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
3133XD-BY-6	FHLB Note Cont Call 4.375% 10/03/08		10/01/2007	Lehman Bros Inc		12,298,563	12,325,000	268,112
3133XM-ES-6	FHLB Note Non Call 4.375% 10/22/10		10/05/2007	Barclays Group Inc		2,833,641	2,850,000	6,234
31359M-EY-5	FNMA Note 6.625% 09/15/09		03/01/2007	Deutsche Bank		4,175,280	4,000,000	122,931
31359M-EY-5	FNMA Note 6.625% 09/15/09		05/30/2007	Greenwich Cap Mkts		4,646,925	4,500,000	62,938
31359M-FG-3	FNMA Note 7.250% 01/15/10		09/05/2007	Goldman Sachs		9,527,795	9,000,000	92,438
31359M-S5-3	FNMA Note Non Call 5.250% 06/15/08		03/19/2007	Merrill Lynch		2,756,875	2,750,000	38,901
3137EA-AV-1	FHLMC Note Non Call 5.500% 08/20/12		12/10/2007	UBS Financial Services		2,324,612	2,200,000	59,156
912828-CV-0	US Treasury Note - Non Call		12/21/2007	Morgan Stanley		22,908,810	22,825,000	211,633
912828-DE-7	US Treasury Note 3.500% 12/15/09		01/25/2007	Mellon Bank		7,230,469	7,500,000	32,452
912828-DL-1	US Treasury Note 3.500% 02/15/10		04/04/2007	Chase Securities		3,596,516	3,700,000	17,529
912828-DL-1	US Treasury Note 3.500% 02/15/10		04/27/2007	Deutsche Bank		4,370,625	4,500,000	32,196
912828-DL-1	US Treasury Note 3.500% 02/15/10		10/05/2007	Greenwich Cap Mkts		2,219,063	2,250,000	11,770
912828-DL-1	US Treasury Note 3.500% 02/15/10		12/21/2007	Deutsche Bank		22,918,848	22,750,000	283,448
912828-ES-5	US Treasury Note 4.250% 01/15/11		11/13/2007	UBS Financial Services		2,271,464	2,230,000	31,420
912828-FS-4	US Treasury Note 4.625% 08/31/11		11/28/2007	UBS Financial Services		2,248,934	2,150,000	24,586
912828-HE-3	US Treasury Note 4.250% 09/30/12		12/11/2007	Chase Securities		2,732,502	2,650,000	22,463
0399999 - Total - Bonds - U.S. Government						109,060,921	108,180,000	1,318,205
3128PH-BH-3	FHLMC Pool J05440 MBS 6.000% 08/01/22		09/13/2007	Greenwich Cap Mkts		1,603,246	1,581,988	4,482
3128PH-BM-2	FHLMC Pool J05444 MBS 6.000% 08/01/22		09/14/2007	Greenwich Cap Mkts		1,603,955	1,581,225	4,480
3128PH-CY-5	FHLMC Pool J05487 MBS 6.000% 09/01/22		09/13/2007	Greenwich Cap Mkts		1,526,953	1,506,707	4,269
31413H-7H-5	FNMA Pool 946496 MBS 6.000% 09/01/22		09/13/2007	HSBC Securities Inc		1,649,002	1,625,884	4,607
31413H-ET-1	FNMA Pool 945746 MBS 6.000% 08/01/22		09/13/2007	Greenwich Cap Mkts		1,343,595	1,324,963	3,754
31413J-BF-0	FNMA Pool 946538 MBS 6.000% 09/01/22		09/13/2007	Greenwich Cap Mkts		1,538,872	1,517,999	4,301
31413K-BX-8	FNMA Pool 947454 MBS 5.500% 10/01/22		11/14/2007	Greenwich Cap Mkts		1,711,441	1,705,578	4,690
38373M-J2-7	GNMA 2007-52 A CMO 4.054% 06/16/27		08/15/2007	Bank of America Sec		648,695	668,041	2,182
3199999 - Total - Bonds - Special Revenue						11,625,760	11,512,386	32,765
677415-CM-1	OH Power Co Corp Note Cont Call Adj		04/03/2007	JP Morgan Chase		350,000	350,000	0
3899999 - Total - Bonds - Public Utilities						350,000	350,000	0
030615-AC-2	Americredit Prime Auto 2007-1 A3 ABS		09/25/2007	UBS Financial Services		1,253,906	1,250,000	3,660
032165-AF-9	AmSouth Bank Corp Note Cont Call		07/10/2007	Bank of America Sec		1,881,818	1,860,000	41,773
046003-JT-7	Associate Corp of N America Sr Note		06/01/2007	Wachovia Bank		935,231	925,000	5,621
06050T-KK-7	Bank of America Corp Note Non Call Adj		10/09/2007	Bank of America Sec		2,246,400	2,250,000	15,483
1248MB-AG-0	Credit Based Asset Serv 2007-CB2 A2A ABS		02/26/2007	Barclays Capital Inc		1,220,796	1,220,811	5,394
126650-AU-4	CVS Corp Corporate Note Cont Callable		11/07/2007	Bank of America Sec		296,475	300,000	1,933
14312T-AC-4	Carmax Auto Own 2007-2 A3 ABS		05/23/2007	Bank of America Sec		449,914	450,000	0
172967-CH-2	Citigroup Inc Corporate Note Non Callabl		08/21/2007	CitiGroup		980,210	1,000,000	1,510
20030N-AN-1	Comcast Corp Note Cont Call Adj		10/01/2007	Bear Stearns Sec		1,094,419	1,100,000	13,836
22541L-AQ-6	CS First Boston Corporate Note Non Calla		07/10/2007	JP Morgan Chase		1,749,546	1,800,000	36,713
24422E-QK-8	John Deere Capital Corp Note Non Call Ad		09/20/2007	Bank of America Sec		2,200,000	2,200,000	0
25746U-BA-6	Dominion Resources Corp Note Call Adj		10/01/2007	Bank of America Sec		648,181	650,000	5,299
26882P-AV-4	ERAC USA Finance Note Cont Call Priv Plc		10/10/2007	Bank of America Sec		672,206	675,000	14,906
34527R-KX-0	Ford Credit 2005-B A4 ABS		09/06/2007	Deutsche Bank		884,888	892,840	2,824
36962G-R4-8	General Electric Cap Corp Corp Note Non		08/21/2007	JP Morgan Chase		885,528	900,000	17,841
36962G-R4-8	General Electric Cap Corp Corp Note Non		11/08/2007	KEYBANC CAP/ McDonald		572,660	575,000	4,810
37247D-AA-4	Genworth Fin Inc Corp Note Non Call		05/09/2007	Morgan Stanley		935,000	935,000	0
38143U-AA-9	Goldman Sachs Corporate Note Non Callabl		07/10/2007	JP Morgan Chase		978,930	1,000,000	19,160
44920N-AB-0	Hyundai Auto Rec 2007-A A2A ABS		09/19/2007	Barclays Capital Inc		2,249,999	2,250,000	0
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS		02/27/2007	JP Morgan Chase		370,403	370,403	0
52517P-XT-3	Lehman Brothers Corporate Note		11/08/2007	CitiGroup		290,214	300,000	132
534187-AT-6	Lincoln National Corp Corp Note Non Call		03/08/2007	CitiGroup		235,000	235,000	0
534187-AT-6	Lincoln National Corp Corp Note Non Call		03/14/2007	CitiGroup		160,000	160,000	145
571834-AF-7	Marshall & Ilsley Corp Corp Note Non Cal		08/10/2007	JP Morgan Chase		470,940	470,000	0
59018Y-B2-6	Merrill Lynch Corp Note Non Call Adj		03/20/2007	Merrill Lynch		950,000	950,000	0
59217E-AU-8	Met Life Global Corp Note Non Call Priv		12/10/2007	Bank of America Sec		572,585	575,000	8,421
61688A-AX-6	JPM & Co Medium Term Note		10/03/2007	Barclays Capital Inc		835,049	825,000	11,550
694308-GB-7	Pacific Gas & Electric Note - Cont Calla		10/10/2007	CS First Boston Corp		1,128,024	1,150,000	5,060
828807-BL-0	Simon Property Corp Note Cont Call		12/10/2007	Wachovia Bank		271,455	275,000	6,255
83612Q-AA-6	Soundview Home Eq 2007-NS1 A1 ABS		03/02/2007	JP Morgan Chase		533,822	533,822	0
88319Q-L8-4	Textron Financial Corp Note Non Call		10/29/2007	Merrill Lynch		569,436	570,000	0
887317-AA-3	Time Warner Corp Note Non Call Adj		10/01/2007	Bear Stearns Sec		1,139,581	1,150,000	9,518
03235E-AM-2	Amvescap Plc Corp Note Cont Call	F	01/10/2007	UBS Financial Services		1,074,590	1,100,000	4,263

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
35177P-AK-3	France Telecom Note - Non Call	F	10/25/2007	JP Morgan Chase		298,826	275,000	3,493
35177P-AK-3	France Telecom Note - Non Call	F	12/10/2007	Bear Stearns Sec.		269,105	250,000	5,490
4599999 - Total - Bonds - Industrial, Misc.						31,305,135	31,422,876	245,087
6099997 - Total - Bonds - Part 3						152,341,816	151,465,262	1,596,057
6099998 - Total - Bonds - Part 5						16,658,867	16,629,568	74,524
6099999 - Total - Bonds						169,000,683	168,094,830	1,670,581
6599998 - Total - Preferred Stocks - Part 5						0	XXX	0
6599999 - Total - Preferred Stocks						0	XXX	0
7299998 - Total - Common Stocks - Part 5						0	XXX	0
7299999 - Total - Common Stocks						0	XXX	0
7399999 - Total - Preferred and Common Stocks						0	XXX	0
7499999 Totals						169,000,683	XXX	1,670,581

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 Identi-fication	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. (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
3128X4-DF-5	FHLMC Note Callable 4.200% 12/28/07		12/28/2007	Maturity		5,000,000	5,000,000	4,937,200	4,951,902	0	48,098	0	48,098	0	5,000,000	0	0	0	210,000	12/28/2007
313395-LC-7	FHLB Note Non Callable		02/05/2007	Maturity		500,000	500,000	523,165	500,427	0	(427)	0	(427)	0	500,000	0	0	0	16,973	02/05/2007
31339X-QS-6	FHLB Note Callable 5.000% 06/30/10		12/30/2007	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	45,014	06/30/2010
31359M-FG-3	FNMA Note 7.250% 01/15/10		09/28/2007	Goldman Sachs		3,426,853	3,225,000	3,444,526	3,426,137	0	(46,427)	0	(46,427)	0	3,379,710	0	47,143	47,143	281,224	01/15/2010
36220N-VU-8	GNMA Pool 283327 (MBS)		01/01/2007	Paydown		61	61	61	61	0	0	0	0	0	61	0	0	0	0	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS)		02/01/2007	Paydown		72	72	72	71	0	0	0	0	0	72	0	0	0	1	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS)		03/01/2007	Paydown		60	60	60	60	0	0	0	0	0	60	0	0	0	1	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS)		04/01/2007	Paydown		60	60	60	60	0	0	0	0	0	60	0	0	0	2	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS)		05/01/2007	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	2	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS)		06/01/2007	Paydown		64	64	64	64	0	0	0	0	0	64	0	0	0	3	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS)		07/01/2007	Paydown		66	66	66	66	0	0	0	0	0	66	0	0	0	4	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS)		08/01/2007	Paydown		67	67	67	67	0	0	0	0	0	67	0	0	0	4	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS)		09/01/2007	Paydown		76	76	76	76	0	0	0	0	0	76	0	0	0	5	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS)		10/01/2007	Paydown		67	67	67	67	0	0	0	0	0	67	0	0	0	5	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS)		11/01/2007	Paydown		83	83	84	83	0	0	0	0	0	83	0	0	0	7	12/15/2019
