



QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2010
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut,
Country of Domicile US

INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906

Statutory Home Office: One Tower Square, Hartford, CT 06183
Main Administrative Office: One Tower Square, Hartford, CT 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT 06183
Primary Location of Books and Records: One Tower Square, Hartford, CT 06183 (860) 277-0111
Internet Website Address: www.travelers.com
Statutory Statement Contact: Michael J. Doody (860) 277-3966
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(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 10 officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, Andy Francis Besette, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., William Patrick Hannon, Maria Olivo, Doreen Spadorcia, Kenneth Franklin Spence, III, Gregory Cheshire Toczydowski, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Wendy Constance Skjerven, and Smitesh Davé.

DIRECTORS

JAY STEVEN BENET BRIAN WILLIAM MacLEAN GREGORY CHESHIRE TOCZYDLOWSKI
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Signatures and names of Brian W. MacLean (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

21st day of October, 2010
Notary Public
My Commission Expires September 30, 2012



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

# THE TRAVELERS INDEMNITY COMPANY

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,583,691,412	0	12,583,691,412	13,404,390,294
2. Stocks:				
2.1 Preferred stocks.....	91,446,917	0	91,446,917	94,112,400
2.2 Common stocks.....	3,882,053,299	56,494,004	3,825,559,295	3,683,222,593
3. Mortgage loans on real estate:				
3.1 First liens.....	34,075,572	0	34,075,572	35,264,403
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	187,884,618	0	187,884,618	186,307,188
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(489,371,094)), cash equivalents (\$.....0) and short-term investments (\$.....167,077,660).....	(322,293,434)	0	(322,293,434)	128,041,593
6. Contract loans (including \$.....0 premium notes).....	1,529,599	1,529,599	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	773,950,131	74,467,133	699,482,998	618,749,825
9. Receivables for securities.....	0	0	0	5
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	17,232,338,115	132,490,736	17,099,847,379	18,150,088,302
12. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
13. Investment income due and accrued.....	153,801,780	0	153,801,780	163,890,892
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	265,650,003	40,787,122	224,862,882	215,657,500
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....(5,692,921) earned but unbilled premiums).....	902,200,895	5,972,243	896,228,652	834,645,078
14.3 Accrued retrospective premiums.....	47,076,795	518,069	46,558,727	112,602,614
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	766,936,495	0	766,936,495	622,189,717
15.2 Funds held by or deposited with reinsured companies.....	4,305,673	0	4,305,673	5,012,578
15.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
16. Amounts receivable relating to uninsured plans.....	0	0	0	0
17.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	21,580,009
17.2 Net deferred tax asset.....	788,269,919	391,854,518	396,415,401	416,941,179
18. Guaranty funds receivable or on deposit.....	5,841,669	0	5,841,669	7,450,638
19. Electronic data processing equipment and software.....	31,572,936	0	31,572,936	38,017,532
20. Furniture and equipment, including health care delivery assets (\$.....0).....	291,398,579	291,398,579	(0)	0
21. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
22. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	1,262,817,805	651,877,648	610,940,156	662,127,764
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	21,752,210,664	1,514,898,914	20,237,311,749	21,250,203,802
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	21,752,210,664	1,514,898,914	20,237,311,749	21,250,203,802

### DETAILS OF WRITE-INS

1001 .....	0	0	0	0
1002 .....	0	0	0	0
1003 .....	0	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0	0
2401. Reinsurance receivable intercompany.....	200,398,354	0	200,398,354	307,921,726
2402. COLI supplemental benefits trust.....	124,246,028	0	124,246,028	119,312,733
2403. Suspense, undistributed payments.....	110,710,328	0	110,710,328	75,348,520
2498. Summary of remaining write-ins for Line 24 from overflow page.....	827,463,094	651,877,648	175,585,446	159,544,785
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	1,262,817,805	651,877,648	610,940,156	662,127,764

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....1,109,224,805).....	6,859,259,822	6,890,771,196
2. Reinsurance payable on paid losses and loss adjustment expenses.....	2,736,963	5,971,478
3. Loss adjustment expenses.....	1,558,896,012	1,617,891,069
4. Commissions payable, contingent commissions and other similar charges.....	103,621,492	123,869,842
5. Other expenses (excluding taxes, licenses and fees).....	94,126,326	119,040,883
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	81,625,561	96,034,858
7.1 Current federal and foreign income taxes (including \$....23,216,851 on realized capital gains (losses)).....	21,880,376	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,262,987,431 and including warranty reserves of \$.....0).....	1,970,241,887	1,866,204,658
10. Advance premium.....	85,953,050	66,664,066
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,172,646	8,611,333
12. Ceded reinsurance premiums payable (net of ceding commissions).....	119,704,140	118,022,184
13. Funds held by company under reinsurance treaties.....	199,183,599	145,525,632
14. Amounts withheld or retained by company for account of others.....	1,013,947,008	1,031,424,679
15. Remittances and items not allocated.....	293,424,839	144,716,577
16. Provision for reinsurance.....	173,164,741	173,164,741
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	379,237,913	372,341,427
20. Derivatives.....	0	0
21. Payable for securities.....	86,199,362	16,356,528
22. Liability for amounts held under uninsured plans.....	0	0
23. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
24. Aggregate write-ins for liabilities.....	40,026,166	80,953,773
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	13,092,401,903	12,877,564,926
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	13,092,401,903	12,877,564,926
28. Aggregate write-ins for special surplus funds.....	139,375,206	160,743,128
29. Common capital stock.....	10,790,700	10,790,700
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	4,299,812,250	4,299,812,250
34. Unassigned funds (surplus).....	2,694,931,690	3,901,292,799
35. Less treasury stock, at cost:		
35.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
35.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
36. Surplus as regards policyholders (Lines 28 to 34, less 35).....	7,144,909,846	8,372,638,876
37. Totals.....	20,237,311,749	21,250,203,802

## DETAILS OF WRITE-INS

2401. Escheat liability.....	67,873,119	60,791,089
2402. Other liabilities tri-party/tax credit bonds.....	3,517,669	0
2403. Undistributed salaries.....	606,047	(128,847)
2498. Summary of remaining write-ins for Line 24 from overflow page.....	(31,970,670)	20,291,530
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	40,026,166	80,953,773
2801. Special surplus for deferred taxes.....	109,311,984	126,144,495
2802. Special surplus from retroactive reinsurance.....	30,063,222	34,598,633
2803. ....	0	0
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	139,375,206	160,743,128
3101. ....	0	0
3102. ....	0	0
3103. ....	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0

# THE TRAVELERS INDEMNITY COMPANY

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,187,255,499).....	1,135,078,805	1,193,308,917	1,565,582,252
1.2 Assumed..... (written \$.....13,998,383,735).....	13,533,363,595	13,681,637,930	18,210,024,454
1.3 Ceded..... (written \$.....11,915,876,548).....	11,509,018,683	11,696,635,576	15,545,619,091
1.4 Net..... (written \$.....3,269,762,686).....	3,159,423,717	3,178,311,271	4,229,987,615
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,807,665,519):			
2.1 Direct.....	560,760,967	542,983,990	655,667,975
2.2 Assumed.....	6,837,821,276	6,470,328,514	8,190,383,223
2.3 Ceded.....	5,751,814,555	5,513,314,791	6,899,419,128
2.4 Net.....	1,646,767,689	1,499,997,714	1,946,632,070
3. Loss adjustment expenses incurred.....	346,622,635	380,170,101	517,204,286
4. Other underwriting expenses incurred.....	1,021,924,427	934,637,357	1,349,634,269
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,015,314,752	2,814,805,172	3,813,470,625
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	144,108,966	363,506,099	416,516,989
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	498,302,577	494,361,033	1,024,388,851
10. Net realized capital gains (losses) less capital gains tax of \$.....6,124,845.....	(57,384,847)	(36,841,920)	(40,750,923)
11. Net investment gain (loss) (Lines 9 + 10).....	440,917,731	457,519,113	983,637,928
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....29,592,840 amount charged off \$.....39,773,070).....	(10,180,231)	(9,728,582)	(14,194,235)
13. Finance and service charges not included in premiums.....	16,251,024	16,395,267	21,941,338
14. Aggregate write-ins for miscellaneous income.....	24,765,372	19,172,585	30,822,657
15. Total other income (Lines 12 through 14).....	30,836,165	25,839,270	38,569,760
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	615,862,861	846,864,482	1,438,724,677
17. Dividends to policyholders.....	4,298,588	3,518,305	4,071,303
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	611,564,273	843,346,177	1,434,653,374
19. Federal and foreign income taxes incurred.....	126,699,873	217,339,468	234,195,662
20. Net income (Line 18 minus Line 19) (to Line 22).....	484,864,401	626,006,709	1,200,457,712
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	8,372,638,876	7,962,244,098	7,962,244,098
22. Net income (from Line 20).....	484,864,401	626,006,709	1,200,457,712
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....31,028,958.....	354,344,601	271,833,242	184,414,239
25. Change in net unrealized foreign exchange capital gain (loss).....	(887,799)	848,397	730,455
26. Change in net deferred income tax.....	1,816,128	(24,572,937)	(47,525,957)
27. Change in nonadmitted assets.....	(71,033,850)	2,944,881	98,420,425
28. Change in provision for reinsurance.....	0	0	58,876,476
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	38,876,926	38,876,933
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(1,980,000,000)	(1,015,000,000)	(1,250,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(16,832,511)	0	126,144,495
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(1,227,729,030)	(99,062,783)	410,394,778
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	7,144,909,846	7,863,181,315	8,372,638,876
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	20,211,637	8,953,713	17,662,959
1402. Change in COLI cash values.....	5,396,903	12,610,656	16,625,141
1403. Other assets tri-party/tax credit bond income.....	33,482	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(876,650)	(2,391,785)	(3,465,444)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	24,765,372	19,172,585	30,822,657
3701. Change in special surplus from deferred taxes.....	(16,832,511)	0	126,144,495
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(16,832,511)	0	126,144,495

# THE TRAVELERS INDEMNITY COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	3,282,290,181	3,260,720,239	4,250,086,255
2. Net investment income.....	551,861,552	536,768,774	1,089,567,167
3. Miscellaneous income.....	30,836,165	25,839,269	38,569,760
4. Total (Lines 1 through 3).....	3,864,987,898	3,823,328,281	5,378,223,182
5. Benefit and loss related payments.....	1,825,553,452	1,546,532,632	1,921,285,509
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,482,062,248	1,373,273,607	1,894,932,848
8. Dividends paid to policyholders.....	3,737,275	2,330,558	3,788,587
9. Federal and foreign income taxes paid (recovered) net of \$.... (13,641,523) tax on capital gains (losses).....	89,364,332	225,552,932	234,741,548
10. Total (Lines 5 through 9).....	3,400,717,307	3,147,689,729	4,054,748,493
11. Net cash from operations (Line 4 minus Line 10).....	464,270,591	675,638,552	1,323,474,689
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,753,230,544	1,386,716,144	1,750,194,975
12.2 Stocks.....	124,188,799	57,065,756	75,003,555
12.3 Mortgage loans.....	798,390	1,120,658	1,505,377
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	57,456,863	49,256,042	76,919,726
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	21,708	(115,554)	(115,554)
12.7 Miscellaneous proceeds.....	69,842,834	159,008,031	109,697,883
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,005,539,137	1,653,051,077	2,013,205,963
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	933,861,124	1,068,488,872	1,947,613,152
13.2 Stocks.....	9,395,612	3,574,137	63,366,610
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	6,082,229	12,116,200	12,116,200
13.5 Other invested assets.....	172,699,833	47,999,296	94,895,532
13.6 Miscellaneous applications.....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,122,038,798	1,132,178,505	2,117,991,494
14. Net increase (decrease) in contract loans and premium notes.....	0	0	(615,177)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	883,500,339	520,872,572	(104,170,354)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	1,980,000,000	1,015,000,000	1,250,000,000
16.6 Other cash provided (applied).....	181,894,043	41,361,798	44,159,080
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(1,798,105,957)	(973,638,202)	(1,205,840,920)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(450,335,027)	222,872,922	13,463,415
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	128,041,593	114,578,178	114,578,178
19.2 End of period (Line 18 plus Line 19.1).....	(322,293,434)	337,451,100	128,041,593
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Stock converted to bonds.....	0	23,895,961	23,895,961
20.0002 Exchange of stock.....	508,998	2,600,000	7,555,042
20.0003 Stock distributions from limited partnerships.....	1,007,462	1,814,138	2,734,970

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## NOTES TO FINANCIAL STATEMENTS

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**Note 1 - Summary of Significant Accounting Policies**

## A. Accounting Practices:

The Travelers Indemnity Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The impact of any permitted accounting practices on statutory surplus was not material.

