CORP CL A		01/29/2007	VARIOUS	01/30/2007	VARIOUS	7,200.000	373,769	379,752	373,769							5,983	5,983		
G37260109	GARMIN LTD		02/08/2007	GOLDMAN SACHS & CO	06/11/2007	VARIOUS	8,700.000	455,862	529,542	455,862							73,680	73,680		
36866W106	GEMSTAR-TV GUIDE INTL INC		09/27/2006	MERRILL LYNCH PIERCE FEN	01/04/2007	GOLDMAN EXECUTING & CLEAR	88,300.000	297,624	351,595	297,624							53,971	53,971		
37934A100	GLOBAL IMAGING SYSTEMS INC		01/26/2007	VARIOUS	05/14/2007	VARIOUS	26,800.000	509,493	777,200	509,493							267,707	267,707		
38045R107	GOL LINHAS AEREAS INTELIGENTES		02/27/2007	VARIOUS	04/03/2007	VARIOUS	66,200.000	2,016,555	1,795,963	2,016,555							(220,592)	(220,592)	17,280	
397888108	GREY WOLF INC		12/14/2006	VARIOUS	06/26/2007	VARIOUS	35,400.000	259,018	292,208	259,018							33,190	33,190		
401617105	GUESS INC		06/21/2007	VARIOUS	06/27/2007	VARIOUS	26,540.000	1,137,353	1,261,865	1,137,353							124,512	124,512		
413619107	HARRAHS ENTMT INC		09/27/2006	MERRILL LYNCH PIERCE FEN	10/12/2006	BEAR STEARNS	3,500.000	230,076	264,523	230,076							34,447	34,447		
421933102	HEALTH MGMT ASSOC INC		09/27/2006	MERRILL LYNCH PIERCE FEN	10/30/2006	VARIOUS	15,700.000	324,009	311,767	324,009							(12,242)	(12,242)		
422211102	HEALTHEXTRAS INC		10/31/2006	VARIOUS	12/05/2006	INVESTMENT TECHNOLOGY GRP	57,300.000	1,442,330	1,246,197	1,442,330							(196,133)	(196,133)		
42224N101	HEALTHSPRING INC		11/29/2006	VARIOUS	06/26/2007	VARIOUS	8,200.000	160,050	148,805	160,050							(11,246)	(11,246)		
422245100	HEALTHWAYS INC		09/27/2006	KAUFMAN BROTHERS	12/01/2006	INVESTMENT TECHNOLOGY GRP	5,500.000	254,504	252,254	254,504							(2,250)	(2,250)		
42279M107	HEELYS INC		05/31/2007	VARIOUS	06/21/2007	VARIOUS	21,490.000	714,348	596,395	714,348							(117,953)	(117,953)		
G4412G101	HERBALIFE LTD		01/29/2007	VARIOUS	02/12/2007	CREDIT SUISSE 1ST BOSTON	29,000.000	1,088,033	1,053,582	1,088,033							(34,450)	(34,450)		
428565105	HIBBETT SPORTING GOODS INC		10/26/2006	VARIOUS	12/06/2006	INVESTMENT TECHNOLOGY GRP	68,400.000	1,721,014	2,161,127	1,721,014							440,113	440,113		
43365Y104	HITTITE MICROWAVE CORP		11/09/2006	SMITH BARNEY, INC	11/29/2006	INVESTMENT TECHNOLOGY GRP	35,000.000	1,171,268	1,340,700	1,171,268							169,432	169,432		
436440101	HOLOGIC INC		05/01/2007	VARIOUS	05/21/2007	STEPHENS INC	33,250.000	1,921,622	1,777,092	1,921,622							(144,529)	(144,529)		
447462102	HURON CONSULTING GROUP INC		10/27/2006	VARIOUS	12/04/2006	INVESTMENT TECHNOLOGY GRP	26,600.000	1,039,321	1,094,991	1,039,321							55,670	55,670		
449295104	ICOS CORP		11/28/2006	VARIOUS	12/20/2006	GOLDMAN SACHS & CO	23,500.000	694,889	791,954	694,889							97,065	97,065		
449934108	IMS HEALTH INC		09/27/2006	MERRILL LYNCH PIERCE FEN	04/17/2007	VARIOUS	12,000.000	322,682	336,962	322,682							14,280	14,280	360	
45773Y105	INNERWORKINGS INC		10/04/2006	VARIOUS	10/30/2006	VARIOUS	123,800.000	1,321,932	1,755,637	1,321,932							433,706	433,706		
458118106	INTEGRATED DEVICE TECHNOLOGY		09/27/2006	MERRILL LYNCH PIERCE FEN	10/18/2006	VARIOUS	17,400.000	276,641	262,848	276,641							(13,793)	(13,793)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
460254105	INTERNATIONAL RECTIFIER CORP		09/27/2006	INVESTMENT TECHNOLOGY GRP	10/24/2006	VARIOUS	7,100.000	253,662	252,445	253,662							(1,216)	(1,216)		
46031W204	INTL SECURITIES EXCHANGE HLDGS INC		04/03/2007	GOLDMAN SACHS & CO	04/30/2007	BANC AMER SECUR MONTGOM	12,850.000	624,912	835,183	624,912							210,271	210,271		