36220N-VU-8	GNMA Pool 283327 (MBS)		12/01/2007	Paydown		70	70	70	70	0	0	0	0	0	70	0	0	0	6	12/15/2019
912828-BM-1	US Treasury Note 3.125% 10/15/08		12/21/2007	Goldman Sachs		1,995,938	2,000,000	1,996,875	1,998,804	0	647	0	647	0	1,999,450	0	(3,513)	(3,513)	74,454	10/15/2008
912828-BT-6	US Treasury Note 3.375% 12/15/08		12/21/2007	Goldman Sachs		5,005,078	5,000,000	4,975,781	4,987,664	0	6,071	0	6,071	0	4,993,735	0	11,343	11,343	172,900	12/15/2008
912828-CH-1	US Treasury Note 3.875% 05/15/09		03/01/2007	Barclays Group Inc		2,757,344	2,800,000	2,738,094	2,744,571	0	3,686	0	3,686	0	2,748,257	0	9,087	9,087	32,070	05/15/2009
912828-CS-7	US Treasury Note 3.500% 08/15/09		12/21/2007	Deutsche Bank		14,125,738	14,050,000	13,689,328	13,711,015	0	122,153	0	122,153	0	13,833,168	0	292,570	292,570	666,802	08/15/2009
912828-DT-4	US Treasury Note 3.750% 05/15/08		12/21/2007	Chase Securities		1,001,328	1,000,000	998,005	999,061	0	665	0	665	0	999,726	0	1,602	1,602	41,518	05/15/2008
912828-EL-0	US Treasury Note - Non Call		12/21/2007	Chase Securities		5,039,258	5,000,000	5,007,031	5,004,969	0	(2,548)	0	(2,548)	0	5,002,421	0	36,837	36,837	242,188	11/15/2008
912828-EP-1	US Treasury Note 4.250% 11/30/07		11/30/2007	Maturity		4,050,000	4,050,000	4,041,457	4,045,797	0	4,203	0	4,203	0	4,050,000	0	0	0	172,125	11/30/2007
912828-ES-5	US Treasury Note 4.250% 01/15/11		03/05/2007	Goldman Sachs		4,520,674	4,550,000	4,524,939	4,525,466	0	1,048	0	1,048	0	4,526,514	0	(5,841)	(5,841)	123,397	01/15/2011
912828-ES-5	US Treasury Note 4.250% 01/15/11		09/06/2007	CitiGroup		451,846	450,000	447,521	447,574	0	388	0	388	0	447,961	0	3,884	3,884	21,931	01/15/2011
912828-EY-2	US Treasury Note 4.625% 02/29/08		03/01/2007	Goldman Sachs		1,745,488	1,750,000	1,743,506	1,744,894	0	712	0	712	0	1,745,606	0	(117)	(117)	40,909	02/29/2008
912828-EY-2	US Treasury Note 4.625% 02/29/08		12/21/2007	Deutsche Bank		6,418,000	6,400,000	6,373,635	6,378,587	0	17,969	0	17,969	0	6,396,556	0	21,444	21,444	389,516	02/29/2008
0399999 - Bonds - U.S. Governments						57,038,354	56,775,810	56,441,875	56,467,676	0	156,240	0	156,240	0	56,623,916	0	414,439	414,439	2,531,061	XXX
3128M1-MS-5	FHLMC Pool G12269 (MBS)		01/01/2007	Paydown		11,982	11,982	11,520	11,527	0	455	0	455	0	11,982	0	0	0	45	09/01/2020
3128M1-MS-5	FHLMC Pool G12269 (MBS)		02/01/2007	Paydown		11,420	11,420	10,979	10,987	0	434	0	434	0	11,420	0	0	0	86	09/01/2020
3128M1-MS-5	FHLMC Pool G12269 (MBS)		03/01/2007	Paydown		11,873	11,873	11,414	11,422	0	451	0	451	0	11,873	0	0	0	134	09/01/2020
3128M1-MS-5	FHLMC Pool G12269 (MBS)		04/01/2007	Paydown		12,956	12,956	12,456	12,464	0	492	0	492	0	12,956	0	0	0	194	09/01/2020
3128M1-MS-5	FHLMC Pool G12269 (MBS)		05/01/2007	Paydown		13,204	13,204	12,694	12,703	0	501	0	501	0	13,204	0	0	0	248	09/01/2020
3128M1-MS-5	FHLMC Pool G12269 (MBS)		06/01/2007	Paydown		17,996	17,996	17,301	17,313	0	683	0	683	0	17,996	0	0	0	405	09/01/2020
3128M1-MS-5	FHLMC Pool G12269 (MBS)		07/01/2007	Paydown		12,335	12,335	11,859	11,867	0	468	0	468	0	12,335	0	0	0	324	09/01/2020
3128M1-MS-5	FHLMC Pool G12269 (MBS)		08/01/2007	Paydown		16,655	16,655	16,012	16,023	0	632	0	632	0	16,655	0	0	0	500	09/01/2020
3128M1-MS-5	FHLMC Pool G12269 (MBS)		09/01/2007	Paydown		11,994	11,994	11,531	11,539	0	455	0	455	0	11,994	0	0	0	405	09/01/2020
3128M1-MS-5	FHLMC Pool G12269 (MBS)		10/01/2007	Paydown		9,251	9,251	8,894	8,900	0	351	0	351	0	9,251	0	0	0	347	09/01/2020
3128M1-MS-5	FHLMC Pool G12269 (MBS)		11/01/2007	Paydown		10,519	10,519	10,113	10,120	0	399	0	399	0	10,519	0	0	0	434	09/01/2020
3128M1-MS-5	FHLMC Pool G12269 (MBS)		12/01/2007	Paydown		11,087	11,087	10,659	10,666	0	421	0	421	0	11,087	0	0	0	499	09/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		01/01/2007	Paydown		18,957	18,957	18,226	18,238	0	720	0	720	0	18,957	0	0	0	71	10/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		02/01/2007	Paydown		5,490	5,490	5,278	5,281	0	208	0	208	0	5,490	0	0	0	41	10/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		03/01/2007	Paydown		5,507	5,507	5,295	5,298	0	209	0	209	0	5,507	0	0	0	62	10/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		04/01/2007	Paydown		17,939	17,939	17,247	17,258	0	681	0	681	0	17,939	0	0	0	269	10/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		05/01/2007	Paydown		16,607	16,607	15,966	15,977	0	630	0	630	0	16,607	0	0	0	311	10/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		06/01/2007	Paydown		5,824	5,824	5,599	5,603	0	221	0	221	0	5,824	0	0	0	131	10/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		07/01/2007	Paydown		5,525	5,525	5,311	5,315	0	210	0	210	0	5,525	0	0	0	145	10/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		08/01/2007	Paydown		16,294	16,294	15,665	15,675	0	619	0	619	0	16,294	0	0	0	489	10/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		09/01/2007	Paydown		5,665	5,665	5,447	5,450	0	215	0	215	0	5,665	0	0	0	191	10/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		10/01/2007	Paydown		5,459	5,459	5,249	5,252	0	207	0	207	0	5,459	0	0	0	205	10/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		11/01/2007	Paydown		10,245	10,245	9,850	9,856	0	389	0	389	0	10,245	0	0	0	423	10/01/2020
3128PB-G4-0	FHLMC Pool J00219 (MBS)		12/01/2007	Paydown		27,354	27,354	26,298	26,315	0	1,038	0	1,038	0	27,354	0	0	0	1,231	10/01/2020
3128PC-2X-9	FHLMC Pool J01690 (MBS)		01/01/2007	Paydown		18,173	18,173	18,167	18,166	0	6	0	6	0	18,173	0	0	0	83	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 (MBS)		02/01/2007	Paydown		4,041	4,041	4,040	4,040	0	1	0	1	0	4,041	0	0	0	37	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 (MBS)		03/01/2007	Paydown		4,176	4,176	4,175	4,175	0	1	0	1	0	4,176	0	0	0	57	04/01/2021

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 Identi-fication	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. (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
3128PC-2X-9	FHLMC Pool J01690 (MBS)		04/01/2007	Paydown		4,145	4,145	4,144	4,144	0	1	0	1	0	4,145	0	0	0	76	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 (MBS)		05/01/2007	Paydown		4,213	4,213	4,212	4,211	0	1	0	1	0	4,213	0	0	0	97	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 (MBS)		06/01/2007	Paydown		4,193	4,193	4,191	4,191	0	1	0	1	0	4,193	0	0	0	115	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 (MBS)		07/01/2007	Paydown		13,401	13,401	13,397	13,397	0	5	0	5	0	13,401	0	0	0	430	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 (MBS)		08/01/2007	Paydown		4,099	4,099	4,098	4,097	0	1	0	1	0	4,099	0	0	0	150	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 (MBS)		09/01/2007	Paydown		4,295	4,295	4,294	4,294	0	1	0	1	0	4,295	0	0	0	177	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 (MBS)		10/01/2007	Paydown		4,147	4,147	4,145	4,145	0	1	0	1	0	4,147	0	0	0	190	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 (MBS)		11/01/2007	Paydown		4,083	4,083	4,082	4,082	0	1	0	1	0	4,083	0	0	0	206	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 (MBS)		12/01/2007	Paydown		3,933	3,933	3,932	3,932	0	1	0	1	0	3,933	0	0	0	216	04/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		01/01/2007	Paydown		3,340	3,340	3,395	3,394	0	(55)	0	(55)	0	3,340	0	0	0	17	10/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		02/01/2007	Paydown		3,868	3,868	3,932	3,932	0	(63)	0	(63)	0	3,868	0	0	0	39	10/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		03/01/2007	Paydown		4,584	4,584	4,660	4,659	0	(75)	0	(75)	0	4,584	0	0	0	69	10/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		04/01/2007	Paydown		20,098	20,098	20,431	20,428	0	(330)	0	(330)	0	20,098	0	0	0	402	10/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		05/01/2007	Paydown		3,205	3,205	3,258	3,257	0	(53)	0	(53)	0	3,205	0	0	0	80	10/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		06/01/2007	Paydown		13,726	13,726	13,953	13,951	0	(225)	0	(225)	0	13,726	0	0	0	412	10/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		07/01/2007	Paydown		3,317	3,317	3,372	3,371	0	(54)	0	(54)	0	3,317	0	0	0	116	10/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		08/01/2007	Paydown		3,401	3,401	3,457	3,456	0	(56)	0	(56)	0	3,401	0	0	0	136	10/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		09/01/2007	Paydown		3,466	3,466	3,524	3,523	0	(57)	0	(57)	0	3,466	0	0	0	156	10/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		10/01/2007	Paydown		3,722	3,722	3,784	3,783	0	(61)	0	(61)	0	3,722	0	0	0	186	10/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		11/01/2007	Paydown		3,541	3,541	3,600	3,599	0	(58)	0	(58)	0	3,541	0	0	0	195	10/01/2021