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

No significant change.

## C. Accounting Policy:

No significant change.

**Note 2 - Accounting Changes and Corrections of Errors**

No significant change.

**Note 3 - Business Combinations and Goodwill**

No significant change.

**Note 4 - Discontinued Operations**

No significant change.

**Note 5 - Investments**

## A. Mortgage Loans:

No significant change.

## B. Debt Restructuring:

No significant change.

## C. Reverse Mortgages:

No significant change.

## D. Loan-Backed Securities:

The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using actual and currently estimated future cash flows, including anticipated prepayments, with the original cost. For those securities where an other-than-temporary impairment has been recognized, the prospective method is utilized.

For collateralized mortgage obligations and asset-backed securities, the Smith Barney Mortgage Prepayment Model provided by Yield Book® is used to project prepayments whenever it is available. For pass-through certificates and when collateralized mortgage obligations and asset-backed securities are not modeled in Yield Book® or no prepayment model is provided, a consensus forecast from Bloomberg L.P. is used if available, otherwise the average three-month prepayment history is used.

When unit prices published by the Securities Valuation Office were not available, the Company used Bloomberg and Financial Times Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

In 2010, the Company changed from the retrospective to prospective method for valuing the following securities:

CUSIP  
466247YK3  
007036QM1  
12669GV40  
36242D6C2

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value
Aggregate Intent & Ability to Retain	\$443,608,379	\$32,281,151	\$396,625,726	\$341,177,812

The above table does not reflect the impact of amortization and/or payment of principal that have occurred on securities that have multiple other-than-temporary impairments.

**NOTES TO FINANCIAL STATEMENTS**

Loan-backed and structured securities with other-than-temporary impairments are as follows:

Cusip	Amortized cost basis before other-than-temporary impairment	Projected cash flow	Other-than-temporary impairment recognized in loss	Amortized cost basis after other-than-temporary impairment	Fair value	Impairment Quarter / Year
126378BB3	\$20,168,922	\$19,901,291	\$ 267,631	\$ 19,901,291	\$ 17,091,482	Q3 - 2009
12668BQA4	9,712,365	8,870,313	842,053	8,870,313	6,958,274	Q3 - 2009
36297XAF0	32,734,744	32,340,185	394,559	32,340,185	24,899,252	Q3 - 2009
46628YAA8	28,812,110	28,418,750	393,360	28,418,750	21,519,384	Q3 - 2009
94980SAD7	39,281,200	39,121,875	159,325	39,121,875	28,041,480	Q3 - 2009
07384MF80	4,372,629	3,802,968	569,662	3,802,968	2,703,179	Q3 - 2009
16162WQJ1	19,794,524	19,486,598	307,926	19,486,598	17,087,654	Q3 - 2009
46630PAZ8	14,494,404	14,478,527	15,878	14,478,527	12,333,514	Q3 - 2009
12628KAA0	3,505,047	2,785,736	719,311	2,785,736	2,354,865	Q3 - 2009
06050HD39	110,057	109,369	688	109,369	97,350	Q3 - 2009
02149DAD1	17,696,650	16,238,808	1,457,842	16,238,808	14,488,506	Q3 - 2009
32029AAE7	11,375,551	6,434,464	4,941,087	6,434,464	4,837,980	Q3 - 2009
61750MAF2	12,300,734	5,374,901	6,925,833	5,374,901	4,693,446	Q3 - 2009
021460AG5	14,991,065	13,440,818	1,550,247	13,440,818	10,594,980	Q3 - 2009
46629DAK1	9,001,307	7,817,977	1,183,330	7,817,977	6,188,618	Q3 - 2009
36186MAC5	14,724,978	13,873,155	851,823	13,873,155	5,442,157	Q3 - 2009
46629CAK3	10,933,293	10,750,257	183,036	10,750,257	10,080,069	Q3 - 2009
69121PDE0	9,068,342	8,074,264	994,078	8,074,264	6,837,037	Q4 - 2009
126694W95	15,834,010	15,785,099	48,911	15,785,099	13,767,962	Q4 - 2009
126378BB3	19,089,612	18,416,763	672,849	18,416,763	16,421,216	Q4 - 2009
021460AG5	13,422,750	12,089,063	1,333,688	12,089,063	10,504,329	Q4 - 2009
94984AAS9	29,266,193	28,684,375	581,818	28,684,375	22,201,797	Q4 - 2009
36297XAF0	32,349,484	32,065,148	284,336	32,065,148	24,358,624	Q4 - 2009
94980SAD7	39,143,700	39,012,500	131,200	39,012,500	27,536,664	Q4 - 2009
07384MF80	3,777,027	3,389,696	387,332	3,389,696	2,735,242	Q4 - 2009
75406VAC7	11,682,933	11,167,969	514,964	11,167,969	9,303,867	Q4 - 2009
46629DAK1	7,342,304	6,726,325	615,979	6,726,325	5,903,450	Q4 - 2009
46629CAK3	10,408,807	9,774,372	634,435	9,774,372	8,997,632	Q4 - 2009
02149DAD1	16,620,857	16,034,307	586,550	16,034,307	13,505,731	Q4 - 2009
749581AR5	16,824,004	15,917,825	906,179	15,917,825	14,136,672	Q4 - 2009
74957VAJ8	6,624,817	6,340,308	284,509	6,340,308	5,682,803	Q4 - 2009
46630PAZ8	13,707,877	13,334,303	373,574	13,334,303	11,637,871	Q4 - 2009
12628KAA0	2,055,563	1,821,998	233,565	1,821,998	1,631,817	Q4 - 2009
12544AAS4	13,051,896	12,884,625	167,271	12,884,625	11,833,352	Q4 - 2009
12669G5U1	8,945,838	8,765,625	180,213	8,765,625	7,643,448	Q4 - 2009
06050HD39	106,171	103,235	2,935	103,235	92,361	Q4 - 2009
05949CKS4	10,100,425	9,884,308	216,117	9,884,308	8,905,185	Q4 - 2009
126694PG7	9,279,723	9,227,626	52,097	9,227,626	8,146,311	Q4 - 2009
126694W95	14,569,200	14,305,918	263,282	14,305,918	13,047,792	Q1 - 2010
126378BB3	17,428,728	17,116,730	311,998	17,116,730	15,829,601	Q1 - 2010
36297XAF0	32,076,150	32,047,089	29,061	32,047,089	25,011,492	Q1 - 2010
75406VAC7	11,379,750	11,322,885	56,865	11,322,885	10,621,935	Q1 - 2010
466247YK3	12,555,384	12,534,049	21,336	12,534,049	11,789,157	Q1 - 2010
46628YAA8	28,500,910	28,421,000	79,910	28,421,000	23,010,270	Q2 - 2010
16162WQJ1	14,765,648	14,736,272	29,376	14,736,272	14,512,186	Q2 - 2010
75406VAC7	11,538,870	11,380,500	158,370	11,380,500	10,327,290	Q2 - 2010
007036QM1	12,519,526	12,440,657	78,868	12,440,657	10,323,272	Q2 - 2010
126694W95	11,928,548	11,808,297	120,250	11,808,297	11,369,575	Q3 - 2010
12669GV40	7,483,517	7,430,440	53,077	7,430,440	7,205,629	Q3 - 2010
466247YK3	11,631,097	11,567,151	63,946	11,567,151	11,797,069	Q3 - 2010
36242D6C2	16,362,191	16,353,067	9,123	16,353,067	16,994,282	Q3 - 2010
32029AAE7	6,678,036	6,546,540	131,496	6,546,540	6,433,934	Q3 - 2010
75406VAC7	11,591,624	11,296,500	295,124	11,296,500	10,909,680	Q3 - 2010
12544AAS4	12,954,243	12,924,288	29,955	12,924,288	12,793,264	Q3 - 2010
36186MAC5	11,095,274	10,512,351	582,923	10,512,351	7,237,488	Q3 - 2010

The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

	Less than 12 months		12 months or longer		Total	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
at September 30, 2010						
Loan-backed securities	\$ 60,480	\$ 2,111	\$ 765,403	\$ 15,077	\$ 825,883	\$ 17,188
Structured securities	5,498,387	1,132	333,524,323	26,317,372	339,022,710	26,318,504

When determining whether or not to recognize an other-than-temporary impairment, the Company considers estimated cash flows, the investee's current financial condition, liquidity, near term recovery prospects, and other relevant information, including the outlook for the business sectors in which the investee operates.

**E. Repurchase Agreements:**

No significant change.

**F. Real Estate:**

No significant change.

**G. Investments in Low-Income Housing Tax Credits (LIHTC):**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

In the quarter ending June 30, 2010, the Company impaired \$73,676,974 of joint ventures, partnerships and limited liability companies.

The estimated fair value of these investments was determined by using the fair value information contained in the most recent financial statements of the underlying investments held by the respective joint venture, partnership, or limited liability company.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes**

No significant change.

**Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

On January 1, 2010 the Company purchased TPC UK Investments LLC, from its affiliate TPC Investments Inc. at a cost of \$63 million.

Effective January 1, 2010, in accordance with the "Agreement And Plan of Merger" dated December 9, 2009, TINDY RE Investments Inc. merged with and into its sole shareholder, the Company, with the Company being the surviving entity. This merger had no impact on the Company's surplus. All required regulatory approvals were obtained prior to the merger.

On March 17, 2010, the Company purchased long-term bonds valued at \$168.7 million from its affiliate, Travelers Casualty and Surety Company.

**Note 11 - Debt**

No significant change.

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

No significant change.

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

The Company paid dividends in 2010 to its parent company, the Travelers Insurance Group Holdings, Inc. as follows (in thousands):

	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 15	\$450,000	\$ -	\$450,000
March 22	457	499,543	500,000
June 21	-	315,000	315,000
September 28	-	715,000	715,000

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

**Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**

No significant change.

**Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not Applicable.



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## **NOTES TO FINANCIAL STATEMENTS**

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

No significant change.

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

No significant change.

### **Note 20 – Other Items**

No significant change.

### **Note 21 – Events Subsequent**

Effective November 1, 2010 in accordance with a “Plan of Merger” and in connection with and as part of a series of related transactions as contemplated by and described in the “Agreement and Plan of Restructuring” by and among certain subsidiaries of The Travelers Companies, Inc., Travelers Auto Insurance Co. of New Jersey merged with and into Fidelity and Guaranty Insurance Underwriters, Inc. (FGIU), with FGIU being the surviving corporation.

All required regulatory approvals were obtained in connection with the “Plan of Merger” and the “Agreement and Plan of Restructuring”.

### **Note 22 - Reinsurance**

No significant change.

### **Note 23 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

### **Note 24 – Changes in Incurred Losses and Loss Adjustment Expenses**

During the period from January 1, 2010 to September 30, 2010, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$202,264,000, resulting from better than expected loss development for recent accident years in the other liability – occurrence, commercial automobile, workers’ compensation, and special property lines, and from lower estimates for adjusting and other expenses. The improvement in the other liability – occurrence line was attributable to several factors, including improved legal and judicial environments, as well as enhanced risk control, underwriting and claim process initiatives. This improvement was partially offset by unfavorable development in asbestos and environmental reserves. The improvement in the commercial automobile line spanned most prior accident years with improvement in the 2008 and 2009 accident years resulting from the economic downturn causing fewer vehicles to be on the road and driving fewer miles, leading to lower than expected frequency and severity of losses. The improvement in the workers’ compensation line was concentrated in the 2006-2009 accident years and resulted from lower than expected claim frequency for the 2009 accident year and better than expected loss emergence for the prior periods. The improvement in the special property line reflected better than expected development for property and inland marine exposures for recent accident years, primarily 2008 and 2009. Lastly, better than expected loss results in recent periods resulted in a favorable re-estimation of reserves for adjusting and other expenses.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies, and these policies are subject to premium adjustments.

### **Note 25 – Intercompany Pooling Arrangements**

No significant change.

### **Note 26 – Structured Settlements**

No significant change.

### **Note 27 – Health Care Receivables**

No significant change.