46122E105	INVENTIV HEALTH INC		09/27/2006	VARIOUS	12/05/2006	INVESTMENT TECHNOLOGY GRP	6,900.000	222,491	219,330	222,491							(3,161)	(3,161)		
46127U104	INVESCO PLC		02/28/2007	UBS/WARBURG SECURITIES LL	04/17/2007	MERRILL LYNCH PIERCE FEN	3,600.000	85,848	86,287	85,848							439	439		
464287648	ISHARES RUSSELL 2000 GROWTH INDEX		05/07/2007	VARIOUS	06/27/2007	VARIOUS	5,113,333.000	404,415,194	411,965,008	404,415,194							7,549,814	7,549,814	244,221	
464592104	ISLE OF CAPRI CASINOS INC		11/28/2006	VARIOUS	12/20/2006	VARIOUS	30,100.000	770,621	841,104	770,621							70,483	70,483		
46626E205	J2 GLOBAL COMMUNICATIONS INC		08/31/2006	VARIOUS	12/05/2006	INVESTMENT TECHNOLOGY GRP	17,800.000	454,227	515,011	454,227							60,784	60,784		
486665102	KEANE INC		10/02/2006	CREDIT SUISSE 1ST BOSTON	06/05/2007	CAPITAL CHANGE	14,000.000	168,784	200,200	168,784							31,416	31,416		
488879107	KENEXA CORP		04/12/2007	VARIOUS	06/18/2007	VARIOUS	44,210.000	1,277,883	1,505,927	1,277,883							228,044	228,044		
497266106	KIRBY CORP		05/29/2007	VARIOUS	06/18/2007	VARIOUS	64,900.000	2,385,961	2,494,515	2,385,961							108,554	108,554		
500453204	KOMAG INC		10/11/2006	SMITH BARNEY, INC	06/26/2007	VARIOUS	11,900.000	402,432	419,069	402,432							16,637	16,637		
500643200	KORN FERRY INTL		08/10/2006	VARIOUS	06/26/2007	VARIOUS	23,800.000	437,060	618,071	437,060							181,011	181,011		
501577100	KYPHON INC		10/27/2006	VARIOUS	06/01/2007	VARIOUS	18,900.000	751,527	786,333	751,527							34,806	34,806		
512807108	LAM RESEARCH CORP		12/28/2006	VARIOUS	01/18/2007	GOLDMAN SACHS & CO	19,700.000	1,016,343	916,874	1,016,343							(99,469)	(99,469)		
512815101	LAMAR ADVERTISING CO CL A		01/29/2007	VARIOUS	02/26/2007	VARIOUS	9,100.000	635,844	602,187	635,844							(33,657)	(33,657)		
50183L107	LDK SOLAR CO LTD		05/31/2007	MORGAN STANLEY & CO NY	06/01/2007	VARIOUS	7,000.000	189,000	193,473	189,000							4,473	4,473		
521863308	LEAP WIRELESS INTL INC		12/27/2006	VARIOUS	06/28/2007	VARIOUS	19,700.000	1,040,034	1,581,872	1,040,034							541,838	541,838		
535678106	LINEAR TECHNOLOGY CORP		09/27/2006	MERRILL LYNCH PIERCE FEN	10/18/2006	VARIOUS	9,100.000	287,333	285,045	287,333							(2,288)	(2,288)		
536797103	LITHIA MOTORS INC		10/20/2006	VARIOUS	06/26/2007	VARIOUS	1,900.000	47,023	48,734	47,023							1,711	1,711		
538034109	LIVE NATION INC		01/29/2007	VARIOUS	04/23/2007	VARIOUS	57,000.000	1,240,451	1,320,302	1,240,451							79,851	79,851		
501889208	LKQ CORP		09/21/2006	VARIOUS	12/08/2006	INVESTMENT TECHNOLOGY GRP	121,302.000	2,559,451	2,677,499	2,559,451							118,049	118,049		
542312103	LONE STAR TECHNOLOGIES INC		01/09/2007	VARIOUS	06/15/2007	CAPITAL CHANGE	52,200.000	2,461,552	3,523,500	2,461,552							1,061,948	1,061,948		
554273102	MACDERMID INC		08/30/2006	VARIOUS	04/13/2007	CAPITAL CHANGE	18,500.000	486,766	647,500	486,766							160,734	160,734	6,666	
56418H100	MANPOWER INC		10/05/2006	VARIOUS	04/17/2007	VARIOUS	4,000.000	246,870	305,234	246,870							58,364	58,364	4,544	
567908108	MARINEMAX INC		08/29/2006	VARIOUS	06/26/2007	VARIOUS	10,500.000	230,193	229,800	230,193							(394)	(394)		
584688105	MEDICINES CO		09/27/2006	MERRILL LYNCH PIERCE FEN	04/17/2007	VARIOUS	3,600.000	82,646	105,027	82,646							22,381	22,381		
584690309	MEDICIS PHARMACEUTICAL		03/29/2007	VARIOUS	04/13/2007	VARIOUS	30,400.000	1,106,695	1,057,500	1,106,695							(49,196)	(49,196)	396	