3128PE-4K-1	FHLMC POOL J03526 MBS 6.000% 10/01/21		12/01/2007	Paydown		11,588	11,588	11,780	11,778	0	(190)	0	(190)	0	11,588	0	0	0	695	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		01/01/2007	Paydown		7,461	7,461	7,566	7,565	0	(104)	0	(104)	0	7,461	0	0	0	37	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		02/01/2007	Paydown		5,176	5,176	5,249	5,248	0	(72)	0	(72)	0	5,176	0	0	0	52	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		03/01/2007	Paydown		5,283	5,283	5,358	5,357	0	(74)	0	(74)	0	5,283	0	0	0	79	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		04/01/2007	Paydown		15,655	15,655	15,875	15,873	0	(218)	0	(218)	0	15,655	0	0	0	313	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		05/01/2007	Paydown		35,409	35,409	35,907	35,902	0	(493)	0	(493)	0	35,409	0	0	0	885	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		06/01/2007	Paydown		30,481	30,481	30,909	30,905	0	(424)	0	(424)	0	30,481	0	0	0	914	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		07/01/2007	Paydown		38,179	38,179	38,716	38,711	0	(531)	0	(531)	0	38,179	0	0	0	1,336	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		08/01/2007	Paydown		20,940	20,940	21,234	21,231	0	(291)	0	(291)	0	20,940	0	0	0	838	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		09/01/2007	Paydown		5,168	5,168	5,240	5,240	0	(72)	0	(72)	0	5,168	0	0	0	233	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		10/01/2007	Paydown		5,534	5,534	5,612	5,611	0	(77)	0	(77)	0	5,534	0	0	0	277	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		11/01/2007	Paydown		17,384	17,384	17,629	17,626	0	(242)	0	(242)	0	17,384	0	0	0	956	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		12/01/2007	Paydown		40,099	40,099	40,663	40,657	0	(558)	0	(558)	0	40,099	0	0	0	2,406	10/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)		01/01/2007	Paydown		5,019	5,019	5,008	5,008	0	12	0	12	0	5,019	0	0	0	23	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)		02/01/2007	Paydown		5,551	5,551	5,538	5,538	0	13	0	13	0	5,551	0	0	0	51	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)		03/01/2007	Paydown		29,962	29,962	29,892	29,892	0	70	0	70	0	29,962	0	0	0	412	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)		04/01/2007	Paydown		5,386	5,386	5,373	5,373	0	13	0	13	0	5,386	0	0	0	99	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)		05/01/2007	Paydown		9,500	9,500	9,478	9,478	0	22	0	22	0	9,500	0	0	0	218	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)		06/01/2007	Paydown		6,513	6,513	6,498	6,498	0	15	0	15	0	6,513	0	0	0	179	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)		07/01/2007	Paydown		5,952	5,952	5,938	5,938	0	14	0	14	0	5,952	0	0	0	191	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)		08/01/2007	Paydown		5,837	5,837	5,824	5,824	0	14	0	14	0	5,837	0	0	0	214	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)		09/01/2007	Paydown		6,040	6,040	6,026	6,026	0	14	0	14	0	6,040	0	0	0	249	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)		10/01/2007	Paydown		31,854	31,854	31,779	31,779	0	75	0	75	0	31,854	0	0	0	1,460	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 (MBS)		11/01/2007	Paydown		5,456	5,456	5,444	5,444	0	13	0	13	0	5,456	0	0	0	275	07/01/2021

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 Identi-fication	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. (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
3128PE-KP-2	FHLMC Pool J03002 (MBS)		12/01/2007	Paydown		5,509	5,509	5,496	5,496	0	13	0	13	0	5,509	0	0	0	303	07/01/2021
3128PE-ML-9	FHLMC Pool J03063 (MBS)		01/01/2007	Paydown		14,769	14,769	14,725	14,725	0	44	0	44	0	14,769	0	0	0	68	07/01/2021
3128PE-ML-9	FHLMC Pool J03063 (MBS)		02/01/2007	Paydown		4,608	4,608	4,594	4,594	0	14	0	14	0	4,608	0	0	0	42	07/01/2021
3128PE-ML-9	FHLMC Pool J03063 (MBS)		03/01/2007	Paydown		90,487	90,487	90,218	90,219	0	268	0	268	0	90,487	0	0	0	1,244	07/01/2021
3128PE-ML-9	FHLMC Pool J03063 (MBS)		03/19/2007	Bank of New York		991,211	988,816	985,880	985,891	0	4	0	4	0	985,895	0	5,316	5,316	16,769	07/01/2021
312911-T8-3	FHLMC 1369 Cls H CMO 6.500% 09/15/07		01/01/2007	Paydown		5,898	5,898	5,691	5,875	0	23	0	23	0	5,898	0	0	0	32	09/15/2007
312911-T8-3	FHLMC 1369 Cls H CMO 6.500% 09/15/07		02/01/2007	Paydown		5,416	5,416	5,227	5,396	0	21	0	21	0	5,416	0	0	0	59	09/15/2007
312911-T8-3	FHLMC 1369 Cls H CMO 6.500% 09/15/07		03/01/2007	Paydown		4,828	4,828	4,659	4,810	0	19	0	19	0	4,828	0	0	0	78	09/15/2007
312911-T8-3	FHLMC 1369 Cls H CMO 6.500% 09/15/07		04/01/2007	Paydown		4,308	4,308	4,157	4,291	0	17	0	17	0	4,308	0	0	0	93	09/15/2007
312911-T8-3	FHLMC 1369 Cls H CMO 6.500% 09/15/07		05/01/2007	Paydown		4,057	4,057	3,915	4,041	0	16	0	16	0	4,057	0	0	0	110	09/15/2007
312911-T8-3	FHLMC 1369 Cls H CMO 6.500% 09/15/07		06/01/2007	Paydown		3,635	3,635	3,508	3,622	0	14	0	14	0	3,635	0	0	0	118	09/15/2007
312911-T8-3	FHLMC 1369 Cls H CMO 6.500% 09/15/07		07/01/2007	Paydown		3,369	3,369	3,251	3,356	0	13	0	13	0	3,369	0	0	0	128	09/15/2007
312911-T8-3	FHLMC 1369 Cls H CMO 6.500% 09/15/07		08/01/2007	Paydown		2,859	2,859	2,759	2,848	0	11	0	11	0	2,859	0	0	0	124	09/15/2007
312911-T8-3	FHLMC 1369 Cls H CMO 6.500% 09/15/07		09/01/2007	Paydown		1,203	1,203	1,161	1,199	0	5	0	5	0	1,203	0	0	0	59	09/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		01/01/2007	Paydown		5,502	5,502	5,425	5,482	0	20	0	20	0	5,502	0	0	0	32	12/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		02/01/2007	Paydown		5,312	5,312	5,237	5,292	0	20	0	20	0	5,312	0	0	0	62	12/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		03/01/2007	Paydown		5,678	5,678	5,599	5,657	0	21	0	21	0	5,678	0	0	0	99	12/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		04/01/2007	Paydown		4,743	4,743	4,676	4,725	0	17	0	17	0	4,743	0	0	0	111	12/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		05/01/2007	Paydown		4,628	4,628	4,563	4,611	0	17	0	17	0	4,628	0	0	0	135	12/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		06/01/2007	Paydown		3,985	3,985	3,928	3,970	0	15	0	15	0	3,985	0	0	0	139	12/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		07/01/2007	Paydown		3,472	3,472	3,423	3,459	0	13	0	13	0	3,472	0	0	0	142	12/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		08/01/2007	Paydown		3,052	3,052	3,009	3,041	0	11	0	11	0	3,052	0	0	0	142	12/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		09/01/2007	Paydown		2,737	2,737	2,699	2,727	0	10	0	10	0	2,737	0	0	0	144	12/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		10/01/2007	Paydown		2,313	2,313	2,280	2,304	0	9	0	9	0	2,313	0	0	0	135	12/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		11/01/2007	Paydown		1,761	1,761	1,736	1,754	0	6	0	6	0	1,761	0	0	0	113	12/15/2007
312913-4Q-6	FHLMC 1449 Cls H CMO 7.000% 12/15/07		12/01/2007	Paydown		951	951	938	947	0	4	0	4	0	951	0	0	0	67	12/15/2007
312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		01/01/2007	Paydown		10,783	10,783	10,640	10,750	0	33	0	33	0	10,783	0	0	0	56	04/15/2008
312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		02/01/2007	Paydown		10,401	10,401	10,262	10,369	0	32	0	32	0	10,401	0	0	0	108	04/15/2008
312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		03/01/2007	Paydown		10,029	10,029	9,896	9,999	0	30	0	30	0	10,029	0	0	0	157	04/15/2008
312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		04/01/2007	Paydown		9,669	9,669	9,541	9,640	0	29	0	29	0	9,669	0	0	0	201	04/15/2008
312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		05/01/2007	Paydown		9,319	9,319	9,195	9,291	0	28	0	28	0	9,319	0	0	0	243	04/15/2008
312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		06/01/2007	Paydown		8,979	8,979	8,860	8,952	0	27	0	27	0	8,979	0	0	0	281	04/15/2008
312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		07/01/2007	Paydown		8,649	8,649	8,534	8,623	0	26	0	26	0	8,649	0	0	0	315	04/15/2008
312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		08/01/2007	Paydown		8,328	8,328	8,218	8,303	0	25	0	25	0	8,328	0	0	0	347	04/15/2008