### **Note 28 – Participating Policies**

No significant change.

### **Note 29 – Premium Deficiency Reserves**

No significant change.

### **Note 30 – High Deductibles**

No significant change.

### **Note 31 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 32 – Asbestos/Environmental Reserves**

No significant change.

**Note 33 – Subscriber Savings Accounts**

No significant change.

**Note 34 – Multiple Peril Crop Insurance**

No significant change.

**Note 35 - Financial Guaranty Insurance**

A. No significant change.

B. Not applicable.

**THE TRAVELERS INDEMNITY COMPANY**  
**GENERAL INTERROGATORIES**  
**PART 1 - COMMON INTERROGATORIES**  
**GENERAL**

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

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

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

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

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

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

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

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

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

\_\_\_\_\_

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 1/27/2006.....

6.4 By what department or departments?  
Connecticut

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes  No  N/A

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes  No  N/A

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

7.2 If yes, give full information:  
 \_\_\_\_\_  
 \_\_\_\_\_

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes  No

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes  No

**THE TRAVELERS INDEMNITY COMPANY**  
**GENERAL INTERROGATORIES**  
**PART 1 - COMMON INTERROGATORIES**  
**GENERAL**

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

\_\_\_\_\_

\_\_\_\_\_

**FINANCIAL**

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

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

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

\_\_\_\_\_

\_\_\_\_\_

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....0	\$ .....0
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....3,690,540,886	\$ .....3,852,737,717
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....169,331,683	\$ .....244,666,256
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....3,859,872,569	\$ .....4,097,403,973
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ .....0	\$ .....0

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

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

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III. Conducting Examinations, F-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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

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

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [X]

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A		

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

17.2 If no, list exceptions:

\_\_\_\_\_

\_\_\_\_\_

**THE TRAVELERS INDEMNITY COMPANY  
GENERAL INTERROGATORIES (continued)**

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

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

---

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
If yes, attach an explanation.

---

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]  
3.2 If yes, give full and complete information thereto:

---

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No [ ]  
4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.0	5.000 %	0	0	18,445,680	18,445,680	0	0	0	0
Total	XXX	XXX	0	0	18,445,680	18,445,680	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent (45.2)%

5.2 A&H cost containment percent (0.2)%

5.3 A&H expense percent excluding cost containment expenses 9.3 %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

**THE TRAVELERS INDEMNITY COMPANY**

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
<b>U.S. Insurers</b>				
10829.....	06-1481194.....	ALTERRA REINSURANCE USA INC.....	CT.....	YES.....
10574.....	00-0000000.....	COLONNADE VERMONT INSURANCE COMPANY.....	VT.....	NO.....
<b>All Other Insurers</b>				
00000.....	AA-1120103.....	LLOYDS SYNDICATE 1967.....	UNITED KINGDOM.....	YES.....
00000.....	AA-1120048.....	LLOYDS SYNDICATE 5820.....	UNITED KINGDOM.....	YES.....
00000.....	AA-1120096.....	LLOYDS SYNDICATE 1880.....	UNITED KINGDOM.....	YES.....
00000.....	AA-1120086.....	LLOYDS SYNDICATE 4141.....	UNITED KINGDOM.....	YES.....
00000.....	AA-3190917.....	IRONSHORE INSURANCE LTD.....	BERMUDA.....	NO.....

**THE TRAVELERS INDEMNITY COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	15,183,141	17,640,835	7,149,484	8,011,880	57,440,422	61,306,171
2. Alaska.....AK	L	1,002,506	951,631	635,310	305,407	3,799,135	5,487,136
3. Arizona.....AZ	L	31,994,202	23,568,592	6,710,409	6,761,170	55,705,153	54,146,891
4. Arkansas.....AR	L	13,117,261	16,086,216	8,833,937	8,711,333	80,061,905	83,002,908
5. California.....CA	Q	2,018,064	2,631,760	9,750,697	12,354,441	94,080,620	101,127,768
6. Colorado.....CO	L	27,040,390	32,074,573	23,526,783	21,189,718	90,914,528	94,684,779
7. Connecticut.....CT	L	24,468,560	26,243,928	15,884,511	23,745,588	147,555,661	159,404,380
8. Delaware.....DE	L	5,412,330	5,733,174	2,757,507	2,633,630	35,565,288	37,971,531
9. District of Columbia.....DC	L	13,708,328	12,926,907	4,587,037	6,591,612	41,156,863	52,245,198
10. Florida.....FL	L	37,462,524	37,293,652	19,247,123	21,299,601	286,499,575	314,969,227
11. Georgia.....GA	L	39,465,018	33,793,980	17,162,744	19,884,157	72,768,635	77,284,656
12. Hawaii.....HI	L	4,078,709	5,274,394	4,338,230	865,389	22,777,927	24,654,105
13. Idaho.....ID	L	7,281,707	8,182,922	1,202,147	2,243,888	12,986,454	13,458,720
14. Illinois.....IL	L	53,434,119	50,684,484	42,928,541	47,104,697	250,071,295	265,999,937
15. Indiana.....IN	L	25,319,233	22,385,068	11,648,084	15,487,000	48,018,758	48,411,930
16. Iowa.....IA	L	12,399,223	12,972,634	10,800,959	10,165,066	60,968,617	53,769,017
17. Kansas.....KS	L	20,151,461	32,368,713	15,176,912	15,606,526	92,300,566	91,989,158
18. Kentucky.....KY	L	14,101,899	12,514,184	7,624,541	7,513,520	87,483,481	93,165,647
19. Louisiana.....LA	L	21,363,901	12,811,441	8,540,539	9,934,207	63,469,256	72,100,929
20. Maine.....ME	L	3,291,862	3,547,904	885,579	2,562,501	23,010,073	28,183,966
21. Maryland.....MD	L	33,087,680	34,619,625	20,102,563	15,987,243	81,501,299	79,189,380
22. Massachusetts.....MA	L	81,491,216	86,785,668	34,544,414	43,689,951	229,731,490	262,743,760
23. Michigan.....MI	L	28,240,873	24,870,459	11,881,721	24,482,423	111,360,586	123,594,081
24. Minnesota.....MN	L	16,143,541	16,049,281	8,021,651	5,007,500	84,182,100	87,392,591
25. Mississippi.....MS	L	20,114,041	17,516,122	7,026,084	7,372,080	65,603,324	64,143,248
26. Missouri.....MO	L	26,293,373	23,272,980	8,192,802	13,075,412	88,844,618	88,703,024
27. Montana.....MT	L	7,772,872	8,216,686	6,484,069	9,111,023	19,695,321	18,849,639
28. Nebraska.....NE	L	20,413,914	19,406,193	16,875,218	14,458,351	58,335,070	55,355,938
29. Nevada.....NV	L	16,360,821	18,619,022	5,203,426	4,855,481	31,990,006	34,350,223
30. New Hampshire.....NH	L	7,547,501	9,355,732	4,630,000	3,623,234	38,181,669	39,123,656
31. New Jersey.....NJ	L	56,149,172	66,644,677	48,208,553	37,921,444	376,908,930	402,029,587
32. New Mexico.....NM	L	6,738,553	5,652,684	5,283,944	2,621,787	15,236,920	19,004,123
33. New York.....NY	L	100,889,519	94,599,577	72,214,030	79,428,464	589,856,784	673,465,095
34. North Carolina.....NC	L	50,095,524	48,978,349	21,901,205	26,248,792	130,995,533	142,461,650
35. North Dakota.....ND	L	2,423,837	1,827,421	3,149,549	261,842	2,961,688	1,837,988
36. Ohio.....OH	L	25,060,858	22,993,406	21,705,163	22,299,214	91,389,978	86,227,180
37. Oklahoma.....OK	L	28,830,606	29,323,323	33,723,176	21,727,465	52,228,997	40,979,057
38. Oregon.....OR	L	14,618,260	12,205,903	6,554,373	4,184,987	25,944,931	26,050,908
39. Pennsylvania.....PA	L	69,276,175	71,496,069	37,389,872	36,472,539	296,667,347	300,139,115
40. Rhode Island.....RI	L	4,474,783	4,640,985	3,424,852	2,185,403	24,081,844	25,763,204
41. South Carolina.....SC	L	11,962,916	14,726,589	3,298,180	5,278,891	40,217,613	48,570,005
42. South Dakota.....SD	L	2,957,677	2,273,650	824,802	1,054,488	13,982,614	13,868,152
43. Tennessee.....TN	L	38,011,834	41,481,660	28,967,139	11,184,096	160,837,678	152,204,065
44. Texas.....TX	L	48,306,944	50,638,858	30,530,301	53,489,777	341,326,880	369,978,406
45. Utah.....UT	L	8,422,278	8,900,918	1,798,701	2,044,225	13,233,836	14,562,996
46. Vermont.....VT	L	3,740,709	3,972,415	2,653,607	2,846,613	25,743,929	26,408,790
47. Virginia.....VA	L	32,669,924	37,555,163	27,552,086	20,527,379	134,067,852	133,849,756
48. Washington.....WA	L	19,192,952	20,688,366	9,120,823	8,716,245	37,623,964	36,005,101
49. West Virginia.....WV	L	12,061,597	7,521,739	6,449,525	1,459,201	49,071,940	50,901,228
50. Wisconsin.....WI	L	15,913,666	16,409,869	4,817,412	2,021,089	54,958,141	47,808,967
51. Wyoming.....WY	L	3,107,738	3,210,189	1,433,650	2,112,228	3,386,960	3,511,046
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	90,956	34,109	3,873	(8,550)	0	0
54. Puerto Rico.....PR	L	313,321	503,150	268,711	69,705	10,320	(3,736)
55. US Virgin Islands.....VI	L	6,192	8,470	400	0	38,599	38,601
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	2,179,238	1,621,812	(440,692)	430,271	2,412,249	4,687,146
59. Totals.....	(a).....53	1,187,255,499	1,196,308,111	713,186,258	729,211,620	4,919,245,222	5,207,158,022

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	2,179,238	1,621,812	(440,692)	430,271	2,412,249	4,687,146
5802. ....	XXX	0	0	0	0	0	0
5803. ....	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	2,179,238	1,621,812	(440,692)	430,271	2,412,249	4,687,146

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART**

Q11

**NONE**



# THE TRAVELERS INDEMNITY COMPANY

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	111,384,210	56,778,608	51.0	24.5
2. Allied lines.....	99,745,064	113,443,500	113.7	104.3
3. Farmowners multiple peril.....	20,968,050	14,112,154	67.3	71.1
4. Homeowners multiple peril.....	40,626,775	21,863,007	53.8	46.8
5. Commercial multiple peril.....	192,767,284	90,791,941	47.1	122.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	6,856	(3,297,198)	(48,092.3)	11,560.0
9. Inland marine.....	19,245,153	26,986,363	140.2	103.3
10. Financial guaranty.....	31,990	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(41,820,263)	0.0	266.1
11.2. Medical professional liability - claims-made.....	0	(503,796)	0.0	31,159,615.4
12. Earthquake.....	26,039,978	10,293,677	39.5	15.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	340,606	(502,688)	(147.6)	(50.1)
16. Workers' compensation.....	260,038,524	141,977,785	54.6	42.7
17.1. Other liability-occurrence.....	183,643,425	107,458,434	58.5	(25.4)
17.2. Other liability-claims made.....	2,916,480	5,864,579	201.1	24,684.8
17.3. Excess workers' compensation.....	44,810	35,501	79.2	0.0
18.1. Products liability-occurrence.....	6,537,069	3,491,897	53.4	131.3
18.2. Products liability-claims made.....	210,183	29,058	13.8	82.8
19.1, 19.2. Private passenger auto liability.....	27,185,830	8,679,224	31.9	10.6
19.3, 19.4. Commercial auto liability.....	91,980,576	16,806,913	18.3	43.0
21. Auto physical damage.....	39,396,612	9,007,139	22.9	36.3
22. Aircraft (all perils).....	0	(490,308)	0.0	0.0
23. Fidelity.....	38,771	(8,081,683)	(20,844.8)	(299,521.0)
24. Surety.....	1,128,135	(7,359,489)	(652.4)	93.2
26. Burglary and theft.....	7,984	(6,810,170)	(85,299.4)	206.1
27. Boiler and machinery.....	10,793,985	2,073,771	19.2	1.8
28. Credit.....	456	(3,064)	(672.2)	(7.7)
29. International.....	0	(64,178)	0.0	0.0
30. Warranty.....	0	252	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	1,135,078,805	560,760,967	49.4	45.5