587188103	MENTOR CORP		05/29/2007	VARIOUS	06/01/2007	VARIOUS	54,700.000	2,608,619	2,201,686	2,608,619							(406,933)	(406,933)	10,576	
59159Q107	METRETEK TECHNOLOGIES INC		05/02/2007	VARIOUS	05/15/2007	VARIOUS	51,150.000	666,743	585,304	666,743							(81,439)	(81,439)		
591708102	METROPCS COMMUNICATIONS INC		04/19/2007	VARIOUS	04/23/2007	INVESTMENT TECHNOLOGY GRP	12,012.000	302,357	345,496	302,357							43,139	43,139		
55277P104	MGE ENERGY INC		06/12/2007	B TRADE SERVICES	06/20/2007	B TRADE SERVICES	400.000	12,681	13,017	12,681							336	336		
599902103	MILLENNIUM PHARMACEUTICALS INC		09/27/2006	INVESTMENT TECHNOLOGY GRP	04/17/2007	BANC AMER SECUR MONTGOM	900.000	8,907	10,852	8,907							1,945	1,945		
L6388F110	MILLICOM INTL CELLULAR SA		12/27/2006	VARIOUS	04/17/2007	VARIOUS	9,200.000	458,220	722,312	458,220							264,091	264,091		
60935Y109	MONEYGRAM INTL INC		03/29/2007	VARIOUS	05/25/2007	VARIOUS	59,600.000	1,852,521	1,721,414	1,852,521							(131,107)	(131,107)	4,035	
61945A107	MOSAIC CO		11/10/2006	INVESTMENT TECHNOLOGY GRP	04/17/2007	BANC AMER SECUR MONTGOM	2,500.000	51,380	77,174	51,380							25,794	25,794		
55377A106	MTC TECHNOLOGIES INC		04/24/2007	VARIOUS	04/30/2007	VARIOUS	3,600.000	73,673	75,964	73,673							2,291	2,291		
626717102	MURPHY OIL CORP		04/26/2007	VARIOUS	05/30/2007	VARIOUS	42,300.000	2,183,422	2,487,616	2,183,422							304,194	304,194	10,140	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
55402X105	MWI VETERINARY SUPPLY INC		11/01/2006	WM BLAIR & CO	11/30/2006	INVESTMENT TECHNOLOGY GRP	85,900.000	2,896,403	2,857,229	2,896,403							(39,174)	(39,174)		
G6359F103	NABORS INDUSTRIES LTD		12/28/2006	VARIOUS	01/08/2007	VARIOUS	29,200.000	906,111	836,846	906,111							(69,265)	(69,265)		
631103108	NASDAQ STOCK MARKET INC		04/26/2007	VARIOUS	06/28/2007	VARIOUS	95,400.000	3,166,368	2,950,315	3,166,368							(216,053)	(216,053)		
63607P208	NATIONAL FINL PARTNERS CORP		03/29/2007	VARIOUS	04/26/2007	VARIOUS	43,700.000	1,967,705	1,967,344	1,967,705							(361)	(361)	8,496	
64109T201	NET SERVICOS DE COMUNICACAO SA		03/26/2007	CITIGROUP GLOBAL/SMITH BA	04/17/2007	MERRILL LYNCH PIERCE FEN	2,300.000	30,591	33,145	30,591							2,555	2,555		
64118B100	NETLOGIC MICROSYSTEMS INC		09/15/2006	VARIOUS	11/03/2006	STIFEL NICOLAUS & CO	32,655.000	953,849	619,005	953,849							(334,844)	(334,844)		
64120L104	NETWORK APPLIANCE INC		05/29/2007	VARIOUS	06/28/2007	VARIOUS	158,200.000	5,920,789	4,925,639	5,920,789							(995,150)	(995,150)		
641255104	NEUROMETRIX INC		10/11/2006	VARIOUS	12/06/2006	VARIOUS	161,640.000	3,342,649	2,850,097	3,342,649							(492,552)	(492,552)		
64126X201	NEUSTAR INC CL A		11/28/2006	VARIOUS	12/18/2006	VARIOUS	4,800.000	139,548	157,335	139,548							17,787	17,787		
65251F105	NEWSTAR FINANCIAL INC		05/02/2007	VARIOUS	05/04/2007	VARIOUS	28,550.000	465,654	409,975	465,654							(55,679)	(55,679)		
656568508	NORTEL NETWORKS CORP		05/29/2007	VARIOUS	06/11/2007	VARIOUS	71,200.000	1,979,393	1,829,643	1,979,393							(149,751)	(149,751)		
66987M604	NOVATEL WIRELESS INC		05/02/2007	VARIOUS	05/08/2007	VARIOUS	29,345.000	537,799	583,143	537,799							45,344	45,344		
67020Y100	NUANCE COMMUNICATIONS INC		11/10/2006	CRAIG HALLUM	11/29/2006	INVESTMENT TECHNOLOGY GRP	278,600.000	3,188,897	2,863,080	3,188,897							(325,816)	(325,816)		
67090F106	NUVEEN INVTS INC		02/26/2007	VARIOUS	03/29/2007	VARIOUS	45,800.000	2,344,210	2,238,507	2,344,210							(105,703)	(105,703)	12,888	