312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		09/01/2007	Paydown		8,017	8,017	7,911	7,993	0	24	0	24	0	8,017	0	0	0	376	04/15/2008
312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		10/01/2007	Paydown		7,715	7,715	7,613	7,692	0	23	0	23	0	7,715	0	0	0	402	04/15/2008

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										11	12	13	14	15						
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312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		11/01/2007	Paydown		7,422	7,422	7,323	7,399	0	23	0	23	0	7,422	0	0	0	425	04/15/2008
312915-DN-8	FHLMC 1490 Cls PH CMO 6.250% 04/15/08		12/01/2007	Paydown		7,137	7,137	7,043	7,116	0	22	0	22	0	7,137	0	0	0	446	04/15/2008
312972-LE-0	FHLMC Pool B19325 (MBS)		01/01/2007	Paydown		24,548	24,548	24,053	24,061	0	487	0	487	0	24,548	0	0	0	102	05/01/2020
312972-LE-0	FHLMC Pool B19325 (MBS)		02/01/2007	Paydown		5,266	5,266	5,159	5,161	0	105	0	105	0	5,266	0	0	0	44	05/01/2020
312972-LE-0	FHLMC Pool B19325 (MBS)		03/01/2007	Paydown		15,837	15,837	15,518	15,522	0	314	0	314	0	15,837	0	0	0	198	05/01/2020
312972-LE-0	FHLMC Pool B19325 (MBS)		04/01/2007	Paydown		5,271	5,271	5,164	5,166	0	105	0	105	0	5,271	0	0	0	88	05/01/2020
312972-LE-0	FHLMC Pool B19325 (MBS)		05/01/2007	Paydown		17,143	17,143	16,798	16,803	0	340	0	340	0	17,143	0	0	0	357	05/01/2020
312972-LE-0	FHLMC Pool B19325 (MBS)		06/01/2007	Paydown		4,966	4,966	4,866	4,868	0	99	0	99	0	4,966	0	0	0	124	05/01/2020
312972-LE-0	FHLMC Pool B19325 (MBS)		07/01/2007	Paydown		5,925	5,925	5,805	5,807	0	118	0	118	0	5,925	0	0	0	173	05/01/2020
312972-LE-0	FHLMC Pool B19325 (MBS)		08/01/2007	Paydown		5,231	5,231	5,125	5,127	0	104	0	104	0	5,231	0	0	0	174	05/01/2020
312972-LE-0	FHLMC Pool B19325 (MBS)		09/01/2007	Paydown		5,050	5,050	4,948	4,950	0	100	0	100	0	5,050	0	0	0	189	05/01/2020
312972-LE-0	FHLMC Pool B19325 (MBS)		10/01/2007	Paydown		12,423	12,423	12,173	12,176	0	247	0	247	0	12,423	0	0	0	518	05/01/2020
312972-LE-0	FHLMC Pool B19325 (MBS)		11/01/2007	Paydown		4,951	4,951	4,851	4,853	0	98	0	98	0	4,951	0	0	0	227	05/01/2020
312972-LE-0	FHLMC Pool B19325 (MBS)		12/01/2007	Paydown		20,898	20,898	20,477	20,484	0	415	0	415	0	20,898	0	0	0	1,045	05/01/2020
31339N-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		03/01/2007	Paydown		31,696	31,696	33,528	32,156	0	(460)	0	(460)	0	31,696	0	0	0	475	06/15/2009
31339N-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		04/01/2007	Paydown		58,074	58,074	61,431	58,917	0	(843)	0	(843)	0	58,074	0	0	0	1,161	06/15/2009
31339N-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		05/01/2007	Paydown		41,528	41,528	43,929	42,131	0	(603)	0	(603)	0	41,528	0	0	0	1,038	06/15/2009
31339N-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		06/01/2007	Paydown		39,613	39,613	41,903	40,188	0	(575)	0	(575)	0	39,613	0	0	0	1,188	06/15/2009
31339N-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		07/01/2007	Paydown		44,080	44,080	46,628	44,720	0	(640)	0	(640)	0	44,080	0	0	0	1,543	06/15/2009
31339N-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		08/01/2007	Paydown		28,955	28,955	30,629	29,375	0	(420)	0	(420)	0	28,955	0	0	0	1,158	06/15/2009
31339N-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		09/01/2007	Paydown		31,400	31,400	33,216	31,856	0	(456)	0	(456)	0	31,400	0	0	0	1,413	06/15/2009
31339N-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		10/01/2007	Paydown		21,476	21,476	22,718	21,788	0	(312)	0	(312)	0	21,476	0	0	0	1,074	06/15/2009
31339N-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		11/01/2007	Paydown		36,389	36,389	38,492	36,917	0	(528)	0	(528)	0	36,389	0	0	0	2,001	06/15/2009
31339N-WC-6	FHLMC 2430 VL (CMO) 6.000% 01/15/18		12/01/2007	Paydown		38,995	38,995	41,249	39,561	0	(566)	0	(566)	0	38,995	0	0	0	2,340	06/15/2009
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		01/01/2007	Paydown		23,685	23,685	24,107	23,704	0	(19)	0	(19)	0	23,685	0	0	0	118	10/15/2008
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		02/01/2007	Paydown		22,167	22,167	22,562	22,184	0	(18)	0	(18)	0	22,167	0	0	0	222	10/15/2008
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		03/01/2007	Paydown		22,021	22,021	22,413	22,039	0	(18)	0	(18)	0	22,021	0	0	0	330	10/15/2008
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		04/01/2007	Paydown		20,892	20,892	21,264	20,909	0	(17)	0	(17)	0	20,892	0	0	0	418	10/15/2008
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		05/01/2007	Paydown		20,254	20,254	20,615	20,270	0	(16)	0	(16)	0	20,254	0	0	0	506	10/15/2008
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		06/01/2007	Paydown		20,005	20,005	20,361	20,021	0	(16)	0	(16)	0	20,005	0	0	0	600	10/15/2008
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		07/01/2007	Paydown		19,499	19,499	19,847	19,515	0	(16)	0	(16)	0	19,499	0	0	0	683	10/15/2008
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		08/01/2007	Paydown		18,260	18,260	18,585	18,275	0	(15)	0	(15)	0	18,260	0	0	0	730	10/15/2008
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		09/01/2007	Paydown		18,460	18,460	18,789	18,475	0	(15)	0	(15)	0	18,460	0	0	0	831	10/15/2008
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		10/01/2007	Paydown		18,795	18,795	19,130	18,810	0	(15)	0	(15)	0	18,795	0	0	0	940	10/15/2008
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		11/01/2007	Paydown		16,349	16,349	16,640	16,362	0	(13)	0	(13)	0	16,349	0	0	0	899	10/15/2008
3133T1-SR-4	FHLMC 1601 PJ (CMO) 6.000% 10/15/08		12/01/2007	Paydown		16,569	16,569	16,864	16,583	0	(13)	0	(13)	0	16,569	0	0	0	994	10/15/2008
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		01/01/2007	Paydown		9,866	9,866	9,376	9,761	0	105	0	105	0	9,866	0	0	0	49	03/15/2009
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		02/01/2007	Paydown		10,353	10,353	9,839	10,243	0	111	0	111	0	10,353	0	0	0	104	03/15/2009
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		03/01/2007	Paydown		10,592	10,592	10,065	10,478	0	113	0	113	0	10,592	0	0	0	159	03/15/2009

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 Identi-fication	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. (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
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		04/01/2007	Paydown		9,819	9,819	9,331	9,714	0	105	0	105	0	9,819	0	0	0	196	03/15/2009
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		05/01/2007	Paydown		9,264	9,264	8,803	9,165	0	99	0	99	0	9,264	0	0	0	232	03/15/2009
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		06/01/2007	Paydown		9,062	9,062	8,612	8,965	0	97	0	97	0	9,062	0	0	0	272	03/15/2009
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		07/01/2007	Paydown		9,523	9,523	9,049	9,421	0	102	0	102	0	9,523	0	0	0	333	03/15/2009
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		08/01/2007	Paydown		9,277	9,277	8,816	9,178	0	99	0	99	0	9,277	0	0	0	371	03/15/2009
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		09/01/2007	Paydown		8,467	8,467	8,047	8,377	0	91	0	91	0	8,467	0	0	0	381	03/15/2009
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		10/01/2007	Paydown		8,273	8,273	7,862	8,184	0	88	0	88	0	8,273	0	0	0	414	03/15/2009
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		11/01/2007	Paydown		7,655	7,655	7,275	7,573	0	82	0	82	0	7,655	0	0	0	421	03/15/2009
3133T4-XM-3	FHLMC 1708 E (CMO) 6.000% 03/15/09		12/01/2007	Paydown		7,872	7,872	7,481	7,788	0	84	0	84	0	7,872	0	0	0	472	03/15/2009
3133T6-QQ-7	FHLMC 1808 A (CMO) 5.000% 10/15/07		01/01/2007	Paydown		3,955	3,955	3,712	3,932	0	23	0	23	0	3,955	0	0	0	16	10/15/2007
3133T6-QQ-7	FHLMC 1808 A (CMO) 5.000% 10/15/07		02/01/2007	Paydown		3,630	3,630	3,407	3,609	0	21	0	21	0	3,630	0	0	0	30	10/15/2007
3133T6-QQ-7	FHLMC 1808 A (CMO) 5.000% 10/15/07		03/01/2007	Paydown		3,787	3,787	3,554	3,765	0	22	0	22	0	3,787	0	0	0	47	10/15/2007
3133T6-QQ-7	FHLMC 1808 A (CMO) 5.000% 10/15/07		04/01/2007	Paydown		3,542	3,542	3,324	3,522	0	21	0	21	0	3,542	0	0	0	59	10/15/2007
3133T6-QQ-7	FHLMC 1808 A (CMO) 5.000% 10/15/07		05/01/2007	Paydown		3,214	3,214	3,016	3,195	0	19	0	19	0	3,214	0	0	0	67	10/15/2007
3133T6-QQ-7	FHLMC 1808 A (CMO) 5.000% 10/15/07		06/01/2007	Paydown		3,048	3,048	2,860	3,030	0	18	0	18	0	3,048	0	0	0	76	10/15/2007
3133T6-QQ-7	FHLMC 1808 A (CMO) 5.000% 10/15/07		07/01/2007	Paydown		2,881	2,881	2,703	2,864	0	17	0	17	0	2,881	0	0	0	84	10/15/2007
3133T6-QQ-7	FHLMC 1808 A (CMO) 5.000% 10/15/07		08/01/2007	Paydown		2,696	2,696	2,530	2,681	0	16	0	16	0	2,696	0	0	0	90	10/15/2007