### DETAILS OF WRITE-INS

3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	40,063,577	103,407,165	129,240,127
2. Allied lines.....	52,592,918	125,807,317	96,410,864
3. Farmowners multiple peril.....	6,366,126	21,700,603	20,419,263
4. Homeowners multiple peril.....	14,919,185	38,857,006	43,435,359
5. Commercial multiple peril.....	61,691,240	192,683,870	196,029,221
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	3,083	7,387	8,815
9. Inland marine.....	2,760,162	8,375,637	29,818,742
10. Financial guaranty.....	158	3,029	50,213
11.1. Medical professional liability - occurrence.....	0	0	22,916
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	14,897,987	34,705,892	23,694,345
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	88,282,447	266,573,190	279,987,882
17.1. Other liability-occurrence.....	70,884,839	199,494,634	199,330,892
17.2. Other liability-claims made.....	3,961,084	6,225,816	435,079
17.3. Excess workers' compensation.....	0	61,921	55,756
18.1. Products liability-occurrence.....	2,142,420	7,116,000	8,511,275
18.2. Products liability-claims made.....	10,783	103,531	39,487
19.1, 19.2. Private passenger auto liability.....	7,776,120	25,629,403	29,901,110
19.3, 19.4. Commercial auto liability.....	39,216,113	102,981,465	85,224,538
21. Auto physical damage.....	14,125,553	40,941,943	41,317,133
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	16,761	61,665	29,507
24. Surety.....	340,283	817,709	1,529,531
26. Burglary and theft.....	8,826	18,639	4,853
27. Boiler and machinery.....	5,003,721	11,681,300	10,810,555
28. Credit.....	152	376	647
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	425,063,540	1,187,255,499	1,196,308,111

### DETAILS OF WRITE-INS

3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2010 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2007 + Prior.....	2,351,939	3,409,962	5,761,901	471,796	80,890	552,686	2,040,362	47,870	2,991,481	5,079,712	160,219	(289,722)	(129,503)
2. 2008.....	454,682	684,820	1,139,502	214,845	12,723	227,568	339,589	23,352	526,714	889,654	99,752	(122,032)	(22,280)
3. Subtotals 2008 + Prior.....	2,806,621	4,094,782	6,901,404	686,641	93,612	780,254	2,379,951	71,222	3,518,194	5,969,367	259,971	(411,754)	(151,783)
4. 2009.....	514,969	1,092,289	1,607,258	369,944	80,423	450,367	390,249	47,371	668,789	1,106,410	245,225	(295,706)	(50,481)
5. Subtotals 2009 + Prior.....	3,321,590	5,187,071	8,508,661	1,056,586	174,035	1,230,621	2,770,201	118,593	4,186,984	7,075,777	505,196	(707,460)	(202,264)
6. 2010.....	XXX	XXX	XXX	XXX	853,276	853,276	XXX	437,760	904,619	1,342,379	XXX	XXX	XXX
7. Totals.....	3,321,590	5,187,071	8,508,661	1,056,586	1,027,311	2,083,897	2,770,201	556,353	5,091,602	8,418,156	505,196	(707,460)	(202,264)
8. Prior Year-End's Surplus As Regards Policyholders	8,372,639												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....15.2 %	2. ....(13.6)%	3. ....(2.4)%
													Col. 13, Line 7 Line 8
													4. ....(2.4)%

Q13

# THE TRAVELERS INDEMNITY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	<b>Response</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO _____
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	YES _____
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO _____

**Explanation:**

- 1.
- 2.
- 3.

**Bar Code:**



## Overflow Page for Write-Ins

## Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2404. Equities and deposits in pools and associations.....	70,043,619	0	70,043,619	70,216,238
2405. Other assets.....	48,021,326	0	48,021,326	45,805,244
2406. Service contract receivable.....	30,212,558	0	30,212,558	25,277,114
2407. State surcharges receivable.....	11,950,023	0	11,950,023	10,487,498
2408. Amounts receivable under high deductible policies.....	10,116,237	3,075,294	7,040,944	7,264,946
2409. Other assets tri-party/tax credit bonds.....	4,430,568	0	4,430,568	0
2410. Ceded deposit asset.....	3,617,687	0	3,617,687	472,974
2411. Due from unaffiliated companies.....	376,038	0	376,038	383,222
2412. Performance guarantees receivable.....	12,408	0	12,408	(28,721)
2413. Other assets nonadmitted.....	648,807,945	648,807,945	0	0
2414. Miscellaneous ledger balances.....	(5,590)	(5,590)	0	0
2415. Assumed reinsurance receivable and payable.....	(119,724)	0	(119,724)	(333,728)
2497. Summary of remaining write-ins for Line 24.....	827,463,094	651,877,648	175,585,446	159,544,785

## Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2404. Retroactive reinsurance reserve assumed.....	533,243	541,586
2405. Other liabilities.....	371,646	367,664
2406. Other statutory provisions.....	285,711	285,711
2407. Federal excise tax-reins contracts.....	22,768	2,416
2408. Retrospective premium reserve.....	0	61,556,574
2409. Deposit asset payable.....	0	(2,843,313)
2410. Retroactive reinsurance reserve ceded.....	(33,184,037)	(39,619,109)
2497. Summary of remaining write-ins for Line 24.....	(31,970,670)	20,291,530

## Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(380,394)	(683,952)	(836,029)
1405. Retroactive reinsurance gain/loss.....	(496,256)	(1,707,833)	(2,629,415)
1497. Summary of remaining write-ins for Line 14.....	(876,650)	(2,391,785)	(3,465,444)

# THE TRAVELERS INDEMNITY COMPANY

## SCHEDULE A - VERIFICATION

### Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	186,307,187	180,021,775
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	6,082,229	12,116,200
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	4,504,799	5,830,787
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	187,884,616	186,307,187
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	187,884,616	186,307,187

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	35,264,403	36,769,781
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	1,188,831	1,505,377
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	34,075,572	35,264,403
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	34,075,572	35,264,403
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	34,075,572	35,264,403

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	642,737,795	673,177,447
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	123,662,114	52,861,278
2.2 Additional investment made after acquisition.....	49,037,719	42,034,254
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	61,582	0
5. Unrealized valuation increase (decrease).....	91,735,051	(44,333,869)
6. Total gain (loss) on disposals.....	(1,373,404)	(3,936,604)
7. Deduct amounts received on disposals.....	57,456,863	76,919,726
8. Deduct amortization of premium and depreciation.....	313,500	20,394
9. Total foreign exchange change in book/adjusted carrying value.....	(463,388)	(124,592)
10. Deduct current year's other than temporary impairment recognized.....	73,676,974	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	773,950,131	642,737,795
12. Deduct total nonadmitted amounts.....	74,467,133	23,987,969
13. Statement value at end of current period (Line 11 minus Line 12).....	699,482,998	618,749,825

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	17,216,355,065	16,829,276,614
2. Cost of bonds and stocks acquired.....	943,256,736	2,010,979,762
3. Accrual of discount.....	13,203,247	16,687,250
4. Unrealized valuation increase (decrease).....	281,071,808	235,038,882
5. Total gain (loss) on disposals.....	39,304,129	61,220,248
6. Deduct consideration for bonds and stocks disposed of.....	1,877,419,342	1,825,198,530
7. Deduct amortization of premium.....	55,607,558	61,163,867
8. Total foreign exchange change in book/adjusted carrying value.....	(629)	388,714
9. Deduct current year's other than temporary impairment recognized.....	2,971,827	50,874,009
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,557,191,628	17,216,355,065
11. Deduct total nonadmitted amounts.....	56,494,004	34,629,778
12. Statement value at end of current period (Line 10 minus Line 11).....	16,500,697,624	17,181,725,286

## SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	11,360,710,739	13,712,050,941	13,920,700,858	(26,158,302)	11,567,578,892	11,360,710,739	11,125,902,519	12,319,032,273
2. Class 2 (a).....	1,042,212,709	48,755,638	35,115,761	(2,430,327)	1,029,512,411	1,042,212,709	1,053,422,259	1,037,005,902
3. Class 3 (a).....	325,533,061	15,833,345	17,741,912	17,905,111	321,280,237	325,533,061	341,529,605	332,855,447
4. Class 4 (a).....	193,289,388	4,987,770	10,482,647	(7,990,229)	197,596,689	193,289,388	179,804,282	202,484,110
5. Class 5 (a).....	29,981,127	1,093,138	485,351	(268,182)	34,483,357	29,981,127	30,320,732	36,029,647
6. Class 6 (a).....	11,037,588	0	56,984	8,809,072	27,425,307	11,037,588	19,789,676	31,028,206
7. Total Bonds.....	12,962,764,611	13,782,720,831	13,984,583,513	(10,132,857)	13,177,876,893	12,962,764,611	12,750,769,073	13,958,435,584
<b>PREFERRED STOCK</b>								
8. Class 1.....	27,028,846	0	0	(1,819,275)	23,765,405	27,028,846	25,209,572	27,046,100
9. Class 2.....	44,651,874	0	4,316,045	1,745,632	45,655,455	44,651,874	42,081,460	42,596,364
10. Class 3.....	21,824,331	0	0	712,172	22,528,666	21,824,331	22,536,503	23,584,536
11. Class 4.....	460,000	0	0	0	460,000	460,000	460,000	402,400
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	478,000	0	0	681,382	483,000	478,000	1,159,382	483,000
14. Total Preferred Stock.....	94,443,051	0	4,316,045	1,319,912	92,892,525	94,443,051	91,446,917	94,112,400
15. Total Bonds and Preferred Stock.....	13,057,207,662	13,782,720,831	13,988,899,558	(8,812,945)	13,270,769,418	13,057,207,662	12,842,215,990	14,052,547,984

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	167,077,660	XXX	167,092,452	4,786	0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	554,045,289	531,053,824
2. Cost of short-term investments acquired.....	45,690,398,637	59,687,682,415
3. Accrual of discount.....	23,691	153,526
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	21,708	(115,554)
6. Deduct consideration received on disposals.....	46,077,361,514	59,664,654,603
7. Deduct amortization of premium.....	223	144,421
8. Total foreign exchange change in book/adjusted carrying value.....	(49,929)	70,101
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	167,077,660	554,045,289
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	167,077,660	554,045,289

**Sch. DB-Pt A-Verification  
NONE**

**Sch. DB-Pt B-Verification  
NONE**

**Sch. DB-Pt C-Sn 1  
NONE**

**Sch. DB-Pt C-Sn 2  
NONE**

**Sch. DB-Verification  
NONE**



**SCHEDULE E- VERIFICATION**

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	1,504,498
2. Cost of cash equivalents acquired.....	0	0
3. Accrual of discount.....	0	502
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	0	1,505,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

### SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT.....	...03/31/2002	Various .....	.....0	.....0	.....0	.....2,925,890
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT.....	...03/31/2002	Various .....	.....0	.....0	.....0	.....1,633,791
300 Windsor Street.....	Hartford.....	CT.....	...03/31/2002	Various .....	.....0	.....0	.....0	.....246,405
0199999. Totals.....					.....0	.....0	.....0	.....4,806,086
0399999. Totals.....					.....0	.....0	.....0	.....4,806,086

QE01

### SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																		

### SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						

**NONE**

### SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					

**Mortgages With Partial Repayments**

30234479.....	New York.....	NY.....		04/29/2004....		402,142	0	0	0	0	0	0	402,142	402,142	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						402,142	0	0	0	0	0	0	402,142	402,142	0	0	0
0599999. Total Mortgages.....						402,142	0	0	0	0	0	0	402,142	402,142	0	0	0