62948N104	NYMEX HOLDINGS INC		11/16/2006	J P MORGAN SECURITIES	11/17/2006	BANC AMER SECUR MONTGOM	100.000	5,900	13,849	5,900							7,949	7,949		
67423R108	OBAGI MEDICAL PRODUCTS INC		04/03/2007	GOLDMAN SACHS & CO	05/29/2007	VARIOUS	30,050.000	431,583	511,728	431,583							80,146	80,146		
Y6476W104	OMI CORP		03/05/2007	VARIOUS	06/04/2007	VARIOUS	110,100.000	2,457,338	3,220,425	2,457,338							763,087	763,087	36,036	
68273G101	ONLINE RESOURCES CORP		09/08/2006	CIBC WORLD MARKETS NY	12/06/2006	INVESTMENT TECHNOLOGY GRP	8,400.000	92,080	82,663	92,080							(9,418)	(9,418)		
683715106	OPEN TEXT CORP		08/10/2006	INVESTMENT TECHNOLOGY GRP	01/18/2007	B TRADE SERVICES	900.000	12,387	17,780	12,387							5,393	5,393		
684010101	OPTIONSXPRESS HLDGS INC		10/06/2006	VARIOUS	11/30/2006	INVESTMENT TECHNOLOGY GRP	133,640.000	3,599,312	3,884,928	3,599,312							285,617	285,617	4,942	
697529303	PALOMAR MED TECHNOLOGIES INC		07/31/2006	CRAIG HALLUM	11/30/2006	INVESTMENT TECHNOLOGY GRP	4,600.000	177,490	226,648	177,490							49,158	49,158		
69840W108	PANERA BREAD CO CL A		09/27/2006	VARIOUS	12/01/2006	INVESTMENT TECHNOLOGY GRP	23,200.000	1,355,236	1,320,026	1,355,236							(35,210)	(35,210)		
712714302	PEOPLESUPPORT INC		04/03/2007	GOLDMAN SACHS & CO	05/03/2007	JMP SECURITIES	28,050.000	326,392	360,874	326,392							34,482	34,482		
71375U101	PERFICIENT INC		11/02/2006	VARIOUS	12/01/2006	INVESTMENT TECHNOLOGY GRP	168,100.000	2,430,723	2,927,511	2,430,723							496,788	496,788		
717124101	PHARMACEUTICAL PROD DEVEL INC		02/26/2007	VARIOUS	03/16/2007	VARIOUS	44,500.000	1,509,921	1,384,432	1,509,921							(125,488)	(125,488)	1,707	
71721R406	PHASE FORWARD INC		11/02/2006	VARIOUS	12/08/2006	INVESTMENT TECHNOLOGY GRP	108,647.000	1,409,740	1,553,687	1,409,740							143,947	143,947		
719427106	PHYSICIANS FORMULA HLDGS INC		11/13/2006	VARIOUS	12/04/2006	INVESTMENT TECHNOLOGY GRP	106,800.000	2,065,919	1,958,297	2,065,919							(107,622)	(107,622)		
721283109	PIKE ELECTRIC CORP		12/04/2006	VARIOUS	01/04/2007	VARIOUS	18,800.000	288,995	300,279	288,995							11,283	11,283		
723456109	PINNACLE ENTERTAINMENT INC		01/29/2007	VARIOUS	02/27/2007	VARIOUS	22,600.000	739,407	755,903	739,407							16,496	16,496		
73172K104	POLYCOM INC		01/29/2007	VARIOUS	03/07/2007	VARIOUS	40,000.000	1,138,353	1,281,943	1,138,353							143,590	143,590		
740189105	PRECISION CASTPARTS CORP		04/26/2007	VARIOUS	05/21/2007	VARIOUS	31,000.000	2,632,502	3,563,814	2,632,502							931,312	931,312	1,029	
742962103	PRIVATEBANCORP INC		10/31/2006	VARIOUS	12/05/2006	INVESTMENT TECHNOLOGY GRP	38,024.000	1,615,365	1,562,367	1,615,365							(52,997)	(52,997)		
743815102	PROVIDENCE SERVICE CORP		10/10/2006	SUNTRUST ROBINSON HUMPHR	11/09/2006	GOLDMAN SACHS & CO	19,600.000	499,190	469,484	499,190							(29,707)	(29,707)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74439H108	PSYCHIATRIC SOLUTIONS INC		11/01/2006	WM BLAIR & CO	12/01/2006	INVESTMENT TECHNOLOGY GRP	114,000.000	3,790,028	4,115,675	3,790,028							325,647	325,647		
74838J101	QUIDEL CORP		04/03/2007	GOLDMAN SACHS & CO	06/29/2007	VARIOUS	57,450.000	700,283	984,017	700,283							283,734	283,734		
756577102	RED HAT INC		09/27/2006	MERRILL LYNCH PIERCE FEN	04/17/2007	BANC AMER SECUR MONTGOM	13,000.000	264,027	222,520	264,027							(41,507)	(41,507)		
757209507	REDBACK NETWORKS INC		11/28/2006	VARIOUS	12/20/2006	VARIOUS	53,900.000	832,000	1,337,624	832,000							505,624	505,624		
762397107	RHODIA		04/13/2007	CREDIT SUISSE 1ST BOSTON	06/13/2007	CAPITAL CHANGE	200,000.000	754,000	754,000	754,000										