3133T6-QQ-7	FHLMC 1808 A (CMO) 5.000% 10/15/07		09/01/2007	Paydown		2,331	2,331	2,187	2,317	0	14	0	14	0	2,331	0	0	0	87	10/15/2007
3133T6-QQ-7	FHLMC 1808 A (CMO) 5.000% 10/15/07		10/01/2007	Paydown		1,264	1,264	1,186	1,256	0	7	0	7	0	1,264	0	0	0	53	10/15/2007
31358T-TB-5	FNMA 1993-14 A (CMO) 6.000% 02/25/08		01/01/2007	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	0	02/25/2008
31358T-TB-5	FNMA 1993-14 A (CMO) 6.000% 02/25/08		02/01/2007	Paydown		56	56	55	55	0	0	0	0	0	56	0	0	0	1	02/25/2008
31358T-TB-5	FNMA 1993-14 A (CMO) 6.000% 02/25/08		03/01/2007	Paydown		26	26	25	25	0	0	0	0	0	26	0	0	0	0	02/25/2008
31358T-TB-5	FNMA 1993-14 A (CMO) 6.000% 02/25/08		04/01/2007	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	1	02/25/2008
31358T-TB-5	FNMA 1993-14 A (CMO) 6.000% 02/25/08		05/01/2007	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	02/25/2008
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		01/01/2007	Paydown		6,198	6,198	6,230	6,177	0	21	0	21	0	6,198	0	0	0	35	03/25/2008
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		02/01/2007	Paydown		5,998	5,998	6,028	5,977	0	20	0	20	0	5,998	0	0	0	67	03/25/2008
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		03/01/2007	Paydown		5,803	5,803	5,833	5,783	0	20	0	20	0	5,803	0	0	0	98	03/25/2008
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		04/01/2007	Paydown		5,613	5,613	5,642	5,594	0	19	0	19	0	5,613	0	0	0	126	03/25/2008
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		05/01/2007	Paydown		5,428	5,428	5,456	5,410	0	18	0	18	0	5,428	0	0	0	153	03/25/2008
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		06/01/2007	Paydown		5,248	5,248	5,275	5,230	0	18	0	18	0	5,248	0	0	0	177	03/25/2008
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		07/01/2007	Paydown		5,073	5,073	5,099	5,056	0	17	0	17	0	5,073	0	0	0	200	03/25/2008
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		08/01/2007	Paydown		4,902	4,902	4,928	4,886	0	17	0	17	0	4,902	0	0	0	221	03/25/2008
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		09/01/2007	Paydown		4,736	4,736	4,761	4,720	0	16	0	16	0	4,736	0	0	0	240	03/25/2008

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 Identi-fication	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. (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
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		10/01/2007	Paydown		4,575	4,575	4,598	4,559	0	15	0	15	0	4,575	0	0	0	257	03/25/2008
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		11/01/2007	Paydown		4,417	4,417	4,440	4,402	0	15	0	15	0	4,417	0	0	0	273	03/25/2008
31359A-EG-0	FNMA 1993-93 G (CMO) 6.750% 05/25/08		12/01/2007	Paydown		3,900	3,900	3,920	3,887	0	13	0	13	0	3,900	0	0	0	263	03/25/2008
31392B-2R-6	FNMA 2002-7 QM (CMO) 6.000% 02/25/20		01/01/2007	Paydown		20,491	20,491	20,632	20,426	0	65	0	65	0	20,491	0	0	0	102	07/25/2007
31392B-2R-6	FNMA 2002-7 QM (CMO) 6.000% 02/25/20		02/01/2007	Paydown		11,351	11,351	11,429	11,315	0	36	0	36	0	11,351	0	0	0	114	07/25/2007
31392B-2R-6	FNMA 2002-7 QM (CMO) 6.000% 02/25/20		03/01/2007	Paydown		26,232	26,232	26,412	26,148	0	83	0	83	0	26,232	0	0	0	393	07/25/2007
31392B-2R-6	FNMA 2002-7 QM (CMO) 6.000% 02/25/20		04/01/2007	Paydown		21,561	21,561	21,709	21,493	0	69	0	69	0	21,561	0	0	0	431	07/25/2007
31392B-2R-6	FNMA 2002-7 QM (CMO) 6.000% 02/25/20		05/01/2007	Paydown		20,730	20,730	20,872	20,664	0	66	0	66	0	20,730	0	0	0	518	07/25/2007
31392H-EL-3	FNMA 2002-97 LP (CMO) 5.000% 07/25/25		01/01/2007	Paydown		27,714	27,714	28,469	27,677	0	36	0	36	0	27,714	0	0	0	115	05/25/2007
31392H-EL-3	FNMA 2002-97 LP (CMO) 5.000% 07/25/25		02/01/2007	Paydown		15,682	15,682	16,110	15,662	0	21	0	21	0	15,682	0	0	0	131	05/25/2007
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		01/01/2007	Paydown		39,857	39,857	39,458	39,684	0	173	0	173	0	39,857	0	0	0	133	05/25/2026
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		02/01/2007	Paydown		35,142	35,142	34,790	34,989	0	153	0	153	0	35,142	0	0	0	234	05/25/2026
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		03/01/2007	Paydown		32,449	32,449	32,125	32,308	0	141	0	141	0	32,449	0	0	0	324	05/25/2026
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		04/01/2007	Paydown		41,915	41,915	41,496	41,732	0	182	0	182	0	41,915	0	0	0	559	05/25/2026
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		05/01/2007	Paydown		28,612	28,612	28,326	28,488	0	124	0	124	0	28,612	0	0	0	477	05/25/2026
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		06/01/2007	Paydown		42,393	42,393	41,969	42,209	0	184	0	184	0	42,393	0	0	0	848	05/25/2026
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		07/01/2007	Paydown		25,319	25,319	25,066	25,209	0	110	0	110	0	25,319	0	0	0	591	05/25/2026
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		08/01/2007	Paydown		20,162	20,162	19,960	20,074	0	88	0	88	0	20,162	0	0	0	538	05/25/2026
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		09/01/2007	Paydown		31,786	31,786	31,468	31,648	0	138	0	138	0	31,786	0	0	0	954	05/25/2026
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		10/01/2007	Paydown		20,595	20,595	20,389	20,505	0	90	0	90	0	20,595	0	0	0	687	05/25/2026
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		11/01/2007	Paydown		23,598	23,598	23,362	23,495	0	103	0	103	0	23,598	0	0	0	865	05/25/2026
31392H-KK-8	FNMA 2003-10 PL (CMO) 4.000% 05/25/26		12/01/2007	Paydown		26,372	26,372	26,108	26,257	0	115	0	115	0	26,372	0	0	0	1,055	05/25/2026
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		01/01/2007	Paydown		20,928	20,928	21,059	20,895	0	33	0	33	0	20,928	0	0	0	78	02/25/2008
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		02/01/2007	Paydown		27,511	27,511	27,683	27,468	0	43	0	43	0	27,511	0	0	0	206	02/25/2008
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		03/01/2007	Paydown		14,667	14,667	14,759	14,645	0	23	0	23	0	14,667	0	0	0	165	02/25/2008
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		04/01/2007	Paydown		24,335	24,335	24,487	24,297	0	38	0	38	0	24,335	0	0	0	365	02/25/2008
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		05/01/2007	Paydown		23,367	23,367	23,513	23,330	0	36	0	36	0	23,367	0	0	0	438	02/25/2008
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		06/01/2007	Paydown		20,943	20,943	21,074	20,911	0	33	0	33	0	20,943	0	0	0	471	02/25/2008
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		07/01/2007	Paydown		29,682	29,682	29,867	29,636	0	46	0	46	0	29,682	0	0	0	779	02/25/2008
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		08/01/2007	Paydown		24,178	24,178	24,329	24,140	0	38	0	38	0	24,178	0	0	0	725	02/25/2008
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		09/01/2007	Paydown		13,852	13,852	13,939	13,831	0	22	0	22	0	13,852	0	0	0	468	02/25/2008
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		10/01/2007	Paydown		15,594	15,594	15,691	15,570	0	24	0	24	0	15,594	0	0	0	585	02/25/2008
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		11/01/2007	Paydown		23,119	23,119	23,263	23,083	0	36	0	36	0	23,119	0	0	0	954	02/25/2008
31392J-LK-3	FNMA 2003-15 CP (CMO) 4.500% 12/25/26		12/01/2007	Paydown		14,544	14,544	14,635	14,521	0	23	0	23	0	14,544	0	0	0	654	02/25/2008

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 Identi-fication	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. (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
31393A-G2-7	FNMA 2003-24 LC (CMO) PAC		12/01/2007	Paydown		23,693	23,693	23,693	23,693	0	0	0	0	0	23,693	0	0	0	1,185	12/25/2015
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		01/01/2007	Paydown		12,879	12,879	12,857	12,856	0	22	0	22	0	12,879	0	0	0	48	01/15/2010
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		02/01/2007	Paydown		15,628	15,628	15,601	15,601	0	27	0	27	0	15,628	0	0	0	117	01/15/2010
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		03/01/2007	Paydown		17,732	17,732	17,702	17,702	0	31	0	31	0	17,732	0	0	0	200	01/15/2010
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		04/01/2007	Paydown		14,096	14,096	14,072	14,072	0	24	0	24	0	14,096	0	0	0	211	01/15/2010
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		05/01/2007	Paydown		24,452	24,452	24,410	24,410	0	42	0	42	0	24,452	0	0	0	458	01/15/2010
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		06/01/2007	Paydown		23,191	23,191	23,152	23,151	0	40	0	40	0	23,191	0	0	0	522	01/15/2010
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		07/01/2007	Paydown		12,622	12,622	12,600	12,600	0	22	0	22	0	12,622	0	0	0	331	01/15/2010
