

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

VAN KAMPEN BOND FUND
Form N-Q
May 20, 2005

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: 3/31/05

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, 2005 (Unaudited)

| PAR AMOUNT (000) | DESCRIPTION | COUPON | MATURITY |
|------------------------|---------------------|--------|----------|
| | Corporate Bonds | 81.8% | |
| | AEROSPACE & DEFENSE | 0.7% | |

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| | | | | |
|----|-------|--|---------|----------|
| \$ | 407 | Raytheon Co. | 4.500 % | 11/15/07 |
| | 875 | Raytheon Co. | 8.300 | 03/01/10 |
| | | AIRLINES | 0.4% | |
| | 220 | Continental Airlines, Inc. | 6.648 | 09/15/17 |
| | 568 | Continental Airlines, Inc. | 6.900 | 01/02/18 |
| | | AUTOMOTIVE | 5.8% | |
| | 430 | AutoNation, Inc. | 9.000 | 08/01/08 |
| | 120 | DaimlerChrysler North America Holding Corp. | 7.300 | 01/15/12 |
| | 1,280 | DaimlerChrysler North America Holding Corp. | 8.500 | 01/18/31 |
| | 2,730 | Ford Motor Credit Co. | 7.250 | 10/25/11 |
| | 640 | General Motors Acceptance Corp. | 4.500 | 07/15/06 |
| | 4,125 | General Motors Acceptance Corp. | 6.875 | 09/15/11 |
| | 1,885 | General Motors Acceptance Corp. | 8.000 | 11/01/31 |
| | 2,240 | General Motors Corp. | 8.375 | 07/15/33 |
| | | BANKING | 14.0% | |
| | 2,230 | Bank of America Corp. | 3.375 | 02/17/09 |
| | 2,250 | Bank of Scotland, 144A-Private Placement (United Kingdom) (a) | 3.500 | 11/30/07 |
| | 545 | Citigroup, Inc. | 6.000 | 02/21/12 |
| | 2,110 | Citigroup, Inc. | 5.625 | 08/27/12 |
| | 3,340 | JPMorgan Chase & Co. | 6.750 | 02/01/11 |
| | 2,250 | KeyCorp. | 6.750 | 03/15/06 |
| | 2,255 | M & I Marshall & Ilsley Bank | 3.800 | 02/08/08 |
| | 400 | MBNA America Bank NA | 7.125 | 11/15/12 |
| | 1,625 | MBNA Corp. | 6.125 | 03/01/13 |
| | 2,315 | National City Bank | 3.375 | 10/15/07 |
| | 2,195 | SunTrust Banks, Inc. | 5.050 | 07/01/07 |
| | 2,250 | U.S. Bancorp. | 3.950 | 08/23/07 |
| | 885 | Wachovia Corp. | 4.950 | 11/01/06 |
| | 1,350 | Wachovia Corp. | 3.625 | 02/17/09 |
| | 925 | Washington Mutual Bank FA | 5.500 | 01/15/13 |
| | 900 | Washington Mutual, Inc. | 8.250 | 04/01/10 |
| | 2,190 | Wells Fargo & Co. | 5.125 | 02/15/07 |
| | | BROKERAGE | 2.6% | |
| | 1,670 | Goldman Sachs Group, Inc. | 6.875 | 01/15/11 |
| | 185 | Goldman Sachs Group, Inc. | 5.250 | 10/15/13 |
| | 2,000 | Lehman Brothers Holdings, Inc. | 8.500 | 05/01/07 |
| | 923 | World Financial Prop., 144A-Private Placement (a) | 6.910 | 09/01/13 |
| | 420 | World Financial Prop., 144A-Private Placement (a) | 6.950 | 09/01/13 |