QE02

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
	Abry Partners IV, L.P.....	Boston.....	MA.....	Abry Partners.....		01/02/2001....	.....3	.....0	.....4,262	.....0	.....575,973	.....0.2	
	Carmel Global Software Fund L.P.....	New York.....	NY.....	Carmel Ventures.....		05/05/2000....	.....1	.....0	.....150,000	.....0	.....0	.....45.0	
	Charles River Partnership XI, LP.....	Waltham.....	MA.....	Charles River Ventures.....		02/12/2001....	.....1	.....0	.....6,319	.....0	.....40,265	.....0.2	
	Constellation Venture Capital II, L.P.....	New York.....	NY.....	Constellation Ventures.....		05/15/2000....	.....1	.....0	.....31,765	.....0	.....31,765	.....1.2	
	Cortec Group Fund III, L.P.....	New York.....	NY.....	Cortec Group.....		04/19/2000....	.....3	.....0	.....30,122	.....0	.....746,740	.....3.7	
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006....	.....3	.....0	.....1,831,423	.....0	.....3,430,791	.....3.8	
	EQT III Northern Europe US no. 1 L.P.....	Stockholm.....	SE.....	EQT Partners.....		07/06/2001....	.....3	.....0	.....119,872	.....0	.....263,311	.....0.3	
	KKR 1996 Fund L.P.....	New York.....	NY.....	Kohlberg Kravis Roberts & Co.....		02/23/1997....	.....3	.....0	.....1,614	.....0	.....0	.....0.2	
	KRG Capital Fund II, L.P.....	Denver.....	CO.....	KRG Capital Partners.....		11/13/2001....	.....3	.....0	.....440	.....0	.....721,505	.....0.7	
	Madison Dearborn Capital Partners IV, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		04/02/2001....	.....3	.....0	.....10,035	.....0	.....351,467	.....0.2	
	Pitango Fund II LLC.....	Herzliya Pituach.....	IL.....	Pitango Venture Capital.....		10/31/1996....	.....1	.....0	.....73,682	.....0	.....0	.....18.9	
	Prospect Venture Partners II, L.P.....	Palo Alto.....	CA.....	Prospect Venture Partners.....		07/10/2001....	.....1	.....0	.....25,000	.....0	.....237,500	.....0.5	
	Providence Growth Investors L.P.....	Providence.....	RI.....	Providence Equity Partners.....		01/24/2000....	.....3	.....0	.....411	.....0	.....148,171	.....0.4	
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000....	.....3	.....0	.....11,293	.....0	.....213,476	.....0.7	
	The 2000 Riverside Capital Appreciation Fund, L.P.....	New York.....	NY.....	The Riverside Company.....		02/28/2001....	.....3	.....0	.....2,329	.....0	.....409,892	.....0.8	
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA.....	Thomas H. Lee Partners.....		08/15/2000....	.....3	.....0	.....(75,196)	.....0	.....478,860	.....0.3	
	Vestar Capital Partners IV, L.P.....	New York.....	NY.....	Vestar Capital Partners.....		12/15/1999....	.....3	.....0	.....9,634	.....0	.....116,077	.....0.2	
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		02/22/2006....	.....0	.....0	.....1,180,000	.....0	.....450,000	.....0.8	
	Wicks Communications & Media Partners, L.P.....	New York.....	NY.....	The Wicks Group.....		12/16/1999....	.....3	.....0	.....5,560	.....0	.....0	.....0.6	
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....0	.....3,418,565	.....0	.....8,215,793	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>													
	Prime Finance Partners II, L.P.....	San Francisco.....	CA.....	Prime Finance Partners.....		07/06/2010....	.....0	.....3,072,925	.....0	.....0	.....7,427,492	.....3.5	
	Douglas Emmett Fund X, LLC.....	Hartford.....	CT.....	Douglas Emmett Fund.....		10/07/2008....	.....0	.....0	.....325,468	.....0	.....3,173,312	.....8.0	
	EI Fund IV, LP.....	Chicago.....	IL.....	EIP.....		02/15/2008....	.....0	.....0	.....1,395,349	.....0	.....6,472,868	.....3.1	
	Sterling American Property V L.P.....	New York.....	NY.....	Various.....		01/01/2010....	.....0	.....0	.....104,888	.....0	.....6,128,981	.....3.1	
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....3,072,925	.....1,825,705	.....0	.....23,202,653	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>													
	Apollo Strategic Value Fund, L.P.....	New York.....	NY.....	Apollo Strategic Value Fund, L.P.....		06/30/2010....	.....13	.....16,000,000	.....0	.....0	.....0	.....0.5	
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA.....	Riverwood Capital Management.....		06/29/2010....	.....0	.....1,165,911	.....0	.....0	.....13,834,089	.....3.7	
	American Securities Opportunities Fund, L.P.....	New York.....	NY.....	Various.....		12/31/2009....	.....0	.....0	.....720,180	.....0	.....183,961	.....3.1	
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY.....	Black Rock Multi-Manager.....		02/01/2009....	.....13	.....0	.....1,935,432	.....0	.....0	.....8.6	
	Haddington Energy Partners II LP.....	Houston.....	TX.....	Haddington Ventures.....		04/11/2001....	.....0	.....0	.....17,909	.....0	.....0	.....13.5	
	JLL Partners Fund IV, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/29/2001....	.....3	.....0	.....12,511	.....0	.....629,078	.....1.5	
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	.....3	.....0	.....2,846,974	.....0	.....18,440,079	.....0.5	
	M.D. Sass Corporate Resurgence Partners III, L.P.....	White Plains.....	NY.....	MD Sass Partners.....		02/08/2001....	.....0	.....0	.....(16,042)	.....0	.....4,157,359	.....3.1	
	Newport Global Opportunities Fund LP.....	Woodlands.....	TX.....	Newport Global Advisors.....		04/12/2006....	.....0	.....0	.....623,905	.....0	.....623,455	.....4.2	
	Shasta Ventures II, L.P.....	Palo Alto.....	CA.....	Shasta Ventures.....		10/25/2007....	.....1	.....0	.....375,000	.....0	.....4,500,000	.....3.0	
	1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....17,165,911	.....6,523,869	.....0	.....42,368,021	.....XXX.....
	3999999. Subtotal - Unaffiliated.....								.....20,238,836	.....11,768,139	.....0	.....73,786,467	.....XXX.....
	4199999. Totals.....								.....20,238,836	.....11,768,139	.....0	.....73,786,467	.....XXX.....

QE03

**SCHEDULE BA - PART 3**

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
<b>Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated</b>																				
	Columbus Ln Fd Ltd Income Nts.....	Dallas	TX	Repayment.....	03/16/2000	09/30/2010	534,368	0	0	0	0	0	0	534,368	534,368	0	0	0	0	
0799999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Bonds - Unaffiliated.....							534,368	0	0	0	0	0	534,368	534,368	0	0	0	0	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																				
	Watershed Capital Partners, L.P.....	San Francisco	CA	Distribution.....	08/02/2005	07/30/2010	43,742	0	0	0	0	0	0	43,742	43,742	0	0	0	0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							43,742	0	0	0	0	0	43,742	43,742	0	0	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
	Alta Communications VIII, L.P.....	Boston	MA	Distribution.....	03/02/2000	09/30/2010	12,294	0	0	0	0	0	0	12,294	12,294	0	0	0	0	
	Apax France VI.....	Paris	FR	Distribution.....	08/23/2000	09/07/2010	152,526	0	0	0	0	0	0	152,526	140,408	(12,118)	0	(12,118)	0	
	Asia Investors L.L.C.....	New York	NY	Distribution.....	02/08/2000	07/15/2010	1,252,838	0	0	0	0	0	0	1,252,838	1,252,838	0	0	0	0	
	Blackstone Capital Partners II Merchant Banking Fund L.P.....	New York	NY	Distribution.....	11/22/1993	08/13/2010	9,952	0	0	0	0	0	0	9,952	9,952	0	0	0	0	
	Blackstone Capital Partners III Merchant Banking Fund L.P.....	New York	NY	Distribution.....	11/03/1997	08/13/2010	17,900	0	0	0	0	0	0	17,900	17,900	0	0	0	0	
	Carmel Global Software Fund L.P.....	New York	NY	Distribution.....	05/05/2000	07/19/2010	12,402	0	0	0	0	0	0	12,402	12,402	0	0	0	0	
	Constellation Venture Capital II, L.P.....	New York	NY	Distribution.....	05/15/2000	09/10/2010	37,853	0	0	0	0	0	0	37,853	37,853	0	0	0	0	
	EQT III Northern Europe US no. 1 L.P.....	Stockholm	SE	Distribution.....	07/06/2001	08/27/2010	44,286	0	0	0	0	0	0	44,286	380,611	336,325	0	336,325	0	
	Financial Technology Ventures II (Q), L.P.....	San Francisco	CA	Distribution.....	09/12/2001	08/18/2010	285,885	0	0	0	0	0	0	285,885	285,885	0	0	0	0	
	Focus Ventures II, L.P., a Delaware Limited Partnership.....	Palo Alto	CA	Distribution.....	05/25/2000	09/30/2010	16,693	0	0	0	0	0	0	16,693	16,693	0	0	0	0	
	GMT Communications Partners II.....	London	GB	Distribution.....	02/28/2000	09/27/2010	295,833	0	0	0	0	0	0	295,833	299,543	3,711	0	3,711	0	
	Hellman & Friedman Capital Partners IV, L.P.....	San Francisco	CA	Distribution.....	04/28/2000	08/13/2010	183,621	0	0	0	0	0	0	183,621	183,621	0	0	0	0	
	Highbridge Capital Corporation.....	Grand Cayman	CI	Distribution.....	12/11/1995	07/09/2010	101,433	0	0	0	0	0	0	101,433	101,433	0	0	0	0	
	Ignition Venture Partners II, L.P.....	Bellevue	WA	Distribution.....	08/09/2001	07/15/2010	46,431	0	0	0	0	0	0	46,431	46,431	0	0	0	0	
	KKR 1996 Fund (Overseas), Limited Partnership.....	New York	NY	Distribution.....	06/16/1998	09/22/2010	(885)	0	0	0	0	0	0	(885)	(885)	0	0	0	0	
	KKR 1996 Fund L.P.....	New York	NY	Distribution.....	02/23/1997	09/22/2010	885	0	0	0	0	0	0	885	885	0	0	0	0	
	KRG Capital Fund II, L.P.....	Denver	CO	Distribution.....	11/13/2001	09/10/2010	440	0	0	0	0	0	0	440	440	0	0	0	0	
	Landmark Equity Partners II, L.P.....	Simsbury	CT	Distribution.....	01/27/1992	07/28/2010	7,403	0	0	0	0	0	0	7,403	7,403	0	0	0	0	
	Madison Dearborn Capital Partners IV, L.P.....	Chicago	IL	Distribution.....	04/02/2001	09/15/2010	15,174	0	0	0	0	0	0	15,174	15,174	0	0	0	0	
	Mission Ventures II, L.P.....	San Diego	CA	Distribution.....	04/24/2000	09/30/2010	85,455	0	0	0	0	0	0	85,455	85,455	0	0	0	0	
	Oak Investment Partners X, Limited Partnership.....	Westport	CT	Distribution.....	01/18/2001	09/27/2010	156,494	0	0	0	0	0	0	156,494	156,494	0	0	0	0	
	OZ Asia Domestic Partners, L.P.....	New York	NY	Distribution.....	03/01/2006	09/27/2010	33,439	0	0	0	0	0	0	33,439	33,439	0	0	0	0	
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership.....	San Francisco	CA	Distribution.....	06/27/2001	09/30/2010	72,748	0	0	0	0	0	0	72,748	72,748	0	0	0	0	
	Pitango Fund II LLC.....	Herzliya Pituach	IL	Distribution.....	10/31/1996	09/22/2010	4,867	0	0	0	0	0	0	4,867	4,867	0	0	0	0	
	Quad-C Partners V, L.P.....	Charlottesville	VA	Distribution.....	04/28/1998	08/06/2010	53,280	0	0	0	0	0	0	53,280	53,280	0	0	0	0	
	Redpoint Ventures II, L.P.....	Menlo Park	CA	Distribution.....	11/07/2000	07/30/2010	27,072	0	0	0	0	0	0	27,072	27,072	0	0	0	0	
	RRE Ventures III-A, L.P.....	New York	NY	Distribution.....	07/06/2001	08/09/2010	45,607	0	0	0	0	0	0	45,607	45,607	0	0	0	0	
	Spectrum Equity Investors IV, L.P.....	Menlo Park	CA	Distribution.....	06/30/2000	07/26/2010	100,811	0	0	0	0	0	0	100,811	100,811	0	0	0	0	
	The 2000 Riverside Capital Appreciation Fund, L.P.....	New York	NY	Distribution.....	02/28/2001	09/29/2010	108,069	0	0	0	0	0	0	108,069	108,069	0	0	0	0	
	Thomas H. Lee Equity Fund V, L.P.....	Boston	MA	Distribution.....	08/15/2000	09/15/2010	2,223,348	0	0	0	0	0	0	2,223,348	2,223,348	0	0	0	0	
	VantagePoint Venture Partners IV.....	San Bruno	CA	Distribution.....	12/15/2000	08/06/2010	23,802	0	0	0	0	0	0	23,802	23,802	0	0	0	0	
	Venturion Financial Services Fund, L.P.....	New York	NY	Distribution.....	06/16/2000	07/30/2010	75,101	0	0	0	0	0	0	75,101	75,101	0	0	0	0	
	VS&A Communications Partners II, L.P.....	New York	NY	Distribution.....	11/25/1994	09/29/2010	87,740	0	0	0	0	0	0	87,740	87,740	0	0	0	0	