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		08/01/2007	Paydown		11,933	11,933	11,913	11,912	0	21	0	21	0	11,933	0	0	0	358	01/15/2010
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		09/01/2007	Paydown		7,272	7,272	7,260	7,260	0	13	0	13	0	7,272	0	0	0	245	01/15/2010
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		10/01/2007	Paydown		16,300	16,300	16,272	16,272	0	28	0	28	0	16,300	0	0	0	611	01/15/2010
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		11/01/2007	Paydown		23,143	23,143	23,103	23,103	0	40	0	40	0	23,143	0	0	0	955	01/15/2010
31393H-UF-7	FHLMC 2548 HA (CMO) 4.500% 01/15/10		12/01/2007	Paydown		9,548	9,548	9,531	9,531	0	17	0	17	0	9,548	0	0	0	430	01/15/2010
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		01/01/2007	Paydown		19,398	19,398	19,217	19,286	0	112	0	112	0	19,398	0	0	0	73	02/15/2017
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		02/01/2007	Paydown		16,118	16,118	15,967	16,024	0	93	0	93	0	16,118	0	0	0	121	02/15/2017
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		03/01/2007	Paydown		15,175	15,175	15,033	15,087	0	88	0	88	0	15,175	0	0	0	171	02/15/2017
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		04/01/2007	Paydown		20,255	20,255	20,065	20,138	0	117	0	117	0	20,255	0	0	0	304	02/15/2017
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		05/01/2007	Paydown		18,579	18,579	18,405	18,471	0	108	0	108	0	18,579	0	0	0	348	02/15/2017
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		06/01/2007	Paydown		19,965	19,965	19,777	19,849	0	116	0	116	0	19,965	0	0	0	449	02/15/2017
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		07/01/2007	Paydown		18,216	18,216	18,045	18,110	0	106	0	106	0	18,216	0	0	0	478	02/15/2017
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		08/01/2007	Paydown		16,869	16,869	16,711	16,772	0	98	0	98	0	16,869	0	0	0	506	02/15/2017
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		09/01/2007	Paydown		19,582	19,582	19,399	19,469	0	113	0	113	0	19,582	0	0	0	661	02/15/2017
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		10/01/2007	Paydown		13,333	13,333	13,208	13,255	0	77	0	77	0	13,333	0	0	0	500	02/15/2017
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		11/01/2007	Paydown		15,810	15,810	15,661	15,718	0	92	0	92	0	15,810	0	0	0	652	02/15/2017
31393K-F7-5	FHLMC 2572 HG (CMO) 4.500% 02/15/17		12/01/2007	Paydown		13,198	13,198	13,074	13,121	0	76	0	76	0	13,198	0	0	0	594	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		01/01/2007	Paydown		19,398	19,398	19,298	19,326	0	72	0	72	0	19,398	0	0	0	65	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		02/01/2007	Paydown		16,118	16,118	16,035	16,058	0	60	0	60	0	16,118	0	0	0	107	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		03/01/2007	Paydown		15,175	15,175	15,097	15,119	0	57	0	57	0	15,175	0	0	0	152	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		04/01/2007	Paydown		20,255	20,255	20,151	20,180	0	75	0	75	0	20,255	0	0	0	270	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		05/01/2007	Paydown		18,579	18,579	18,483	18,510	0	69	0	69	0	18,579	0	0	0	310	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		06/01/2007	Paydown		19,965	19,965	19,862	19,890	0	74	0	74	0	19,965	0	0	0	399	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		07/01/2007	Paydown		18,216	18,216	18,122	18,148	0	68	0	68	0	18,216	0	0	0	425	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		08/01/2007	Paydown		16,869	16,869	16,782	16,806	0	63	0	63	0	16,869	0	0	0	450	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		09/01/2007	Paydown		19,582	19,582	19,482	19,510	0	73	0	73	0	19,582	0	0	0	587	02/15/2017

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 Identi-fication	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. (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
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		10/01/2007	Paydown		13,333	13,333	13,264	13,283	0	50	0	50	0	13,333	0	0	0	444	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		11/01/2007	Paydown		15,810	15,810	15,728	15,751	0	59	0	59	0	15,810	0	0	0	580	02/15/2017
31393K-FA-8	FHLMC 2572 HK (CMO) 4.000% 02/15/17		12/01/2007	Paydown		13,198	13,198	13,130	13,148	0	49	0	49	0	13,198	0	0	0	528	02/15/2017
31395W-ER-4	FHLMC 3007 LB (CMO) 4.500% 04/15/25		03/01/2007	RBC Dain Rauchser Inc.		983,438	1,000,000	992,656	994,368	0	242	0	242	0	994,610	0	(11,173)	(11,173)	11,375	04/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		01/01/2007	Paydown		20,223	20,223	20,169	20,176	0	47	0	47	0	20,223	0	0	0	76	03/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		02/01/2007	Paydown		20,787	20,787	20,732	20,740	0	48	0	48	0	20,787	0	0	0	156	03/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		03/01/2007	Paydown		21,343	21,343	21,286	21,294	0	49	0	49	0	21,343	0	0	0	240	03/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		04/01/2007	Paydown		21,889	21,889	21,830	21,838	0	50	0	50	0	21,889	0	0	0	328	03/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		05/01/2007	Paydown		22,425	22,425	22,365	22,373	0	52	0	52	0	22,425	0	0	0	420	03/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		06/01/2007	Paydown		22,951	22,951	22,890	22,898	0	53	0	53	0	22,951	0	0	0	516	03/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		07/01/2007	Paydown		22,832	22,832	22,771	22,780	0	53	0	53	0	22,832	0	0	0	599	03/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		08/01/2007	Paydown		22,714	22,714	22,653	22,661	0	52	0	52	0	22,714	0	0	0	681	03/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		09/01/2007	Paydown		22,596	22,596	22,536	22,544	0	52	0	52	0	22,596	0	0	0	763	03/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		10/01/2007	Paydown		21,147	21,147	21,091	21,098	0	49	0	49	0	21,147	0	0	0	793	03/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		11/01/2007	Paydown		23,695	23,695	23,632	23,640	0	54	0	54	0	23,695	0	0	0	977	03/15/2025
31395W-WF-0	FHLMC 3012 TM (CMO) 4.500% 03/15/25		12/01/2007	Paydown		22,246	22,246	22,187	22,195	0	51	0	51	0	22,246	0	0	0	1,001	03/15/2025
31402Q-R6-0	FNMA Pool 735009 (MBS)		01/01/2007	Paydown		17,939	17,939	17,625	17,630	0	309	0	309	0	17,939	0	0	0	75	05/01/2019
31402Q-R6-0	FNMA Pool 735009 (MBS)		02/01/2007	Paydown		17,929	17,929	17,615	17,619	0	309	0	309	0	17,929	0	0	0	149	05/01/2019
31402Q-R6-0	FNMA Pool 735009 (MBS)		03/01/2007	Paydown		17,435	17,435	17,130	17,134	0	301	0	301	0	17,435	0	0	0	218	05/01/2019
31402Q-R6-0	FNMA Pool 735009 (MBS)		04/01/2007	Paydown		19,123	19,123	18,788	18,793	0	330	0	330	0	19,123	0	0	0	319	05/01/2019
31402Q-R6-0	FNMA Pool 735009 (MBS)		05/01/2007	Paydown		16,547	16,547	16,257	16,262	0	285	0	285	0	16,547	0	0	0	345	05/01/2019
31402Q-R6-0	FNMA Pool 735009 (MBS)		06/01/2007	Paydown		16,929	16,929	16,633	16,637	0	292	0	292	0	16,929	0	0	0	423	05/01/2019
31402Q-R6-0	FNMA Pool 735009 (MBS)		07/01/2007	Paydown		16,860	16,860	16,565	16,569	0	291	0	291	0	16,860	0	0	0	492	05/01/2019
31402Q-R6-0	FNMA Pool 735009 (MBS)		08/01/2007	Paydown		14,159	14,159	13,911	13,915	0	244	0	244	0	14,159	0	0	0	472	05/01/2019
31402Q-R6-0	FNMA Pool 735009 (MBS)		09/01/2007	Paydown		16,363	16,363	16,076	16,081	0	282	0	282	0	16,363	0	0	0	614	05/01/2019
31402Q-R6-0	FNMA Pool 735009 (MBS)		10/01/2007	Paydown		14,528	14,528	14,274	14,278	0	251	0	251	0	14,528	0	0	0	605	05/01/2019
31402Q-R6-0	FNMA Pool 735009 (MBS)		11/01/2007	Paydown		14,812	14,812	14,553	14,557	0	255	0	255	0	14,812	0	0	0	679	05/01/2019
31402Q-R6-0	FNMA Pool 735009 (MBS)		12/01/2007	Paydown		14,804	14,804	14,545	14,549	0	255	0	255	0	14,804	0	0	0	740	05/01/2019
31406Q-AG-2	FNMA Pool 816407 (MBS)		01/01/2007	Paydown		5,699	5,699	5,588	5,589	0	110	0	110	0	5,699	0	0	0	24	07/01/2020
31406Q-AG-2	FNMA Pool 816407 (MBS)		02/01/2007	Paydown		5,999	5,999	5,882	5,884	0	116	0	116	0	5,999	0	0	0	50	07/01/2020
31406Q-AG-2	FNMA Pool 816407 (MBS)		03/01/2007	Paydown		13,444	13,444	13,182	13,185	0	259	0	259	0	13,444	0	0	0	168	07/01/2020
31406Q-AG-2	FNMA Pool 816407 (MBS)		03/14/2007	RBC Dain Rauchser Inc.		1,163,966	1,177,582	1,154,582	1,154,889	0	51	0	51	0	1,154,940	0	9,026	9,026	17,664	07/01/2020
31407N-FJ-7	FNMA Pool 835469 (MBS)		01/01/2007	Paydown		5,019	5,019	4,918	4,920	0	99	0	99	0	5,019	0	0	0	21	09/01/2020
31407N-FJ-7	FNMA Pool 835469 (MBS)		02/01/2007	Paydown		5,103	5,103	5,001	5,002	0	101	0	101	0	5,103	0	0	0	43	09/01/2020
31407N-FJ-7	FNMA Pool 835469 (MBS)		03/01/2007	Paydown		22,213	22,213	21,769	21,775	0	438	0	438	0	22,213	0	0	0	278	09/01/2020