768573107	RIVERBED TECHNOLOGY INC		04/03/2007	GOLDMAN SACHS & CO	06/29/2007	DEUTSCHE BANK SECURITIES	22,150.000	607,406	972,098	607,406							364,692	364,692		
774341101	ROCKWELL COLLINS INC		10/27/2006	VARIOUS	11/02/2006	VARIOUS	7,100.000	395,173	409,356	395,173							14,183	14,183		
776696106	ROPER INDUSTRIES INC		10/27/2006	VARIOUS	12/04/2006	VARIOUS	9,300.000	438,103	455,861	438,103							17,757	17,757	259	
749660106	RPC INC		09/06/2006	VARIOUS	06/26/2007	VARIOUS	63,750.000	885,756	1,140,554	885,756							254,797	254,797	1,888	
78390X101	SAIC INC		04/10/2007	MORGAN STANLEY & CO NY	06/25/2007	VARIOUS	45,900.000	780,003	820,721	780,003							40,718	40,718		
79546E104	SALLY BEAUTY HLDGS INC		11/17/2006	CAPITAL CHANGE	12/11/2006	VARIOUS	11,000.000	151,494	109,059	151,494							(42,435)	(42,435)	275,000	
806882106	SCHNITZER STEEL INDUSTRIES		09/11/2006	VARIOUS	06/05/2007	B TRADE SERVICES	18,300.000	601,614	973,288	601,614							371,674	371,674	755	
78427V102	SI INTERNATIONAL INC		09/27/2006	STIFEL NICOLAUS & CO	12/12/2006	INVESTMENT TECHNOLOGY GRP	3,000.000	92,550	99,226	92,550							6,676	6,676		
82705T102	SILICON IMAGE INC		04/09/2007	B TRADE SERVICES	06/26/2007	UBS/WARBURG SECURITIES LL	20,700.000	178,931	176,136	178,931							(2,795)	(2,795)		
829073105	SIMPSON MFG INC		09/12/2006	VERITAS SECURITIES	06/22/2007	JEFFERIES & CO	7,700.000	193,144	251,004	193,144							57,860	57,860	570	
82967H101	SIRF TECHNOLOGY HLDGS INC		03/29/2007	VARIOUS	04/26/2007	VARIOUS	72,800.000	1,866,393	1,836,584	1,866,393							(29,809)	(29,809)		
82966U103	SIRIUS SATELLITE RADIO INC		09/27/2006	MERRILL LYNCH PIERCE FEN	10/06/2006	SPEAR, LEEDS & KELLOGG	33,900.000	134,244	131,877	134,244							(2,367)	(2,367)		
83545G102	SONIC AUTOMOTIVE INC		07/11/2006	INVESTMENT TECHNOLOGY GRP	06/26/2007	VARIOUS	6,600.000	142,434	158,975	142,434							16,541	16,541	750	
835470105	SONICWALL INC		01/11/2007	VARIOUS	06/26/2007	VARIOUS	13,100.000	106,939	110,523	106,939							3,584	3,584		
835916107	SONUS NETWORKS INC		11/21/2006	VARIOUS	04/17/2007	BANC AMER SECUR MONTGOM	18,900.000	109,878	157,134	109,878							47,256	47,256		
835898107	SOTHEBYS HOLDINGS INC		05/01/2007	VARIOUS	05/09/2007	WEDBUSH MORGAN SECURITIES	18,100.000	877,160	926,536	877,160							49,376	49,376		
844741108	SOUTHWEST AIRLINES CO		09/27/2006	MERRILL LYNCH PIERCE FEN	10/20/2006	UBS WARBURG LLC	16,000.000	266,875	253,752	266,875							(13,123)	(13,123)		
848420105	SPHERION CORP		01/22/2007	VARIOUS	02/27/2007	VARIOUS	113,700.000	840,295	986,630	840,295							146,335	146,335		
85528P108	STARENT NETWORKS CORP		06/05/2007	VARIOUS	06/27/2007	LEHMAN BROTHERS INC NY	2,400.000	28,800	37,098	28,800							8,298	8,298		
858912108	STERICYCLE INC		01/29/2007	VARIOUS	03/02/2007	VARIOUS	23,400.000	1,697,369	1,820,374	1,697,369							123,005	123,005		
86800C104	SUNTECH POWER HLDGS CO LTD		09/27/2006	MERRILL LYNCH PIERCE FEN	12/20/2006	VARIOUS	17,100.000	421,936	472,397	421,936							50,461	50,461		
87162H103	SYNTEL INC		11/13/2006	SIDOTTI & COMPANY LLC	11/29/2006	INVESTMENT TECHNOLOGY GRP	10,000.000	252,458	281,926	252,458							29,468	29,468		
874918105	TALX CORP		10/26/2006	VARIOUS	12/07/2006	INVESTMENT TECHNOLOGY GRP	218,900.000	5,266,999	5,458,967	5,266,999							191,968	191,968	3,660	
879131100	TEKTRONIX INC		01/29/2007	VARIOUS	01/31/2007	VARIOUS	41,400.000	1,222,543	1,156,160	1,222,543							(66,384)	(66,384)	2,490	
