

Edgar Filing: VAN KAMPEN BOND FUND - Form N-Q

VAN KAMPEN BOND FUND
Form N-Q
May 30, 2006

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-02090

Van Kampen Bond Fund
(Exact name of registrant as specified in charter)

1221 Avenue of the Americas, New York, New York 10020
(Address of principal executive offices) (Zip code)

Ronald Robison
1221 Avenue of the Americas, New York, New York 10020
(Name and address of agent for service)

Registrant's telephone number, including area code: 212-762-4000

Date of fiscal year end: 6/30

Date of reporting period: 3/31/06

Item 1. Schedule of Investments.

The Fund's schedule of investments as of the close of the reporting period prepared pursuant to Rule 12-12 of Regulation S-X is as follows:

VAN KAMPEN BOND FUND

PORTFOLIO OF INVESTMENTS MARCH 31, 2006 (UNAUDITED)

| PAR AMOUNT (000) | DESCRIPTION | COUPON |
|------------------------|---|---------|
| \$ 407 | CORPORATE BONDS 69.6% AEROSPACE & DEFENSE 0.2% Raytheon Co. | 4.500 % |
| 1,280 | AUTOMOTIVE 3.2% | |
| 1,785 | DaimlerChrysler NA Holding Corp. | 8.500 |
| 4,075 | General Motors Acceptance Corp. | 6.875 |
| 720 | General Motors Corp. | 8.375 |
| | Lear Corp., Ser B | 8.110 |

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| | | |
|-------|--|-------|
| 2,230 | BANKING 13.5% | |
| 2,250 | Bank of America Corp. | 3.375 |
| 2,860 | HBOS Treasury Services, 144A-Private Placement (United Kingdom) (a) | 3.500 |
| 2,255 | JPMorgan Chase & Co. | 6.750 |
| 1,635 | M & I Marshall & Ilsley Bank | 3.800 |
| 2,315 | MBNA Corp. (Variable Rate Coupon) | 5.140 |
| 2,195 | National City Bank | 3.375 |
| 2,250 | SunTrust Banks, Inc. | 5.050 |
| 1,090 | U.S. Bancorp. | 3.950 |
| 3,735 | USB Capital IX (Variable Rate Coupon) | 6.189 |
| 1,350 | Wachovia Capital Trust III (Variable Rate Coupon) | 5.800 |
| 885 | Wachovia Corp. | 3.625 |
| 925 | Wachovia Corp. | 4.950 |
| 900 | Washington Mutual Bank FA | 5.500 |
| 2,190 | Washington Mutual, Inc. | 8.250 |
| | Wells Fargo & Co. | 5.125 |
| | | |
| | BROKERAGE 1.6% | |
| 185 | Goldman Sachs Group, Inc. | 5.250 |
| 2,000 | Lehman Brothers Holdings, Inc. | 8.500 |
| 841 | World Financial Prop., 144A-Private Placement (a) | 6.910 |
| 382 | World Financial Prop., 144A-Private Placement (a) | 6.950 |
| | | |
| | CHEMICALS 1.1% | |
| 640 | ICI Wilmington, Inc. | 4.375 |
| 1,785 | Sealed Air Corp., 144A-Private Placement (a) | 5.625 |
| | | |
| | CONSTRUCTION MACHINERY 0.9% | |
| 2,045 | Caterpillar Financial Services Corp., Ser F | 3.625 |
| | | |
| | CONSUMER PRODUCTS 0.7% | |
| 1,495 | Clorox Co. (Variable Rate Coupon) | 5.025 |
| | | |
| | DIVERSIFIED MANUFACTURING 2.6% | |
| 1,245 | Brascan Corp. (Canada) | 7.125 |
| 1,275 | Cooper Industries, Inc. | 5.250 |
| 1,155 | Cooper Industries, Inc., 144A-Private Placement (a) | 5.250 |
| 1,845 | United Technologies Corp. | 4.375 |
| | | |
| | ELECTRIC 7.9% | |
| 1,350 | Ameren Corp. | 4.263 |