31407N-FJ-7	FNMA Pool 835469 (MBS)		03/14/2007	RBC Dain Rauchser Inc.		1,099,344	1,112,204	1,089,959	1,090,250	0	16	0	16	0	1,090,266	0	9,077	9,077	16,683	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		01/01/2007	Paydown		20,366	20,366	19,952	19,958	0	408	0	408	0	20,366	0	0	0	85	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		02/01/2007	Paydown		10,477	10,477	10,264	10,267	0	210	0	210	0	10,477	0	0	0	87	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		03/01/2007	Paydown		12,135	12,135	11,888	11,892	0	243	0	243	0	12,135	0	0	0	152	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		04/01/2007	Paydown		12,330	12,330	12,080	12,083	0	247	0	247	0	12,330	0	0	0	206	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		05/01/2007	Paydown		27,790	27,790	27,225	27,233	0	557	0	557	0	27,790	0	0	0	579	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		06/01/2007	Paydown		9,907	9,907	9,706	9,709	0	199	0	199	0	9,907	0	0	0	248	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		07/01/2007	Paydown		12,812	12,812	12,552	12,555	0	257	0	257	0	12,812	0	0	0	374	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		08/01/2007	Paydown		19,357	19,357	18,964	18,970	0	388	0	388	0	19,357	0	0	0	645	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		09/01/2007	Paydown		7,373	7,373	7,224	7,226	0	148	0	148	0	7,373	0	0	0	276	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		10/01/2007	Paydown		10,635	10,635	10,419	10,422	0	213	0	213	0	10,635	0	0	0	443	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		11/01/2007	Paydown		8,113	8,113	7,948	7,950	0	163	0	163	0	8,113	0	0	0	372	09/01/2020
31407N-FK-4	FNMA Pool 835470 (MBS)		12/01/2007	Paydown		8,146	8,146	7,981	7,983	0	163	0	163	0	8,146	0	0	0	407	09/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)		01/01/2007	Paydown		6,201	6,201	6,080	6,082	0	120	0	120	0	6,201	0	0	0	26	10/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)		02/01/2007	Paydown		29,081	29,081	28,513	28,521	0	561	0	561	0	29,081	0	0	0	242	10/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)		03/01/2007	Paydown		12,701	12,701	12,453	12,456	0	245	0	245	0	12,701	0	0	0	159	10/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)		04/01/2007	Paydown		24,327	24,327	23,852	23,858	0	469	0	469	0	24,327	0	0	0	405	10/01/2020

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 Identi-fication	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. (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
31407S-GA-4	FNMA Pool 839093 (MBS)		05/01/2007	Paydown		9,449	9,449	9,265	9,267	0	182	0	182	0	9,449	0	0	0	197	10/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)		06/01/2007	Paydown		13,642	13,642	13,375	13,379	0	263	0	263	0	13,642	0	0	0	341	10/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)		07/01/2007	Paydown		16,638	16,638	16,313	16,317	0	321	0	321	0	16,638	0	0	0	485	10/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)		08/01/2007	Paydown		16,378	16,378	16,058	16,062	0	316	0	316	0	16,378	0	0	0	546	10/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)		09/01/2007	Paydown		20,700	20,700	20,296	20,301	0	399	0	399	0	20,700	0	0	0	776	10/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)		10/01/2007	Paydown		13,289	13,289	13,030	13,033	0	256	0	256	0	13,289	0	0	0	554	10/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)		11/01/2007	Paydown		4,902	4,902	4,807	4,808	0	95	0	95	0	4,902	0	0	0	225	10/01/2020
31407S-GA-4	FNMA Pool 839093 (MBS)		12/01/2007	Paydown		9,340	9,340	9,157	9,160	0	180	0	180	0	9,340	0	0	0	467	10/01/2020
31410D-7L-8	FNMA Pool 886599 (MBS)		01/01/2007	Paydown		7,797	7,797	7,772	7,771	0	26	0	26	0	7,797	0	0	0	36	08/01/2021
31410D-7L-8	FNMA Pool 886599 (MBS)		02/01/2007	Paydown		8,511	8,511	8,483	8,483	0	28	0	28	0	8,511	0	0	0	78	08/01/2021
31410D-7L-8	FNMA Pool 886599 (MBS)		03/01/2007	Paydown		5,012	5,012	4,995	4,995	0	17	0	17	0	5,012	0	0	0	69	08/01/2021
31410D-7L-8	FNMA Pool 886599 (MBS)		03/19/2007	Bank of New York		1,123,589	1,120,525	1,116,848	1,116,836	0	2	0	2	0	1,116,838	0	6,750	6,750	19,002	08/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		01/01/2007	Paydown		4,687	4,687	4,667	4,667	0	20	0	20	0	4,687	0	0	0	21	09/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		02/01/2007	Paydown		4,454	4,454	4,435	4,435	0	19	0	19	0	4,454	0	0	0	41	09/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		03/01/2007	Paydown		6,812	6,812	6,783	6,783	0	29	0	29	0	6,812	0	0	0	94	09/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		04/01/2007	Paydown		5,745	5,745	5,721	5,721	0	24	0	24	0	5,745	0	0	0	105	09/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		05/01/2007	Paydown		43,519	43,519	43,335	43,335	0	183	0	183	0	43,519	0	0	0	997	09/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		06/01/2007	Paydown		33,156	33,156	33,016	33,016	0	140	0	140	0	33,156	0	0	0	912	09/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		07/01/2007	Paydown		5,018	5,018	4,997	4,997	0	21	0	21	0	5,018	0	0	0	161	09/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		08/01/2007	Paydown		4,847	4,847	4,827	4,827	0	20	0	20	0	4,847	0	0	0	178	09/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		09/01/2007	Paydown		4,926	4,926	4,906	4,906	0	21	0	21	0	4,926	0	0	0	203	09/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		10/01/2007	Paydown		4,672	4,672	4,652	4,652	0	20	0	20	0	4,672	0	0	0	214	09/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		11/01/2007	Paydown		33,170	33,170	33,030	33,030	0	140	0	140	0	33,170	0	0	0	1,672	09/01/2021
31410P-TL-7	FNMA Pool 893455 (MBS)		12/01/2007	Paydown		5,404	5,404	5,382	5,382	0	23	0	23	0	5,404	0	0	0	297	09/01/2021
31410T-4L-6	FNMA Pool 897327 (MBS)		01/01/2007	Paydown		4,690	4,690	4,675	4,675	0	15	0	15	0	4,690	0	0	0	22	08/01/2021
31410T-4L-6	FNMA Pool 897327 (MBS)		02/01/2007	Paydown		66,851	66,851	66,642	66,641	0	210	0	210	0	66,851	0	0	0	613	08/01/2021
31410T-4L-6	FNMA Pool 897327 (MBS)		03/01/2007	Paydown		114,145	114,145	113,788	113,787	0	358	0	358	0	114,145	0	0	0	1,569	08/01/2021
31410T-4L-6	FNMA Pool 897327 (MBS)		03/19/2007	Bank of New York		991,843	989,139	986,048	986,034	0	(3)	0	(3)	0	986,031	0	5,813	5,813	16,774	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		01/01/2007	Paydown		16,281	16,281	16,282	16,281	0	(1)	0	(1)	0	16,281	0	0	0	75	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		02/01/2007	Paydown		17,260	17,260	17,261	17,260	0	(1)	0	(1)	0	17,260	0	0	0	158	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		03/01/2007	Paydown		16,229	16,229	16,230	16,230	0	(1)	0	(1)	0	16,229	0	0	0	223	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		04/01/2007	Paydown		14,263	14,263	14,264	14,264	0	(1)	0	(1)	0	14,263	0	0	0	261	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		05/01/2007	Paydown		6,476	6,476	6,477	6,477	0	0	0	0	0	6,476	0	0	0	148	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		06/01/2007	Paydown		11,535	11,535	11,535	11,535	0	0	0	0	0	11,535	0	0	0	317	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		07/01/2007	Paydown		12,317	12,317	12,318	12,317	0	0	0	0	0	12,317	0	0	0	395	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		08/01/2007	Paydown		7,212	7,212	7,213	7,213	0	0	0	0	0	7,212	0	0	0	264	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		09/01/2007	Paydown		6,937	6,937	6,938	6,937	0	0	0	0	0	6,937	0	0	0	286	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		10/01/2007	Paydown		8,542	8,542	8,543	8,543	0	0	0	0	0	8,542	0	0	0	392	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		11/01/2007	Paydown		8,232	8,232	8,233	8,233	0	0	0	0	0	8,232	0	0	0	415	08/01/2021
31410X-VR-4	FNMA Pool 900724 (MBS)		12/01/2007	Paydown		4,670	4,670	4,671	4,671	0	0	0	0	0	4,670	0	0	0	257	08/01/2021
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		01/01/2007	Paydown		17,798	17,798	18,309	17,862	0	(65)	0	(65)	0	17,798	0	0	0	96	12/16/2008
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		02/01/2007	Paydown		12,416	12,416	12,773	12,461	0	(45)	0	(45)	0	12,416	0	0	0	135	12/16/2008
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		03/01/2007	Paydown		10,324	10,324	10,621	10,361	0	(37)	0	(37)	0	10,324	0	0	0	168	12/16/2008
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		04/01/2007	Paydown		13,020	13,020	13,395	13,068	0	(47)	0	(47)	0	13,020	0	0	0	282	12/16/2008
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		05/01/2007	Paydown		13,911	13,911	14,311	13,962	0	(50)	0	(50)	0	13,911	0	0	0	377	12/16/2008
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		06/01/2007	Paydown		14,465	14,465	14,881	14,517	0	(52)	0	(52)	0	14,465	0	0	0	470	12/16/2008