879939106	TELETECH HOLDINGS INC		05/29/2007	VARIOUS	06/26/2007	VARIOUS	102,100.000	3,788,986	3,528,875	3,788,986							(260,111)	(260,111)		
88224Q107	TEXAS CAPITAL BANCSHARES INC		07/20/2006	SUNTRUST ROBINSON HUMPHR	07/24/2006	U S BANCORP PIPER JAFFRAY	25,100.000	540,936	485,461	540,936							(55,475)	(55,475)		
886547108	TIFFANY & CO		10/27/2006	VARIOUS	06/06/2007	VARIOUS	20,800.000	729,959	953,173	729,959							223,214	223,214	7,524	
901166108	TWEEN BRANDS INC		09/29/2006	MORGAN STANLEY & CO NY	10/25/2006	VARIOUS	6,600.000	248,074	261,199	248,074							13,126	13,126		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal Date	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
902494103	TYSON FOODS INC		12/04/2006	VARIOUS	04/17/2007	BANC AMER SECUR MONTGOM	6,800.000	107,078	139,163	107,078							32,084	32,084	120	
903914109	ULTRA PETROLEUM CORP		01/26/2007	MORGAN STANLEY & CO NY	05/15/2007	LEHMAN BROTHERS INC NY	1,800.000	90,700	110,952	90,700							20,252	20,252		
904311107	UNDER ARMOUR INC		04/26/2007	VARIOUS	05/24/2007	VARIOUS	42,700.000	2,046,418	2,101,105	2,046,418							54,687	54,687		
903236107	URS CORP		09/27/2006	VARIOUS	10/09/2006	VARIOUS	5,000.000	197,352	198,174	197,352							822	822		
91879Q109	VAIL RESORTS INC		07/27/2006	VARIOUS	02/21/2007	VARIOUS	21,500.000	751,491	1,070,700	751,491							319,209	319,209		
92046N102	VALUECLICK INC		09/27/2006	MERRILL LYNCH PIERCE FEN	11/29/2006	INVESTMENT TECHNOLOGY GRP	11,500.000	209,924	280,879	209,924							70,954	70,954		
922207105	VARIAN SEMICONDUCTOR EQUIP ASSC		06/21/2007	VARIOUS	06/22/2007	VARIOUS	55,200.000	2,678,811	2,673,997	2,678,811							(4,814)	(4,814)		
92336G106	VERASUN ENERGY CORP		01/29/2007	VARIOUS	06/25/2007	VARIOUS	115,000.000	2,069,666	1,623,376	2,069,666							(446,290)	(446,290)		
92342Y109	VERIFONE HLDGS INC		09/27/2006	MERRILL LYNCH PIERCE FEN	01/31/2007	VARIOUS	17,600.000	504,451	667,213	504,451							162,762	162,762		
92532F100	VERTEX PHARMACEUTICALS INC		01/29/2007	VARIOUS	02/26/2007	VARIOUS	17,300.000	649,055	589,395	649,055							(59,661)	(59,661)		
G93762204	VISTAPRINT LIMITED		09/20/2006	VARIOUS	12/05/2006	INVESTMENT TECHNOLOGY GRP	170,700.000	4,203,622	5,615,489	4,203,622							1,411,868	1,411,868		
92858J108	VOCUS INC		04/02/2007	VARIOUS	05/14/2007	VARIOUS	74,765.000	1,320,053	1,323,109	1,320,053							3,056	3,056		
930059100	WADDELL & REED FINL INC		02/26/2007	VARIOUS	03/14/2007	LEHMAN BROTHERS INC NY	18,400.000	477,170	411,481	477,170							(65,689)	(65,689)	1,950	
94768C108	WEB METHODS INC		02/28/2007	B TRADE SERVICES	04/12/2007	B TRADE SERVICES	46,700.000	316,621	425,209	316,621							108,587	108,587		
959802109	WESTERN UNION CO		03/29/2007	VARIOUS	04/25/2007	VARIOUS	79,400.000	1,724,011	1,699,842	1,724,011							(24,170)	(24,170)		
969904101	WILLIAMS SONOMA INC		09/27/2006	MERRILL LYNCH PIERCE FEN	10/06/2006	THOMAS WEISEL PRTNRS 226	4,200.000	139,476	137,334	139,476							(2,142)	(2,142)		
6899999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								636,806,970	661,081,077	636,806,970							24,274,102	24,274,102	730,326	
7299998 Subtotal - Common Stocks								638,228,410	662,904,645	638,228,410							24,676,230	24,676,230	752,201	
7399999 Subtotal - Preferred and Common Stocks								638,228,410	662,904,645	638,228,410							24,676,230	24,676,230	752,201	
7499999 Totals								12,382,552,635	12,421,072,665	12,382,874,510		321,883		321,883			38,198,164	38,198,164	31,672,490	13,352,827