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| | | | | |
|-------|---|-------|--------|----------|
| | CHEMICALS | 0.9% | | |
| 60 | FMC Corp. | | 10.250 | 11/01/09 |
| 640 | ICI Wilmington, Inc. | | 4.375 | 12/01/08 |
| 1,285 | Sealed Air Corp., 144A-Private Placement (a) | | 5.625 | 07/15/13 |
| | CONSTRUCTION MACHINERY | 0.9% | | |
| 2,045 | Caterpillar Financial Services Corp., Ser F | | 3.625 | 11/15/07 |
| | CONSUMER PRODUCTS | 1.4% | | |
| 1,495 | Clorox Co., 144A-Private Placement (Variable Rate Coupon) (a) | | 2.544 | 12/14/07 |
| 1,305 | Xerox Corp. | | 7.125 | 06/15/10 |
| 325 | Xerox Corp. | | 6.875 | 08/15/11 |
| | DIVERSIFIED MANUFACTURING | 1.4% | | |
| 1,275 | Cooper Industries, Inc. | | 5.250 | 07/01/07 |
| 705 | Hutchison Whampoa International Ltd., 144A-Private Placement (Cayman Islands) (a) | | 5.450 | 11/24/10 |
| 890 | Hutchison Whampoa International Ltd., 144A-Private Placement (Cayman Islands) (a) | | 6.500 | 02/13/13 |
| | ELECTRIC | 10.3% | | |
| 795 | Arizona Public Service Co. | | 6.750 | 11/15/06 |
| 1,250 | Arizona Public Service Co. | | 5.800 | 06/30/14 |
| 805 | Carolina Power & Light Co. | | 6.800 | 08/15/07 |
| 220 | CC Funding Trust I | | 6.900 | 02/16/07 |
| 370 | CenterPoint Energy | | 7.750 | 02/15/11 |
| 625 | Cincinnati Gas & Electric Co. | | 5.700 | 09/15/12 |
| 865 | Detroit Edison Co. | | 6.125 | 10/01/10 |
| 400 | Detroit Edison Co., Ser A, 144A-Private Placement (a) | | 4.800 | 02/15/15 |
| 960 | Duquesne Light Co. | | 6.700 | 04/15/12 |
| 655 | Entergy Gulf States, Inc. | | 3.600 | 06/01/08 |
| 1,600 | Entergy Gulf States, Inc. (Variable Rate Coupon) | | 2.800 | 12/01/09 |
| 1,660 | Exelon Corp. | | 6.750 | 05/01/11 |
| 1,290 | FPL Group Capital, Inc. | | 3.250 | 04/11/06 |
| 255 | Indianapolis Power & Light Co., 144A-Private Placement (a) | | 6.300 | 07/01/13 |
| 545 | Monongahela Power Co. | | 5.000 | 10/01/06 |
| 390 | Nevada Power Co. | | 9.000 | 08/15/13 |
| 1,323 | Niagara Mohawk Power Corp., Ser F | | 7.625 | 10/01/05 |
| 875 | NiSource Finance Corp. | | 7.625 | 11/15/05 |
| 900 | NiSource Finance Corp. (Variable Rate Coupon) | | 2.915 | 11/23/09 |
| 1,660 | Ohio Edison Co. | | 5.450 | 05/01/15 |
| 1,215 | Pacific Gas & Electric Co. | | 6.050 | 03/01/34 |
| 80 | PSEG Energy Holdings, Inc. | | 7.750 | 04/16/07 |
| 650 | PSEG Energy Holdings, Inc. | | 8.625 | 02/15/08 |
| 455 | Reliant Energy, Inc. | | 6.750 | 12/15/14 |

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| | | | |
|-------|--|-------|----------|
| 195 | Southern CA Edison Co. | 5.000 | 01/15/14 |
| 365 | Texas-New Mexico Power Co. | 6.250 | 01/15/09 |
| 255 | TXU Corp., Ser J | 6.375 | 06/15/06 |
| 665 | TXU Energy Co. | 7.000 | 03/15/13 |
| 560 | Wisconsin Electric Power | 3.500 | 12/01/07 |
| | ENTERTAINMENT 1.3% | | |
| 590 | AOL Time Warner, Inc. | 7.700 | 05/01/32 |
| 180 | Park Place Entertainment Corp. | 7.500 | 09/01/09 |
| 930 | Time Warner, Inc. | 6.875 | 05/01/12 |
| 135 | Time Warner, Inc. | 6.625 | 05/15/29 |
| 660 | Time Warner, Inc. | 7.625 | 04/15/31 |
| | ENVIRONMENTAL SERVICES 1.0% | | |
| 1,500 | Waste Management, Inc. | 7.000 | 10/15/06 |
| 550 | Waste Management, Inc. | 7.375 | 08/01/10 |
| | FOOD/BEVERAGE 1.3% | | |
| 1,155 | Kraft Foods, Inc. | 5.625 | 11/01/11 |
| 1,420 | Smithfield Foods, Inc. | 8.000 | 10/15/09 |
| 105 | Smithfield Foods, Inc. | 7.750 | 05/15/13 |
| | GAMING 0.8% | | |
| 1,175 | MGM Mirage, Inc. | 8.500 | 09/15/10 |
| 455 | MGM Mirage, Inc. | 6.750 | 09/01/12 |
| | HEALTHCARE 5.0% | | |
| 3,205 | Aetna, Inc. | 7.375 | 03/01/06 |
| 260 | AmerisourceBergen Corp. | 8.125 | 09/01/08 |
| 435 | Fisher Scientific International, Inc., 144A - Private Placement (a) | 6.750 | 08/15/14 |
| 205 | HCA, Inc. | 7.875 | 02/01/11 |
| 800 | HCA, Inc. | 6.300 | 10/01/12 |
| 285 | HCA, Inc. | 7.190 | 11/15/15 |
| 1,835 | Health Net, Inc. | 9.875 | 04/15/11 |
| 505 | Tenet Healthcare Corp. | 6.875 | 11/15/31 |
| 620 | Tenet Healthcare Corp. | 7.375 | 02/01/13 |