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| | | |
|-------|---|-------|
| 1,340 | Arizona Public Service Co. | 5.800 |
| 795 | Arizona Public Service Co. | 6.750 |
| 805 | Carolina Power & Light Co. | 6.800 |
| 1,460 | CC Funding Trust I | 6.900 |
| 860 | Cincinnati Gas & Electric Co. | 5.700 |
| 865 | Detroit Edison Co. | 6.125 |
| 960 | Duquesne Light Co., Ser O | 6.700 |
| 655 | Entergy Gulf States, Inc. | 3.600 |
| 1,600 | Entergy Gulf States, Inc. (Variable Rate Coupon) | 5.220 |
| 425 | Entergy Gulf States, Inc., 144A-Private Placement (Variable Rate Coupon) (a) | 5.610 |
| 1,290 | FPL Group Capital, Inc. | 3.250 |
| 255 | Indianapolis Power & Light Co., 144A-Private Placement (a) | 6.300 |
| 655 | Monongahela Power Co. | 5.000 |
| 900 | NiSource Finance Corp. (Variable Rate Coupon) | 5.344 |
| 1,270 | Pacific Gas & Electric Co. | 6.050 |
| 650 | PSE&G Energy Holdings, LLC | 8.625 |
| 255 | TXU Corp., Ser J | 6.375 |
| 560 | Wisconsin Electric Power | 3.500 |
| | ENVIRONMENTAL & FACILITIES SERVICES 1.0% | |
| 1,500 | Waste Management, Inc. | 7.000 |
| 550 | Waste Management, Inc. | 7.375 |
| | FOOD/BEVERAGE 0.6% | |
| 570 | ConAgra Foods, Inc. | 7.000 |
| 520 | ConAgra Foods, Inc. | 8.250 |
| 160 | Pilgrim's Pride Corp. | 9.625 |
| | GAMING 0.7% | |
| 1,675 | Harrah's Operating Co., Inc. | 5.625 |
| | HEALTHCARE 2.4% | |
| 600 | AmerisourceBergen Corp., 144A - Private Placement (a) | 5.625 |
| 1,885 | Health Net, Inc. (Variable Rate Coupon) | 9.875 |
| 1,130 | UnitedHealth Group, Inc. | 5.200 |
| 650 | Wellpoint, Inc. | 3.750 |
| 590 | Wellpoint, Inc. | 4.250 |
| | INDEPENDENT ENERGY 0.4% | |
| 285 | Kerr-McGee Corp. | 5.875 |
| 470 | Kerr-McGee Corp. | 6.625 |

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| | | | |
|-------|---|------|-------|
| | INTEGRATED ENERGY | 0.6% | |
| 790 | Consumers Energy Co., Ser F | | 4.000 |
| 455 | Consumers Energy Co., Ser H | | 4.800 |
| | LIFE INSURANCE | 3.2% | |
| 635 | AXA Financial, Inc. | | 6.500 |
| 475 | John Hancock Financial Services, Inc. | | 5.625 |
| 2,365 | Marsh & McLennan Cos., Inc. | | 5.875 |
| 105 | MetLife, Inc. | | 6.125 |
| 1,030 | Monumental Global Funding II, 144A-Private Placement (a) | | 3.850 |
| 585 | Nationwide Financial Services, Inc. | | 6.250 |
| 1,895 | Xlliac Global Funding, 144A-Private Placement (a) | | 4.800 |
| | LODGING | 0.7% | |
| 1,325 | Hyatt Equities, LLC, 144A-Private Placement (a) | | 6.875 |
| 185 | Starwood Hotels & Resorts Worldwide, Inc. (Variable Rate Coupon) | | 7.375 |
| | MEDIA-CABLE | 1.7% | |
| 1,835 | Comcast Cable Communications, Inc. | | 6.750 |
| 90 | Comcast Cable Communications, Inc. | | 7.125 |
| 490 | Comcast Cable Communications, Inc. | | 8.375 |
| 935 | Echostar DBS Corp. | | 6.375 |
| 180 | Echostar DBS Corp. | | 6.625 |
| | MEDIA-NONCABLE | 1.0% | |
| 950 | Interpublic Group of Cos., Inc. | | 5.400 |
| 970 | News America Holdings, Inc. | | 8.875 |
| 115 | News America, Inc., 144A-Private Placement (a) | | 6.400 |
| | NATURAL GAS DISTRIBUTORS | 0.4% | |
| 890 | Sempra Energy | | 4.621 |
| | NATURAL GAS PIPELINES | 1.2% | |
| 765 | Consolidated Natural Gas Co., Ser A | | 5.000 |
| 1,065 | Consolidated Natural Gas Co., Ser C | | 6.250 |
| 755 | Texas Eastern Transmission Corp. | | 7.000 |