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures manual)	Do Insurer's Admitted Assets Include Intangible Assets connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
NONE									
1999999 Total - Preferred and Common Stocks								XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....0.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-tier Company	Name of Company Listed in Section 1 Which Controls Lower-tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENT Owned June 30 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Jun. 30 of Current Year on Bonds Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	How Paid	Gross Amount Received	Paid For Accrued Interest
U.S. Governments - Issuer Obligations																			
FEDERAL NATIONAL MTG ASSN			10/24/2006	STIFEL NICOLAUS & CO	10/05/2007	10,279,742					10,800,000	10,279,742	371,227			5.367	MAT		
US TREASURY NOTES			02/16/2007	G X CLARKE & CO	11/15/2007	32,752,708		241,263			33,000,000	32,511,445	126,440		3.000	5.115	MN	495,000	270,746
0199999 Subtotal - U.S. Governments - Issuer Obligations						43,032,450		241,263			43,800,000	42,791,187	497,667		XXX	XXX	XXX	495,000	270,746
0399999 Subtotal - U.S. Government Bonds						43,032,450		241,263			43,800,000	42,791,187	497,667		XXX	XXX	XXX	495,000	270,746
5499999 Subtotal - Issuer Obligations						43,032,450		241,263			43,800,000	42,791,187	497,667		XXX	XXX	XXX	495,000	270,746
6099999 Subtotal - Bonds						43,032,450		241,263			43,800,000	42,791,187	497,667		XXX	XXX	XXX	495,000	270,746
7799999 Subtotal - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
Class One Money Market Mutual Funds																			
BENCHMARK DIVERSIFIED			06/30/2007	NORTHERN TRUST	12/31/2008	768,702,393						768,702,393	2,504,861					19,328,870	
8099999 Subtotal - Class One Money Market Mutual Funds						768,702,393					XXX	768,702,393	2,504,861		XXX	XXX	XXX	19,328,870	
8299999 Total Short-term Investments						811,734,843		241,263			XXX	811,493,580	3,002,528		XXX	XXX	XXX	19,823,870	270,746