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| | | | |
|-------|--|-------|----------|
| 1,130 | UnitedHealth Group, Inc. | 5.200 | 01/17/07 |
| 650 | WellPoint, Inc., 144A-Private Placement (a) | 3.750 | 12/14/07 |
| 590 | WellPoint, Inc., 144A-Private Placement (a) | 4.250 | 12/15/09 |
| | | | |
| | INDEPENDENT ENERGY 0.4% | | |
| 285 | Kerr-McGee Corp. | 5.875 | 09/15/06 |
| 470 | Kerr-McGee Corp. | 6.625 | 10/15/07 |
| | | | |
| | INTEGRATED ENERGY 1.4% | | |
| 1,625 | Amerada Hess Corp. | 7.875 | 10/01/29 |
| 230 | Consumers Energy Co., Ser B | 5.375 | 04/15/13 |
| 790 | Consumers Energy Co., Ser F | 4.000 | 05/15/10 |
| 190 | Consumers Energy Co., Ser H | 4.800 | 02/17/09 |
| | | | |
| | LIFE INSURANCE 2.2% | | |
| 315 | AXA Financial, Inc. | 6.500 | 04/01/08 |
| 475 | John Hancock Financial Services, Inc. | 5.625 | 12/01/08 |
| 2,365 | Marsh & McLennan Cos., Inc. | 5.875 | 08/01/33 |
| 105 | Metlife, Inc. | 6.125 | 12/01/11 |
| 1,030 | Monumental Global Funding II, 144A-Private Placement (a) | 3.850 | 03/03/08 |
| 585 | Nationwide Financial Services, Inc. | 6.250 | 11/15/11 |
| 100 | Prudential Holdings, LLC, 144A- Private Placement (a) | 7.245 | 12/18/23 |
| | | | |
| | LODGING 1.9% | | |
| 1,325 | Hyatt Equities, LLC, 144A-Private Placement (a) | 6.875 | 06/15/07 |
| 610 | Marriott International, Inc., Ser D | 8.125 | 04/01/05 |
| 375 | Marriott International, Inc., Ser E | 7.000 | 01/15/08 |
| 185 | Starwood Hotels & Resorts Worldwide, Inc. | 7.375 | 05/01/07 |
| 1,375 | Starwood Hotels & Resorts Worldwide, Inc. | 7.875 | 05/01/12 |
| | | | |
| | MEDIA-CABLE 2.0% | | |
| 490 | Comcast Cable Communications, Inc. | 8.375 | 05/01/07 |
| 1,785 | Comcast Cable Communications, Inc. | 6.750 | 01/30/11 |
| 90 | Comcast Cable Communications, Inc. | 7.125 | 06/15/13 |
| 1,095 | Cox Communications, Inc.,144A-Private Placement (a) | 4.625 | 01/15/10 |
| 845 | Echostar DBS Corp. | 6.375 | 10/01/11 |