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**SCHEDULE BA - PART 3**

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	Warburg Pincus Equity Partners, L.P.....	New York.....	NY...	Distribution.....	06/26/1998	08/27/2010	.....852,481	.....0	.....0	.....0	.....0	.....0	.....0	.....852,481	.....852,481	.....0	.....0	.....0	.....0
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY...	Distribution.....	08/07/2001	08/20/2010	.....139,344	.....0	.....0	.....0	.....0	.....0	.....0	.....139,344	.....139,344	.....0	.....0	.....0	.....0
	Weston Presidio Capital IV, L.P.....	Boston.....	MA...	Distribution.....	06/21/2000	09/24/2010	.....110,162	.....0	.....0	.....0	.....0	.....0	.....0	.....110,162	.....110,162	.....0	.....0	.....0	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....6,692,784	.....0	.....0	.....0	.....0	.....0	.....0	.....6,692,784	.....7,020,701	.....327,917	.....0	.....327,917	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	North American Real Estate Partners II, L.P.....	Minnetonka.....	MN...	Distribution.....	01/01/2010	09/22/2010	.....399,996	.....0	.....0	.....0	.....0	.....0	.....0	.....399,996	.....399,996	.....0	.....0	.....0	.....0
	Prime Finance Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	07/06/2010	08/10/2010	.....526,937	.....0	.....0	.....0	.....0	.....0	.....0	.....526,937	.....526,937	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....926,934	.....0	.....0	.....0	.....0	.....0	.....0	.....926,934	.....926,934	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
	American Securities Opportunities Fund, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	09/16/2010	.....1,425,247	.....0	.....0	.....0	.....0	.....0	.....0	.....1,425,247	.....1,425,247	.....0	.....0	.....0	.....0
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY...	Distribution.....	06/21/2006	09/30/2010	.....291,301	.....0	.....0	.....0	.....0	.....0	.....0	.....291,301	.....291,301	.....0	.....0	.....0	.....0
	Kelso Investment Associates VIII, L.P.....	New York.....	NY...	Distribution.....	06/21/2007	08/12/2010	.....451,534	.....0	.....0	.....0	.....0	.....0	.....0	.....451,534	.....451,534	.....0	.....0	.....0	.....0
	M.D. Sass Corporate Resurgence Partners III, L.P.....	White Plains.....	NY...	Distribution.....	02/08/2001	08/30/2010	.....(16,042)	.....0	.....0	.....0	.....0	.....0	.....0	.....(16,042)	.....(16,042)	.....0	.....0	.....0	.....0
	Midkiff Development Drilling Program, Ltd.....	Irving.....	TX...	Distribution.....	04/27/1990	09/22/2010	.....184,572	.....0	.....0	.....0	.....0	.....0	.....0	.....184,572	.....184,572	.....0	.....0	.....0	.....0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....2,336,613	.....0	.....0	.....0	.....0	.....0	.....0	.....2,336,613	.....2,336,613	.....0	.....0	.....0	.....0
3999999. Subtotal - Unaffiliated.....							.....10,534,441	.....0	.....0	.....0	.....0	.....0	.....0	.....10,534,441	.....10,862,358	.....327,917	.....0	.....327,917	.....0
4199999. Totals.....							.....10,534,441	.....0	.....0	.....0	.....0	.....0	.....0	.....10,534,441	.....10,862,358	.....327,917	.....0	.....327,917	.....0

QE03.2

**SCHEDULE D - PART 3**

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - All Other Government</b>									
168863 AV 0	CHILE (REPUBLIC OF) 3.875 2020 08.....	F.....	...07/29/2010	CITIGROUP GLOBAL MARKETS.....		998,770	1,000,000	0	1FE.....
1099999.	Total - Bonds - All Other Government.....								
						998,770	1,000,000	0	XXX.....
<b>Bonds - U.S. States, Territories and Possessions</b>									
604129 VD 5	MINNESOTA GENERAL OBLIGA 5.000 2025 08.....		...09/23/2010	RBC DAIN RAUSCHER INC.....		3,564,180	3,000,000	16,250	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....								
						3,564,180	3,000,000	16,250	XXX.....
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
194738 5A 4	COLLIN CO GENERAL OBLIGA 5.000 2018 02.....		...09/30/2010	STIFEL NICOLAUS & CO INC.....		763,155	640,000	0	1FE.....
194738 5B 2	COLLIN CO GENERAL OBLIGA 5.000 2019 02.....		...09/30/2010	STIFEL NICOLAUS & CO INC.....		1,180,375	985,000	0	1FE.....
194738 5C 0	COLLIN CO GENERAL OBLIGA 5.000 2020 02.....		...09/30/2010	STIFEL NICOLAUS & CO INC.....		1,239,440	1,030,000	0	1FE.....
26371G NY 2	DUBLIN CITY SCH DIST GO 5.000 2022 12.....		...09/29/2010	FIFTH THIRD SECURITIES.....		1,190,950	1,000,000	0	1FE.....
26371G PB 0	DUBLIN CITY SCH DIST GO 5.000 2025 12.....		...09/29/2010	FIFTH THIRD SECURITIES.....		2,359,138	2,020,000	0	1FE.....
346843 FJ 9	FORT BEND ISD GO REF S20 5.000 2027 08.....		...07/22/2010	RBC DAIN RAUSCHER INC.....		6,159,820	5,505,000	65,754	1FE.....
47844P BD 6	JOHNSON CO GENERAL OBLIG 4.000 2021 09.....		...09/30/2010	PIPER JAFFRAY & HOPWOOD.....		1,273,904	1,145,000	0	1FE.....
47844P BE 4	JOHNSON CO GENERAL OBLIG 4.000 2022 09.....		...09/30/2010	PIPER JAFFRAY & HOPWOOD.....		1,283,666	1,170,000	0	1FE.....
47844P BF 1	JOHNSON CO GENERAL OBLIG 4.000 2023 09.....		...09/30/2010	PIPER JAFFRAY & HOPWOOD.....		1,291,626	1,185,000	0	1FE.....
47844P BG 9	JOHNSON CO GENERAL OBLIG 4.000 2024 09.....		...09/30/2010	PIPER JAFFRAY & HOPWOOD.....		1,039,546	960,000	0	1FE.....
498530 6H 2	KLEIN ISD GO REF S2010 ( 5.000 2022 08.....		...07/22/2010	COASTAL SECURITIES CORP.....		4,764,830	4,070,000	0	1FE.....
498530 6J 8	KLEIN ISD GO REF S2010 ( 5.000 2023 08.....		...07/22/2010	COASTAL SECURITIES CORP.....		2,614,740	2,255,000	0	1FE.....
545624 JR 0	LOS RIOS CCD GEN OBLIG S 5.000 2028 08.....		...09/29/2010	STONE & YOUNGBERG.....		7,655,066	6,890,000	0	1FE.....
545624 JS 8	LOS RIOS CCD GEN OBLIG S 5.000 2029 08.....		...09/29/2010	STONE & YOUNGBERG.....		8,456,335	7,665,000	0	1FE.....
545624 JT 6	LOS RIOS CCD GEN OBLIG S 5.000 2030 08.....		...09/29/2010	STONE & YOUNGBERG.....		6,025,305	5,500,000	0	1FE.....
592659 W5 1	METROPOLITAN WTR DIST SO 5.000 2029 03.....		...09/29/2010	RAMIREZ & CO INC.....		1,953,401	1,710,000	0	1FE.....
592659 X3 5	METROPOLITAN WTR DIST SO 5.000 2030 03.....		...09/29/2010	RAMIREZ & CO INC.....		1,400,749	1,235,000	0	1FE.....
592659 X5 0	METROPOLITAN WTR DIST SO 5.000 2032 03.....		...09/29/2010	RAMIREZ & CO INC.....		2,198,933	1,965,000	0	1FE.....
720611 QR 6	PIERCE CO SCH #403 BETHE 4.500 2025 12.....		...08/18/2010	RBC DAIN RAUSCHER INC.....		12,353,996	11,550,000	118,388	1FE.....
734260 2F 8	PORT HOUSTON (HARRIS CO) 5.000 2031 10.....		...07/28/2010	BAS-MERRILL LYNCH.....		10,816,200	10,000,000	0	1FE.....
802498 HZ 1	SANTA MONICA-MALIBU USD 5.000 2032 08.....		...07/22/2010	MESIROW FINANCIAL.....		5,262,400	5,000,000	122,222	1FE.....
876315 VV 1	TARRANT CO GENERAL OBLIG 5.000 2027 07.....		...09/20/2010	J P MORGAN CHASE SECURITIES INC.....		4,005,262	3,540,000	0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....								
						85,288,837	77,020,000	306,364	XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
45202W AD 2	ILLINOIS DEV (PEOPLES GA 2.125 2030 03.....		...08/11/2010	KEYBANC CAPITAL MARK.....		1,250,000	1,250,000	0	1FE.....
491313 4P 4	KENTUCKY INFRAS WASTEWTR 5.000 2028 02.....		...07/27/2010	RBC DAIN RAUSCHER INC.....		5,545,700	5,000,000	2,778	1FE.....
64711R JT 4	NEW MEXICO FIN AUTH TRAN 5.000 2023 06.....		...09/22/2010	MORGAN STANLEY.....		4,679,480	4,000,000	0	1FE.....
679111 SY 1	OKLAHOMA TURNPIKE AUTH 2 .240 2028 01.....		...07/15/2010	GOLDMAN SACHS & CO.....		17,750,000	17,750,000	1,430	1FE.....
685349 EV 0	ORANGE CO WATER & SEWER 5.000 2020 07.....		...09/22/2010	WELLS FARGO SECURITIES.....		1,219,010	1,000,000	0	1FE.....
685349 EW 8	ORANGE CO WATER & SEWER 5.000 2021 07.....		...09/22/2010	WELLS FARGO SECURITIES.....		1,331,050	1,105,000	0	1FE.....
685349 EX 6	ORANGE CO WATER & SEWER 5.000 2022 07.....		...09/22/2010	WELLS FARGO SECURITIES.....		1,371,065	1,150,000	0	1FE.....
685349 EY 4	ORANGE CO WATER & SEWER 5.000 2023 07.....		...09/22/2010	WELLS FARGO SECURITIES.....		1,891,024	1,600,000	0	1FE.....
685349 FA 5	ORANGE CO WATER & SEWER 5.000 2025 07.....		...09/22/2010	WELLS FARGO SECURITIES.....		899,345	770,000	0	1FE.....