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned June 30 of Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/ Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
NONE													
9999999 Total								XXX					

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors and Insurance Futures Options Acquired During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
NONE						
9999999 Total						

SCHEDULE DB - PART A - SECTION 3

Showing all Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/ Option Premium	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received on Terminations	13 Increase/ (Decrease) by Adjustment	Gain/Loss on Termination 14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	17 Other Investment/ Miscellaneous Income
NONE																
9999999 Total							XXX	XXX		XXX						

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force June 30 of Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
NONE													
9999999 Total								XXX					

SCHEDULE DB - PART B - SECTION 2

Showing all Options, Caps, Floors and Insurance Futures Options Written During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received
NONE						
9999999 Grand Total						

SCHEDULE DB - PART B - SECTION 3

Showing all Written Options, Caps, Floors and Insurance Futures Options Terminated During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	9 Termination Date	10 Book Value	11 *	12 Consideration Paid on Terminations	13 Increase/ (Decrease) by Adjustment	Gain/Loss on Termination 14 Recognized	15 Used to Adjust Basis	16 Deferred	17 Other Investment/ Miscellaneous Income
NONE																
9999999 Grand Total							XXX	XXX		XXX						

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open June 30 of Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
NONE														
9999999 Grand Total								X X X						

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
NONE						
9999999 Grand Total						

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/Loss on Termination			17
													14	15	16	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termination Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
NONE																
9999999 Grand Total							XXX	XXX		XXX						

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open June 30 of Current Year

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange of Counterparty	Cash Deposit	Recognize	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
NONE												
9999999 Grand Total						XXX	XXX					

SCHEDULE DB - PART D - SECTION 2

Showing all Futures Contracts and Insurance Futures Contracts Opened During Current Year

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Date of Opening Position	6 Exchange or Counterparty	7 Net Additions to Cash Deposits
NONE						
9999999 Grand Total				XXX	XXX	

SCHEDULE DB - PART D - SECTION 3

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Termination Value	6 Variation Value	7 Date of Opening Position	8 Exchange or Counterparty	9 Net Reduction to Cash Deposits	10 Termination Date	Variation Margin Information		
										11 Gain/(Loss) Recognized	12 Gain/(Loss) Used to Adjust Basis of Hedged Item	13 Gain/(Loss) Deferred
NONE												
9999999 Grand Total						XXX	XXX		XXX			

SCHEDULE DB - PART E - SECTION 1

Showing Counterparty Exposure for Derivative Instruments Open June 30 of Current Year

1	2	3	Statement Value			Fair Value			10	11
			4	5	6	7	8	9		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Fair Value of Acceptable Collateral	Contracts Statement Value > 0	Contracts Statement Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
9999999 Totals										

NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued June 30 of Current Year	6 Balance	7 *
open depositories								
JP Morgan Chase Bank, N.A.	611 Woodward Avenue, Detroit, MI 48226						633,250	X X X
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60675						(740,711,201)	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X			(740,077,951)	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X			(740,077,951)	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	100	X X X
0599999 Total Cash				X X X			(740,077,851)	X X X

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(686,760,651)	4. April	(742,273,741)	7. July	(684,721,361)	10. October	(744,267,861)
2. February	(676,414,110)	5. May	(729,428,767)	8. August	(752,039,464)	11. November	(697,056,012)
3. March	(740,848,732)	6. June	(740,077,851)	9. September	(679,893,552)	12. December	(779,494,439)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned June 30 of Current Year

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Gross Investment Income
			N O N E					
0199999 Total Cash Equivalents								

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits with the State of Domicile For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States. Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CN)						
58.	Aggregate other alien (OT)	XXX	XXX				
59.	Total	XXX	XXX				
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

NONE