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|-------|--|------|-------|----------|
| | MEDIA-NONCABLE | 3.3% | | |
| 2,500 | Clear Channel Communications, Inc. | | 7.250 | 10/15/27 |
| 950 | Interpublic Group of Cos, Inc. | | 5.400 | 11/15/09 |
| 2,800 | News America Holdings, Inc. | | 8.875 | 04/26/23 |
| | NATURAL GAS DISTRIBUTORS | 0.1% | | |
| 260 | Sempra Energy | | 4.621 | 05/17/07 |
| | NATURAL GAS PIPELINES | 1.9% | | |
| 285 | Consolidated Natural Gas Co. | | 5.000 | 03/01/14 |
| 765 | Consolidated Natural Gas Co., Ser A | | 5.000 | 12/01/14 |
| 1,065 | Consolidated Natural Gas Co., Ser C | | 6.250 | 11/01/11 |
| 210 | Northwest Pipeline Corp. | | 8.125 | 03/01/10 |
| 945 | Ras Laffan Liquefied Natural Gas Co., Ltd., 144A-Private Placement (Qatar) (a) | | 8.294 | 03/15/14 |
| 675 | Texas Eastern Transmission Corp. | | 7.000 | 07/15/32 |
| | NONCAPTIVE-CONSUMER FINANCE | 3.9% | | |
| 230 | American General Finance Corp. | | 4.625 | 05/15/09 |
| 2,000 | American General Finance Corp. | | 4.625 | 09/01/10 |
| 2,245 | Countrywide Home Loans, Inc. | | 3.250 | 05/21/08 |
| 1,000 | HSBC Finance Corp. | | 7.875 | 03/01/07 |
| 150 | HSBC Finance Corp. | | 8.000 | 07/15/10 |
| 1,555 | HSBC Finance Corp. | | 6.750 | 05/15/11 |
| 1,330 | SLM Corp. | | 5.000 | 10/01/13 |
| | NONCAPTIVE-DIVERSIFIED FINANCE | 2.2% | | |
| 415 | CIT Group, Inc. | | 7.375 | 04/02/07 |
| 415 | CIT Group, Inc. | | 3.650 | 11/23/07 |
| 90 | General Electric Capital Corp., Ser A | | 5.875 | 02/15/12 |
| 2,100 | General Electric Capital Corp., Ser A | | 4.750 | 09/15/14 |
| 415 | General Electric Capital Corp., Ser A | | 6.750 | 03/15/32 |
| 1,290 | Nationwide Building Society, 144A-Private Placement (United Kingdom) (a) | | 4.250 | 02/01/10 |
| | OIL FIELD SERVICES | 0.2% | | |
| 280 | Panhandle Eastern Pipe Line Co., Ser B | | 2.750 | 03/15/07 |
| 145 | Plains Exploration & Production Co. | | 7.125 | 06/15/14 |

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| | | | | |
|-------|---|------|-------|----------|
| | PAPER | 0.2% | | |
| 455 | Weyerhaeuser Co. | | 6.000 | 08/01/06 |
| | PROPERTY & CASUALTY | 3.2% | | |
| 1,195 | AIG Sunamerica Global Financial, 144A-Private Placement (a) | | 6.300 | 05/10/11 |
| 1,545 | Farmers Exchange Capital, 144A-Private Placement (a) | | 7.050 | 07/15/28 |
| 1,230 | Farmers Insurance Exchange Surplus, 144A-Private Placement (a) | | 8.625 | 05/01/24 |
| 125 | Hartford Financial Services Group, Inc. | | 2.375 | 06/01/06 |
| 1,800 | Mantis Reef Ltd., 144A-Private Placement (Australia) (a) | | 4.692 | 11/14/08 |
| 790 | Two-Rock Pass Through Trust, 144A-Private Placement (Floating Rate) (a) | | 3.714 | 02/11/49 |
| | RAILROADS | 3.5% | | |
| 745 | Burlington Northern Santa Fe Railway Co. | | 4.575 | 01/15/21 |
| 1,000 | CSX Corp. | | 6.750 | 03/15/11 |
| 330 | CSX Corp. | | 9.000 | 08/15/06 |
| 5,289 | Union Pacific Corp. | | 8.350 | 05/01/25 |
| | REAL ESTATE INVESTMENT TRUSTS | 0.8% | | |
| 250 | EOP Operating LP | | 4.750 | 03/15/14 |
| 850 | Reckson Operating Partnership LP | | 5.150 | 01/15/11 |
| 570 | Rouse Co. | | 3.625 | 03/15/09 |
| 245 | Rouse Co. | | 5.375 | 11/26/13 |
| | REFINING | 0.3% | | |
| 430 | Ashland, Inc. | | 7.830 | 08/15/05 |
| 250 | Vintage Petroleum, Inc. | | 7.875 | 05/15/11 |
| | RETAIL | 1.8% | | |
| 250 | CVS Corp. | | 5.625 | 03/15/06 |
| 270 | CVS Corp. | | 3.875 | 11/01/07 |
| 1,500 | Federated Department Stores, Inc. | | 6.625 | 09/01/08 |
| 500 | Federated Department Stores, Inc. | | 6.300 | 04/01/09 |
| 1,275 | May Department Stores Co. | | 5.950 | 11/01/08 |