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| | | | |
|-------|---|-------|-------|
| | NONCAPTIVE-CONSUMER FINANCE 5.6% | | |
| 1,000 | American Express Co. | | 4.750 |
| 230 | American General Finance Corp. | | 4.625 |
| 2,000 | American General Finance Corp. | | 4.625 |
| 2,245 | Countrywide Home Loans, Inc. | | 3.250 |
| 1,555 | HSBC Finance Corp. | | 6.750 |
| 1,000 | HSBC Finance Corp. | | 7.875 |
| 150 | HSBC Finance Corp. | | 8.000 |
| 2,595 | Residential Capital Corp. | | 6.375 |
| 1,330 | SLM Corp. | | 5.000 |
| | NONCAPTIVE-DIVERSIFIED FINANCE 2.6% | | |
| 415 | CIT Group, Inc. | | 3.650 |
| 415 | CIT Group, Inc. | | 7.375 |
| 2,100 | General Electric Capital Corp., Ser A | | 4.750 |
| 90 | General Electric Capital Corp., Ser A | | 5.875 |
| 415 | General Electric Capital Corp., Ser A | | 6.750 |
| 2,240 | Nationwide Building Society, 144A-Private Placement (United Kingdom) (a) | | 4.250 |
| | OIL FIELD SERVICES 0.2% | | |
| 380 | Panhandle Eastern Pipe Line Co., Ser B | | 2.750 |
| | PROPERTY & CASUALTY 4.0% | | |
| 1,195 | AIG SunAmerica Global Financing VI, 144A-Private Placement (a) | | 6.300 |
| 1,545 | Farmers Exchange Capital, 144A-Private Placement (a) | | 7.050 |
| 1,230 | Farmers Insurance Exchange Surplus, 144A-Private Placement (a) | | 8.625 |
| 125 | Hartford Financial Services Group, Inc. | | 2.375 |
| 1,800 | Mantis Reef Ltd., 144A-Private Placement (Australia) (a) | | 4.692 |
| 1,415 | St. Paul Travelers Cos., Inc. | | 5.010 |
| 1,035 | Two-Rock Pass Through Trust, 144A-Private Placement (Variable Rate Coupon) (Bermuda) (a) | | 5.680 |
| | RAILROADS 2.5% | | |
| 590 | Burlington Northern Santa Fe Corp. | 6.125 | 03 |
| 615 | Burlington Northern Santa Fe Railway Co. | 4.575 | 01 |
| 1,000 | CSX Corp. | 6.750 | 03 |
| 520 | Norfolk Southern Corp. | 7.350 | 05 |
| 2,600 | Union Pacific Corp. | 6.625 | 02 |
| | REAL ESTATE INVESTMENT TRUSTS 0.6% | | |
| 250 | EOP Operating LP | 4.750 | 03 |

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| | | | |
|---|---|-------|----|
| 175 | EOP Operating LP | 7.875 | 07 |
| 850 | Reckson Operating Partnership LP | 5.150 | 01 |
| | | | |
| REFINING 0.1% | | | |
| 250 | Vintage Petroleum, Inc. | 7.875 | 05 |
| | | | |
| RETAIL 2.1% | | | |
| 270 | CVS Corp. | 3.875 | 11 |
| 500 | Federated Department Stores, Inc. | 6.300 | 04 |
| 1,500 | Federated Department Stores, Inc. | 6.625 | 09 |
| 920 | Limited Brands, Inc. | 6.950 | 03 |
| 1,275 | May Department Stores Co. | 5.950 | 11 |
| | | | |
| SUPERMARKETS 1.1% | | | |
| 1,390 | Albertson's, Inc. | 8.000 | 05 |
| 1,035 | Kroger Co. | 7.450 | 03 |
| | | | |
| TEXTILE 0.8% | | | |
| 580 | Mohawk Industries, Inc. | 6.125 | 01 |
| 995 | Mohawk Industries, Inc., Ser D | 7.200 | 04 |
| | | | |
| TRANSPORTATION SERVICES 0.5% | | | |
| 1,000 | FedEx Corp. | 2.650 | 04 |
| | | | |
| WIRELINE COMMUNICATIONS 3.9% | | | |
| 1,785 | AT&T Corp. (Variable Rate Coupon) | 9.750 | 11 |
| 1,400 | Deutsche Telekom International Finance BV (Variable Rate Coupon) (Netherlands) | 8.250 | 06 |
| 1,335 | France Telecom SA (France) | 8.500 | 03 |
| 1,125 | SBC Communications, Inc. | 6.150 | 09 |
| 1,010 | Sprint Capital Corp. | 8.750 | 03 |
| 590 | Verizon New England, Inc. | 6.500 | 09 |
| | | | |
| TOTAL CORPORATE BONDS | | 69.6% | |
| | | | |
| UNITED STATES GOVERNMENT AGENCY OBLIGATIONS 20.1% | | | |
| 6,155 | United States Treasury Bonds (STRIPS) | | 6 |
| 3,255 | United States Treasury Bonds (STRIPS) | | 6 |
| 7,180 | United States Treasury Bonds | | |
| 6,000 | United States Treasury Bonds | | |