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		07/01/2007	Paydown		9,122	9,122	9,384	9,155	0	(33)	0	(33)	0	9,122	0	0	0	346	12/16/2008
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		08/01/2007	Paydown		11,604	11,604	11,937	11,646	0	(42)	0	(42)	0	11,604	0	0	0	503	12/16/2008
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		09/01/2007	Paydown		10,516	10,516	10,818	10,554	0	(38)	0	(38)	0	10,516	0	0	0	513	12/16/2008
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		10/01/2007	Paydown		13,707	13,707	14,101	13,756	0	(50)	0	(50)	0	13,707	0	0	0	742	12/16/2008
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		11/01/2007	Paydown		9,475	9,475	9,748	9,510	0	(34)	0	(34)	0	9,475	0	0	0	565	12/16/2008
383739-RL-5	GNMA 2001-6 PM (CMO) 6.500% 06/16/30		12/01/2007	Paydown		10,094	10,094	10,385	10,131	0	(37)	0	(37)	0	10,094	0	0	0	656	12/16/2008
38373Q-XJ-5	GNMA 2003-40 NB (CMO) 5.000% 12/20/28		03/01/2007	RBC Dain Rauchser Inc.		990,625	1,000,000	1,017,500	1,009,247	0	(432)	0	(432)	0	1,008,815	0	(18,190)	(18,190)	12,639	08/20/2011

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	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. (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
38373S-NA-1	GNMA 2003-12 QX (CMO) 4.750% 02/16/29		03/01/2007	RBC Dain Rauchser Inc.		990,938	1,000,000	999,219	998,773	0	(33)	0	(33)	0	998,741	0	(7,803)	(7,803)	12,007	02/16/2029
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		01/01/2007	Paydown		64,962	64,962	65,957	65,204	0	(242)	0	(242)	0	64,962	0	0	0	271	07/16/2009
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		02/01/2007	Paydown		34,790	34,790	35,323	34,920	0	(130)	0	(130)	0	34,790	0	0	0	290	07/16/2009
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		03/01/2007	Paydown		77,589	77,589	78,777	77,878	0	(289)	0	(289)	0	77,589	0	0	0	970	07/16/2009
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		04/01/2007	Paydown		58,830	58,830	59,730	59,049	0	(219)	0	(219)	0	58,830	0	0	0	980	07/16/2009
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		05/01/2007	Paydown		54,099	54,099	54,928	54,301	0	(202)	0	(202)	0	54,099	0	0	0	1,127	07/16/2009
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		06/01/2007	Paydown		67,539	67,539	68,573	67,790	0	(252)	0	(252)	0	67,539	0	0	0	1,688	07/16/2009
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		07/01/2007	Paydown		36,276	36,276	36,831	36,411	0	(135)	0	(135)	0	36,276	0	0	0	1,058	07/16/2009
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		08/01/2007	Paydown		46,933	46,933	47,651	47,108	0	(175)	0	(175)	0	46,933	0	0	0	1,564	07/16/2009
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		09/01/2007	Paydown		44,054	44,054	44,728	44,218	0	(164)	0	(164)	0	44,054	0	0	0	1,652	07/16/2009
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		10/01/2007	Paydown		75,508	75,508	76,665	75,790	0	(281)	0	(281)	0	75,508	0	0	0	3,146	07/16/2009
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		11/01/2007	Paydown		42,883	42,883	43,540	43,043	0	(160)	0	(160)	0	42,883	0	0	0	1,965	07/16/2009
38374B-3V-3	GNMA 2003-77 TG (CMO) 5.000% 05/16/30		12/01/2007	Paydown		21,630	21,630	21,961	21,710	0	(81)	0	(81)	0	21,630	0	0	0	1,081	07/16/2009
3199999 - Bonds - Special Revenues						13,873,236	13,926,548	13,883,356	13,853,311	0	21,109	0	21,109	0	13,874,420	0	(1,184)	(1,184)	264,788	XXX
031162-AB-6	Amgen Inc. Corporate Note Cont Callable		12/01/2007	Maturity		1,000,000	1,000,000	1,026,690	1,004,599	0	(4,599)	0	(4,599)	0	1,000,000	0	0	0	65,000	12/01/2007
06420A-EH-5	Bank of New York CD - Callable		09/27/2007	Deutsche Bank		940,300	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(59,700)	(59,700)	58,356	02/14/2017
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		01/01/2007	Paydown		30,568	30,568	30,567	30,553	0	15	0	15	0	30,568	0	0	0	153	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		02/01/2007	Paydown		43,646	43,646	43,644	43,625	0	21	0	21	0	43,646	0	0	0	436	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		03/01/2007	Paydown		27,719	27,719	27,718	27,705	0	13	0	13	0	27,719	0	0	0	416	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		04/01/2007	Paydown		21,398	21,398	21,397	21,388	0	10	0	10	0	21,398	0	0	0	428	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		05/01/2007	Paydown		26,720	26,720	26,719	26,707	0	13	0	13	0	26,720	0	0	0	668	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		06/01/2007	Paydown		25,538	25,538	25,537	25,525	0	12	0	12	0	25,538	0	0	0	766	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		07/01/2007	Paydown		24,075	24,075	24,074	24,063	0	12	0	12	0	24,075	0	0	0	843	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		08/01/2007	Paydown		24,019	24,019	24,018	24,007	0	12	0	12	0	24,019	0	0	0	961	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		09/01/2007	Paydown		23,486	23,486	23,485	23,475	0	11	0	11	0	23,486	0	0	0	1,057	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		10/01/2007	Paydown		9,931	9,931	9,931	9,927	0	5	0	5	0	9,931	0	0	0	497	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		11/01/2007	Paydown		14,842	14,842	14,841	14,835	0	7	0	7	0	14,842	0	0	0	816	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A CMO		12/01/2007	Paydown		14,327	14,327	14,327	14,320	0	7	0	7	0	14,327	0	0	0	860	11/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		01/01/2007	Paydown		34,647	34,647	34,647	34,646	0	1	0	1	0	34,647	0	0	0	170	09/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		02/01/2007	Paydown		39,709	39,709	39,709	39,708	0	1	0	1	0	39,709	0	0	0	389	09/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		03/01/2007	Paydown		52,483	52,483	52,482	52,481	0	2	0	2	0	52,483	0	0	0	770	09/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		04/01/2007	Paydown		61,580	61,580	61,579	61,578	0	2	0	2	0	61,580	0	0	0	1,205	09/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		05/01/2007	Paydown		47,135	47,135	47,135	47,134	0	2	0	2	0	47,135	0	0	0	1,153	09/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		06/01/2007	Paydown		60,589	60,589	60,589	60,587	0	2	0	2	0	60,589	0	0	0	1,779	09/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		07/01/2007	Paydown		65,252	65,252	65,252	65,250	0	2	0	2	0	65,252	0	0	0	2,235	09/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		08/01/2007	Paydown		63,619	63,619	63,618	63,617	0	2	0	2	0	63,619	0	0	0	2,490	09/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		09/01/2007	Paydown		56,754	56,754	56,754	56,753	0	2	0	2	0	56,754	0	0	0	2,499	09/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		10/01/2007	Paydown		40,423	40,423	40,423	40,422	0	1	0	1	0	40,423	0	0	0	1,978	09/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		11/01/2007	Paydown		39,197	39,197	39,197	39,196	0	1	0	1	0	39,197	0	0	0	2,110	09/25/2036
17310E-AA-6	Citicorp Res Mtg 2006-2 A1A ABS		12/01/2007	Paydown		43,026	43,026	43,026	43,025	0	1	0	1	0	43,026	0	0	0	2,526	09/25/2036
200339-AP-4	Comerica Bank Corporate Note Non Callabl		06/15/2007	Maturity		1,000,000	1,000,000	995,127	999,608	0	392	0	392	0	1,000,000	0	0	0	36,250	06/15/2007
369622-CM-5	General Electric Cap Corp Corporate Note		05/21/2007	Maturity		1,000,000	1,000,000	1,142,683	1,011,010	0	(11,010)	0	(11,010)	0	1,000,000	0	0	0	43,750	05/21/2007
43709P-AB-4	Home Equity Mtg 2006-5 A1 ABS		01/25/2007	Paydown		62,417	62,417	62,378	62,383	0	34	0	34	0	62,417	0	0	0	286	01/25/2037
43709P-AB-4	Home Equity Mtg 2006-5 A1 ABS		02/25/2007	Paydown		69,218	69,218	69,175	69,180	0	38	0	38	0	69,218	0	0	0	635	01/25/2037
43709P-AB-4	Home Equity Mtg 2006-5 A1 ABS		03/25/2007	Paydown		52,617	52,617	52,584	52,588	0	29	0	29	0	52,617	0	0	0	723	01/25/2037
43709P-AB-4	Home Equity Mtg 2006-5 A1 ABS		04/25/2007	Paydown		54,129	54,129	54,095	54,099	0	30	0	30	0	54,129	0	0	0	992	01/25/2037
43709P-AB-4	Home Equity Mtg 2006-5 A1 ABS		05/25/2007	Paydown		46,939	46,939	46,910	46,913	0	26	0	26	0	46,939	0	0	0	1,076	01/25/2037
43709P-AB-4	Home Equity Mtg 2006-5 A1 ABS		06/25/2007	Paydown		50,571	50,571	50,540	50,544	0	28	0	28	0	50,571	0	0	0	1,391	01/25/2037
43709P-AB-4	Home Equity Mtg 2006-5 A1 ABS		07/25/2007	Paydown		44,292	44,292	44,265	44,268	0	24	0	24	0	44,292	0	0	0	1,421	01/25/2037
43709P-AB-4	Home Equity Mtg 2006-5 A1 ABS		08/25/2007	Paydown		39,304	39,304	39,280	39,283	0	22	0	22	0	39,304	0	0	0	1,441	01/25/2037
43709P-AB-4	Home Equity Mtg 2006-5 A1 ABS		08/30/2007	CS First Boston Corp.		1,081,191	1,257,199	1,256,419	1,256,506	0	250	0	250	0	1,256,755	0	(175,564)	(175,564)	47,826	01/25/2037