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| | | | | |
|-----------------------------|--|-------|-------|----------|
| | SERVICES | 0.4% | | |
| 562 | Iron Mountain, Inc. | | 7.750 | 01/15/15 |
| 295 | Iron Mountain, Inc. | | 6.625 | 01/01/16 |
| | TEXTILE | 0.4% | | |
| 810 | Mohawk Industries, Inc. | | 7.200 | 04/15/12 |
| | TOBACCO | 0.9% | | |
| 850 | Altria Group, Inc. | | 7.000 | 11/04/13 |
| 890 | Altria Group, Inc. | | 7.750 | 01/15/27 |
| | TRANSPORTATION SERVICES | 0.4% | | |
| 1,000 | FedEx Corp. | | 2.650 | 04/01/07 |
| | WIRELESS TELECOMMUNICATION SERVICES | 0.4% | | |
| 745 | AT&T Wireless Services, Inc. | | 7.875 | 03/01/11 |
| | WIRELINE COMMUNICATIONS | 2.2% | | |
| 840 | AT&T Corp. | | 9.750 | 11/15/31 |
| 1,330 | Deutsche Telekom International Finance BV (Netherlands) | | 8.750 | 06/15/30 |
| 1,105 | Sprint Capital Corp. | | 8.750 | 03/15/32 |
| 590 | Verizon New England, Inc. | | 6.500 | 09/15/11 |
| | TOTAL CORPORATE BONDS | 81.8% | | |
| | UNITED STATES GOVERNMENT AGENCY OBLIGATIONS | 14.6% | | |
| 9,250 | United States Treasury Bonds | | 6.125 | 08/15/29 |
| 12,005 | United States Treasury Bonds (STRIP PRINCIPAL) | | * | 02/15/25 |
| 3,255 | United States Treasury Bonds (STRIP PRINCIPAL) | | * | 02/15/27 |
| 15,700 | United States Treasury Notes | | 4.250 | 08/15/13 |
| | TOTAL UNITED STATES GOVERNMENT AGENCY OBLIGATIONS | | | |
| TOTAL LONG-TERM INVESTMENTS | | 96.4% | | |
| | (Cost \$207,510,466) | | | |
| SHORT-TERM INVESTMENTS | | 1.0% | | |
| REPURCHASE AGREEMENT | | 0.9% | | |

Bank of America Securities LLC (\$1,876,000 par collateralized by U.S. Government obligations in a pooled cash account, interest rate of 2.75%, dated 03/31/05, to be sold on 04/01/05 at \$1,876,143)

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U.S. Government Agency Obligations 0.1%

United States Treasury Bills (\$300,000 par, yielding 2.756%, 07/14/05 maturity) (b)

TOTAL SHORT-TERM INVESTMENTS
(Cost \$2,173,557)

TOTAL INVESTMENTS 97.4%
(Cost \$209,684,023)

OTHER ASSETS IN EXCESS OF LIABILITIES 2.6%

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) Asset segregated as collateral for open futures transactions

Future contracts outstanding as of March 31, 2005:

| | CONTRACTS ----- | UNREALIZED APPRECIATION/ DEPRECIATION ----- |
|---|--------------------|--|
| Long Contracts: | | |
| U.S. Treasury Notes 10-Year Futures June 2005 (Current Notional Value \$109,266 per contract) | 52 | (\$44,779) |
| Short Contracts: | | |
| U.S. Treasury Notes 5-Year Futures June 2005 (Current Notional Value of \$107,094 per contract) | 140 | 108,697 |
| U.S. Treasury Notes 2-Year Futures June 2005 (Current Notional Value of \$206,891 per contract) | 190 | 189,861 |
| | ----- 382 | ----- \$253,779 ----- |

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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 19, 2005

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 19, 2005

By: /s/ James W. Garrett

Name: James W. Garrett
Title: Principal Financial Officer
Date: May 19, 2005

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

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is attached hereto as part of EX-99.cert.

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