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**SCHEDULE D - PART 3**

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12.....		...09/27/2010	PAY IN KIND.....		.....598,949	.....598,949	.....0	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....36,535,622	.....34,223,949	.....4,208	.....XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
00846U AG 6	AGILENT TECHNOLOGIES INC 5.000 2020 07.....		...07/14/2010	CREDIT SUISSE FIRST BOSTON.....		.....1,005,950	.....1,000,000	.....0	2FE.....
010392 EK 0	ALABAMA POWER CO 5.125 2019 02.....		...07/22/2010	WALL STREET ACCESS.....		.....359,327	.....325,000	.....7,495	1FE.....
010392 FC 7	ALABAMA POWER CO 3.375 2020 10.....		...09/27/2010	J P MORGAN CHASE SECURITIES INC.....		.....998,400	.....1,000,000	.....0	1FE.....
013817 AU 5	ALCOA INC 6.150 2020 08.....		...07/27/2010	MORGAN STANLEY.....		.....1,010,400	.....1,000,000	.....0	2FE.....
03028P C* 5	AMERICAN TRANSMISSION CO 4.170 2026 03.....		...08/18/2010	GOLDMAN SACHS & CO.....		.....4,000,000	.....4,000,000	.....0	1FE.....
00206R AV 4	AT&T INC 2.500 2015 08.....		...07/27/2010	ROYAL BANK OF SCOTLAND.....		.....1,993,880	.....2,000,000	.....0	1FE.....
071813 BC 2	BAXTER INTERNATIONAL 4.250 2020 03.....		...09/02/2010	CREDIT SUISSE FIRST BOSTON.....		.....1,084,890	.....1,000,000	.....21,132	1FE.....
099724 AG 1	BORG-WARNER AUTO 4.625 2020 09.....		...09/29/2010	RBC CAPITAL MARKETS.....		.....2,042,520	.....2,000,000	.....0	2FE.....
12673P AB 1	CA INC (144A) 6.125 2014 12.....		...08/04/2010	DEUTSCHE BANC.....		.....1,123,680	.....1,000,000	.....11,569	2FE.....
165167 CE 5	CHESAPEAKE ENERGY 6.875 2018 08.....		...08/09/2010	CREDIT SUISSE FIRST BOSTON.....		.....1,000,000	.....1,000,000	.....0	3FE.....
165167 CF 2	CHESAPEAKE ENERGY 6.625 2020 08.....		...08/09/2010	CREDIT SUISSE FIRST BOSTON.....		.....500,000	.....500,000	.....0	3FE.....
17313Y AG 6	CITIGROUP FUNDING 2.125 2012 07.....		...07/13/2010	BARCLAYS CAPITAL INC.....		.....410,252	.....400,000	.....94	1FE.....
210518 CL 8	CONSUMERS ENERGY CO 5.650 2020 04.....		...09/29/2010	CANTOR FITZGERALD.....		.....343,961	.....296,000	.....0	2FE.....
221643 AE 9	COTT BEVERAGES (144A) 8.125 2018 09.....		...08/12/2010	DEUTSCHE BANC.....		.....1,021,250	.....1,000,000	.....0	4FE.....
22303Q AL 4	COVIDIEN INTERNATIONAL 4.200 2020 06.....		...08/03/2010	BAS-MERRILL LYNCH.....		.....1,041,050	.....1,000,000	.....4,433	1FE.....
224044 BU 0	COX COMMUNICATIONS INC ( 9.375 2019 01.....		...08/18/2010	DEUTSCHE BANC.....		.....1,369,840	.....1,000,000	.....9,896	2FE.....
22818T AB 8	CROWN AMERICAS 7.625 2017 05.....		...07/23/2010	CITIGROUP GLOBAL MARKETS.....		.....533,125	.....500,000	.....7,731	3FE.....
24668P AB 3	DELHAIZE GROUP 6.500 2017 06.....		...07/12/2010	HSBC.....		.....5,746	.....5,000	.....27	2FE.....
25459H AW 5	DIRECTV HOLDINGS/FINANCE 4.600 2021 02.....		...08/10/2010	J P MORGAN CHASE SECURITIES INC.....		.....1,998,680	.....2,000,000	.....0	2FE.....
263901 AC 4	DUKE ENERGY INDIANA 3.750 2020 07.....		...07/07/2010	BNP PARIBAS.....		.....1,003,390	.....1,000,000	.....313	1FE.....
263534 CB 3	DUPONT EI NEMOUR 3.625 2021 01.....		...09/20/2010	MORGAN STANLEY.....		.....1,997,180	.....2,000,000	.....0	1FE.....
337738 AH 1	FISERV INC 3.125 2015 10.....		...09/30/2010	WELLS FARGO SECURITIES.....		.....1,013,950	.....1,000,000	.....0	2FE.....
382550 BB 6	GOODYEAR TIRE 8.250 2020 08.....		...08/10/2010	DEUTSCHE BANC.....		.....3,966,520	.....4,000,000	.....0	4FE.....
415864 AK 3	HARSCO CORP 2.700 2015 10.....		...09/15/2010	CITIGROUP GLOBAL MARKETS.....		.....999,040	.....1,000,000	.....0	1FE.....
437076 AP 7	HOME DEPOT INC 5.400 2016 03.....		...08/19/2010	KEYBANC CAPITAL MARK.....		.....1,130,140	.....1,000,000	.....25,950	2FE.....
44108E AY 4	HOST HOTELS & RESORTS LP 6.375 2015 03.....		...09/15/2010	BARCLAYS CAPITAL INC.....		.....1,023,750	.....1,000,000	.....885	3FE.....
460146 CD 3	INTERNATIONAL PAPER CO 9.375 2019 05.....		...07/19/2010	GOLDMAN SACHS & CO.....		.....1,292,390	.....1,000,000	.....17,448	2FE.....
445658 CB 1	JB HUNT TRANSPORT 3.375 2015 09.....		...09/15/2010	DEUTSCHE BANC.....		.....996,600	.....1,000,000	.....0	2FE.....
478366 AU 1	JOHNSON CONTROLS 5.000 2020 03.....		...07/26/2010	BARCLAYS CAPITAL INC.....		.....1,057,740	.....1,000,000	.....19,444	2FE.....
48238Q AE 5	KAR AUCTION 8.750 2014 05.....		...07/02/2010	PRINCE RIDGE.....		.....1,093,138	.....1,085,000	.....17,669	5FE.....
54627R AD 2	LOUISIANA LOC GOVT ELL S 3.960 2024 08.....		...07/15/2010	CITIGROUP GLOBAL MARKETS.....		.....2,998,521	.....3,000,000	.....0	1FE.....
56808R AA 4	MARINA DISTRICT (144A) 9.500 2015 10.....		...09/24/2010	BARCLAYS CAPITAL INC.....		.....431,650	.....445,000	.....6,224	3FE.....
577081 AT 9	MATTEL INC 4.350 2020 10.....		...09/23/2010	BAS-MERRILL LYNCH.....		.....997,750	.....1,000,000	.....0	2FE.....
58405U AF 9	MEDCO HEALTH SOLUTIONS 2.750 2015 09.....		...09/07/2010	DEUTSCHE BANC.....		.....999,670	.....1,000,000	.....0	2FE.....
58405U AG 7	MEDCO HEALTH SOLUTIONS 4.125 2020 09.....		...09/07/2010	DEUTSCHE BANC.....		.....997,800	.....1,000,000	.....0	2FE.....
589331 AN 7	MERCK & CO INC 5.000 2019 06.....		...07/02/2010	WELLS FARGO SECURITIES.....		.....559,885	.....500,000	.....556	1FE.....
594918 AH 7	MICROSOFT CORP 3.000 2020 10.....		...09/22/2010	J P MORGAN CHASE SECURITIES INC.....		.....1,982,720	.....2,000,000	.....0	1FE.....

QE04.1



**SCHEDULE D - PART 3**

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
607059 AT 9	MOBIL CORP	8.625 2021 08		08/17/2010	FTN FINANCIAL		4,105,425	2,850,000	3,414	1FE
62875U AH 8	NBC UNIVERSAL (144A)	4.375 2021 04		09/27/2010	MORGAN STANLEY		1,999,500	2,000,000	0	2FE
651229 AK 2	NEWELL RUBBERMAID	4.700 2020 08		08/02/2010	BARCLAYS CAPITAL INC.		999,600	1,000,000	0	2FE
652482 BT 6	NEWS AMERICA INC	6.900 2019 03		08/19/2010	MORGAN STANLEY		1,221,770	1,000,000	33,158	2FE
665772 CF 4	NORTHERN STATES POWER	1.950 2015 08		08/19/2010	ROYAL BANK OF SCOTLAND		1,007,410	1,000,000	704	1FE
666807 BA 9	NORTHROP GRUMMAN	5.050 2019 08		09/29/2010	BAS-MERRILL LYNCH		1,140,800	1,000,000	0	2FE
670346 AL 9	NUCOR CORP	4.125 2022 09		09/16/2010	BAS-MERRILL LYNCH		1,996,640	2,000,000	0	1FE
696429 AC 3	PALL CORPORATION	5.000 2020 06		07/21/2010	KEYBANC CAPITAL MARK		330,511	315,000	1,663	2FE
70109H AK 1	PARKER-HANNIFIN CORP	3.500 2022 09		09/07/2010	BAS-MERRILL LYNCH		988,480	1,000,000	0	1FE
000000 00 0	PINAFOR LLC TL A	6.000 2015 09		09/23/2010	BARCLAYS CAPITAL INC.		3,995,000	4,000,000	0	3FE
000000 00 0	PINAFOR LLC TL B	6.250 2016 09		09/21/2010	CITIGROUP GLOBAL MARKETS		495,000	500,000	0	3FE
74153Q AH 5	PRIDE INTERNATIONAL INC	6.875 2020 08		08/03/2010	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	3FE
742718 DN 6	PROCTER & GAMBLE CO	4.700 2019 02		07/06/2010	CITIGROUP GLOBAL MARKETS		548,100	500,000	9,400	1FE
74456Q AX 4	PUBLIC SERVICE ELECTRIC	3.500 2020 08		08/03/2010	WELLS FARGO SECURITIES		997,480	1,000,000	0	1FE
751028 AF 8	RALCORP HOLDINGS	4.950 2020 08		07/22/2010	CREDIT SUISSE FIRST BOSTON		2,022,840	2,000,000	275	2FE
75281A AL 3	RANGE RESOURCES	6.750 2020 08		07/29/2010	J P MORGAN CHASE SECURITIES INC		250,000	250,000	0	3FE
786514 BS 7	SAFEWAY INC	3.950 2020 08		07/27/2010	MORGAN STANLEY		3,982,240	4,000,000	0	2FE
803111 AS 2	SARA LEE CORP	4.100 2020 09		09/28/2010	GOLDMAN SACHS & CO		1,020,480	1,000,000	0	2FE
784635 AM 6	SPX CORP (144A)	6.875 2017 09		08/10/2010	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	3FE
855030 AJ 1	STAPLES INC	9.750 2014 01		08/19/2010	CREDIT SUISSE FIRST BOSTON		1,236,780	1,000,000	10,563	2FE
87612E AV 8	TARGET CORP	3.875 2020 07		09/02/2010	VARIOUS		1,530,730	1,500,000	4,198	1FE
883556 AS 1	THERMO FISHER SCIENTIFIC	3.200 2015 05		08/19/2010	J P MORGAN CHASE SECURITIES INC		1,056,300	1,000,000	10,400	1FE
887317 AC 9	TIME WARNER INC	5.875 2016 11		09/03/2010	BAS-MERRILL LYNCH		1,152,090	1,000,000	18,604	2FE
887317 AG 0	TIME WARNER INC	4.700 2021 01		08/04/2010	VARIOUS		2,026,800	2,000,000	3,264	2FE
907818 DG 0	UNION PACIFIC CO	4.000 2021 02		07/28/2010	J P MORGAN CHASE SECURITIES INC		1,990,500	2,000,000	0	2FE
94707V AA 8	WEATHERFORD INTERNATIONA	5.125 2020 09		09/16/2010	DEUTSCHE BANC		1,997,240	2,000,000	0	2FE
966387 AF 9	WHITING PETROLEUM CORP	6.500 2018 10		09/21/2010	BAS-MERRILL LYNCH		500,000	500,000	0	1
97381W AK 0	WINDSTREAM CORP (144A)	8.125 2018 09		07/12/2010	MORGAN STANLEY		248,120	250,000	0	3FE
988498 AF 8	YUM! BRANDS INC	5.300 2019 09		07/19/2010	CITIGROUP GLOBAL MARKETS		1,083,880	1,000,000	18,697	2FE
136375 BM 3	CANADIAN NATIONAL RAILWA	5.800 2016 06	A	08/09/2010	BNP PARIBAS		88,404	75,000	858	1FE
775109 AK 7	ROGERS COMMUNICATION	6.800 2018 08	A	08/02/2010	RBC CAPITAL MARKETS		1,210,740	1,000,000	32,111	2FE
878742 AR 6	TECK RESOURCES	3.850 2017 08	A	08/03/2010	BAS-MERRILL LYNCH		999,520	1,000,000	0	2FE
893526 DK 6	TRANS CANADA PIPELINE	3.800 2020 10	A	09/20/2010	J P MORGAN CHASE SECURITIES INC		2,992,290	3,000,000	0	1FE
034863 AD 2	ANGLO AMERICAN (144A)	4.450 2020 09	F	09/20/2010	BARCLAYS CAPITAL INC.		999,760	1,000,000	0	2FE
03938L AQ 7	ARCELORMITTAL	5.250 2020 08	F	08/02/2010	BAS-MERRILL LYNCH		2,953,770	3,000,000	0	2FE
000000 00 0	BRITVIC PLC	3.450 2017 12	F	09/14/2010	ROYAL BANK OF SCOTLAND		3,000,000	3,000,000	0	2Z
25244S AC 5	DIAGEO FINANCE	5.300 2015 10	F	09/28/2010	BNP PARIBAS		1,153,420	1,000,000	0	1FE
000000 00 0	SAP AG	2.340 2015 10	F	09/28/2010	DEUTSCHE BANC		3,000,000	3,000,000	0	1Z
000000 00 0	SAP AG	2.950 2017 10	F	09/28/2010	DEUTSCHE BANC		4,000,000	4,000,000	0	1Z
928670 AB 4	VOLKSWAGEN INTL FIN NV (	4.000 2020 08	F	08/05/2010	BAS-MERRILL LYNCH		1,982,100	2,000,000	0	1FE