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21,250 United States Treasury Notes
4,000 United States Treasury Notes

TOTAL UNITED STATES GOVERNMENT AGENCY OBLIGATIONS

TOTAL LONG-TERM INVESTMENTS 89.7%
(Cost \$194,525,232)

SHORT-TERM INVESTMENTS 9.4%

REPURCHASE AGREEMENT 9.3%
State Street Bank & Trust Co. (\$19,839,000 par collateralized by U.S. Government obligations in a pooled cash account, interest rate of 4.72%, dated 03/31/06, to be sold on 04/03/06 at \$19,846,803)

UNITED STATES GOVERNMENT AGENCY OBLIGATIONS 0.1%
United States Treasury Bills (\$300,000 par, yielding 4.312%, 07/13/06 maturity) (b)

TOTAL SHORT-TERM INVESTMENTS
(Cost \$20,135,344)

TOTAL INVESTMENTS 99.1%
(Cost \$214,660,576)

OTHER ASSETS IN EXCESS OF LIABILITIES 0.9%

NET ASSETS 100.0%

Percentages are calculated as a percentage of net assets.

* Zero coupon bond

(a) 144A securities are those which are exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may only be resold in transactions exempt from registration which are normally those transactions with qualified institutional buyers.

(b) All or a portion of this security has been physically segregated in connection with open futures contracts.

STRIPS - Separate Trading of Registered Interest & Principal of Securities.

FUTURE CONTRACTS OUTSTANDING AS OF MARCH 31, 2006:

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| | CONTRACTS |
|---|-----------|
| Long Contracts: | |
| U.S. Treasury Notes 10-Year Futures, June 2006 (Current Notional Value of \$106,391 per contract) | 283 |
| U.S. Treasury Bonds Futures, June 2006 (Current Notional Value of \$109,156 per contract) | 4 |
| Short Contracts: | |
| U.S. Treasury Notes 5-Year Futures, June 2006 (Current Notional Value of \$104,438 per contract) | 91 |
| U.S. Treasury Notes 2-Year Futures, June 2006 (Current Notional Value of \$203,859 per contract) | 102 |
| | --- |
| | 480 |
| | --- |

SWAP AGREEMENTS OUTSTANDING AS OF MARCH 31, 2006:
CREDIT DEFAULT SWAPS

| COUNTERPARTY | REFERENCE ENTITY | BUY/SELL PROTECTION | PAY/RECEIVE FIXED RATE | EXPIRATION DATE | NOTIONAL AMOUNT (000) |
|----------------------------------|------------------------------|---------------------|------------------------|-----------------|-----------------------|
| Goldman Sachs Capital Markets | Jones Apparel Group, Inc. | Buy | 1.64% | 6/20/11 | \$ 1,300 |

Item 2. Controls and Procedures.

(a) The Fund's principal executive officer and principal financial officer have concluded that the Fund's disclosure controls and procedures are sufficient to ensure that information required to be disclosed by the Fund in this Form N-Q was recorded, processed, summarized and reported within the time periods specified in the Securities and Exchange Commission's rules and forms, based upon such officers' evaluation of these controls and procedures as of a date within 90 days of the filing date of the report.

(b) There were no changes in the Fund's internal control over financial reporting that occurred during the registrant's fiscal quarter that has materially affected, or is reasonably likely to materially affect, the Fund's internal control over financial reporting.

Item 3. Exhibits.

(a) A certification for the Principal Executive Officer of the registrant is attached hereto as part of EX-99.cert.

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(b) A certification for the Principal Financial Officer of the registrant is attached hereto as part of EX-99.cert.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Van Kampen Bond Fund

By: /s/ Ronald E. Robison

Name: Ronald E. Robison
Title: Principal Executive Officer
Date: May 18, 2006

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Ronald E. Robison

Name: Ronald E. Robison
Title: Principal Executive Officer
Date: May 18, 2006

By: /s/ Phillip G. Goff

Name: Phillip G. Goff
Title: Principal Financial Officer
Date: May 18, 2006