QE04.2

### SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
980888 AD 3	WOOLWORTHS LIMITED (144A 4.000 2020 09.....	F.....	...09/14/2010	CITIGROUP GLOBAL MARKETS.....	.....	.....1,997,540	.....2,000,000	.....0	1FE.....
83611M NF 1	SVHE 2006-2 A4 .526 2036 03.....	.....	...07/23/2010	NOMURA SECURITIES INTL.....	.....	.....5,356,700	.....7,820,000	.....260	3Z*.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....	.....	.....	.....	.....	.....118,042,743	.....116,616,000	.....298,436	XXX.....
8399997.	Total - Bonds - Part 3.....	.....	.....	.....	.....	.....244,430,152	.....231,859,949	.....625,257	XXX.....
8399999.	Total - Bonds.....	.....	.....	.....	.....	.....244,430,152	.....231,859,949	.....625,257	XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>									
29384R 10 5	ENTROPIC COMMUNICATIONS INC.....	.....	...07/29/2010	DISTRIBUTION FROM PARTNERSHIP.....	.....3,401.000	.....27,072	.....XXX	.....0	L.....
67058H 10 2	NUSTAR ENERGY LP.....	.....	...08/11/2010	VARIOUS.....	.....36,000.000	.....2,015,089	.....XXX	.....0	L.....
73179V 10 3	POLYPORE INTERNATIONAL INC.....	.....	...08/18/2010	DISTRIBUTION FROM PARTNERSHIP.....	.....4,800.000	.....139,344	.....XXX	.....0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....	.....	.....	.....	.....	.....2,181,505	.....XXX	.....0	XXX.....
9799997.	Total - Common Stocks - Part 3.....	.....	.....	.....	.....	.....2,181,505	.....XXX	.....0	XXX.....
9799999.	Total - Common Stocks.....	.....	.....	.....	.....	.....2,181,505	.....XXX	.....0	XXX.....
9899999.	Total - Preferred and Common Stocks.....	.....	.....	.....	.....	.....2,181,505	.....XXX	.....0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....	.....	.....	.....	.....	.....246,611,657	.....XXX	.....625,257	XXX.....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

QE04.3

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

**Bonds - U.S. Government**

QE05

911759	CL 0	HOUSING URBAN DEVELOPM	7.080	08/01/2010	REDEEMED	140,000	140,000	158,364	140,000	0	0	0	0	0	140,000	0	0	0	4,956	08/01/2016	1
911759	DD 7	HOUSING URBAN DEVELOPM	6.410	08/01/2010	REDEEMED	271,000	271,000	308,482	271,000	0	0	0	0	0	271,000	0	0	0	8,686	08/01/2014	1
911759	DU 9	HOUSING URBAN DEVELOPM	7.448	08/01/2010	MATURED	2,380,000	2,380,000	2,900,934	2,380,000	0	0	0	0	0	2,380,000	0	0	0	88,631	08/01/2010	1
36202C	3X 9	GNMA II PASS #2614	6.000	09/20/2010	PAID ON PRINCIPAL	12,867	12,867	12,473	12,603	0	264	0	264	0	12,867	0	0	0	77	07/20/2028	1
36202D	G6 2	GNMA II PASS #2921	7.500	09/20/2010	PAID ON PRINCIPAL	491	491	497	507	0	(16)	0	(16)	0	491	0	0	0	8	05/20/2030	1
36202D	J8 5	GNMA II PASS #2987	7.500	09/20/2010	PAID ON PRINCIPAL	96	96	96	97	0	(1)	0	(1)	0	96	0	0	0	1	10/20/2030	1
36202D	6D 8	GNMA II PASS #3568	5.000	09/20/2010	PAID ON PRINCIPAL	560,642	560,642	557,137	557,723	0	2,918	0	2,918	0	560,642	0	0	0	4,954	06/20/2034	1
36202E	BU 2	GNMA II PASS #3651	5.000	09/20/2010	PAID ON PRINCIPAL	1,646,203	1,646,203	1,635,915	1,637,825	0	8,378	0	8,378	0	1,646,203	0	0	0	14,474	12/20/2034	1
36202E	DD 8	GNMA II PASS #3700	4.500	09/20/2010	PAID ON PRINCIPAL	149,751	149,751	141,819	143,500	0	6,251	0	6,251	0	149,751	0	0	0	1,151	04/20/2035	1
36202E	ET 2	GNMA II PASS #3746	4.500	09/20/2010	PAID ON PRINCIPAL	952,376	952,376	907,670	917,802	0	34,574	0	34,574	0	952,376	0	0	0	6,617	08/20/2035	1
36202E	E7 0	GNMA II PASS #3758	4.500	09/20/2010	PAID ON PRINCIPAL	836,527	836,527	798,361	808,723	0	27,804	0	27,804	0	836,527	0	0	0	6,332	09/20/2035	1
36202E	E8 8	GNMA II PASS #3759	5.000	09/20/2010	PAID ON PRINCIPAL	598,938	598,938	597,160	597,280	0	1,658	0	1,658	0	598,938	0	0	0	4,960	09/20/2035	1
36202E	FL 8	GNMA II PASS #3771	4.500	09/20/2010	PAID ON PRINCIPAL	654,774	654,774	629,709	636,031	0	18,743	0	18,743	0	654,774	0	0	0	4,837	10/20/2035	1
36202E	F2 0	GNMA II PASS #3785	5.000	09/20/2010	PAID ON PRINCIPAL	1,587,732	1,587,732	1,554,240	1,563,637	0	24,095	0	24,095	0	1,587,732	0	0	0	13,995	11/20/2035	1
36202E	HF 9	GNMA II PASS #3830	5.500	09/20/2010	PAID ON PRINCIPAL	786,339	786,339	754,025	766,859	0	19,479	0	19,479	0	786,339	0	0	0	7,495	03/20/2036	1
36216C	KY 2	GNMA PASS TH #160611	9.500	09/15/2010	PAID ON PRINCIPAL	182	182	194	195	0	(13)	0	(13)	0	182	0	0	0	3	09/15/2016	1
36216G	N3 8	GNMA PASS TH #164310	9.500	09/15/2010	PAID ON PRINCIPAL	23	23	24	24	0	(1)	0	(1)	0	23	0	0	0	0	09/15/2018	1
36216Q	Q9 7	GNMA PASS TH #179680	9.500	09/15/2010	PAID ON PRINCIPAL	75	75	80	78	0	(3)	0	(3)	0	75	0	0	0	1	10/15/2016	1
362161	7E 5	GNMA PASS TH #180993	9.500	09/15/2010	PAID ON PRINCIPAL	59	59	63	61	0	(2)	0	(2)	0	59	0	0	0	1	11/15/2019	1
362164	W5 0	GNMA PASS TH #183468	9.500	09/15/2010	PAID ON PRINCIPAL	4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2016	1
362167	NJ 3	GNMA PASS TH #185893	9.500	09/15/2010	PAID ON PRINCIPAL	62	62	66	66	0	(4)	0	(4)	0	62	0	0	0	1	10/15/2016	1
36217D	UZ 5	GNMA PASS TH #190600	9.500	09/15/2010	PAID ON PRINCIPAL	100	100	106	103	0	(3)	0	(3)	0	100	0	0	0	2	08/15/2016	1
36217S	TL 5	GNMA PASS TH #202255	9.500	09/15/2010	PAID ON PRINCIPAL	53	53	57	56	0	(2)	0	(2)	0	53	0	0	0	1	08/15/2017	1
36217T	CA 5	GNMA PASS TH #202665	9.500	09/15/2010	PAID ON PRINCIPAL	110	110	117	117	0	(7)	0	(7)	0	110	0	0	0	2	11/15/2019	1
36217T	CQ 0	GNMA PASS TH #202679	9.500	09/15/2010	PAID ON PRINCIPAL	18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	12/15/2019	1
362172	N4 6	GNMA PASS TH #210211	9.500	09/15/2010	PAID ON PRINCIPAL	13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	07/15/2017	1
36218X	3Z 0	GNMA PASS TH #235816	9.500	09/15/2010	PAID ON PRINCIPAL	177	177	188	187	0	(11)	0	(11)	0	177	0	0	0	3	06/15/2018	1
362191	X7 8	GNMA PASS TH #264502	9.500	09/15/2010	PAID ON PRINCIPAL	36	36	38	38	0	(2)	0	(2)	0	36	0	0	0	1	09/15/2018	1
36205F	5V 1	GNMA PASS TH #389760	5.000	09/15/2010	PAID ON PRINCIPAL	14,116	14,116	14,438	14,255	0	(139)	0	(139)	0	14,116	0	0	0	118	11/15/2017	1
36201M	A8 5	GNMA PASS TH #586931	5.000	09/15/2010	PAID ON PRINCIPAL	6,217	6,217	6,374	6,299	0	(82)	0	(82)	0	6,217	0	0	0	52	10/15/2017	1
36201M	SA 1	GNMA PASS TH #587413	5.500	09/15/2010	PAID ON PRINCIPAL	42,936	42,936	43,876	43,747	0	(811)	0	(811)	0	42,936	0	0	0	308	11/15/2032	1
36201M	SJ 2	GNMA PASS TH #587421	5.500	09/15/2010	PAID ON PRINCIPAL	33,402	33,402	34,132	33,944	0	(543)	0	(543)	0	33,402	0	0	0	444	11/15/2032	1
36201P	VA 0	GNMA PASS TH #589309	5.000	09/15/2010	PAID ON PRINCIPAL	8,708	8,708	8,929	8,813	0	(104)	0	(104)	0	8,708	0	0	0	73	08/15/2017	1
36201U	BA 1	GNMA PASS TH #593233	5.000	09/15/2010	PAID ON PRINCIPAL	10,170	10,170	10,402	10,305	0	(135)	0	(135)	0	10,170	0	0	0	85	10/15/2017	1
36201V	ZG 0	GNMA PASS TH #594843	5.000	09/15/2010	PAID ON PRINCIPAL	16,561	16,561	16,981	16,801	0	(239)	0	(239)	0	16,561	0	0	0	141	08/15/2017	1

### SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Change in Book/Adjusted Carrying Value					11 Book/ Adjusted Carrying Value At Disposal Date	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Bond Interest/ Stock Dividends Received During Year	16 Maturity Date	17 22 NAIC Design- ation or Market Indicator (a)
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
36200A A7 4	GNMA PASS TH #595030 5.000.....	09/15/2010	PAID ON PRINCIPAL.....		41,161	41,161	42,203	41,697	0	(536)	0	(536)	0	41,161	0	0	0	476	10/15/2017	1.....
36200M YX 5	GNMA PASS TH #604726 4.500.....	09/15/2010	PAID ON PRINCIPAL.....		199,462	199,462	190,104	191,513	0	7,948	0	7,948	0	199,462	0	0	0	1,517	10/15/2033	1.....
36290R YQ 0	GNMA PASS TH #615519 4.500.....	09/15/2010	PAID ON PRINCIPAL.....		110,836	110,836	104,428	105,583	0	5,253	0	5,253	0	110,836	0	0	0	895	09/15/2033	1.....
36290R 6X 6	GNMA PASS TH #615686 4.500.....	09/15/2010	PAID ON PRINCIPAL.....		46,176	46,176	43,506	44,016	0	2,160	0	2,160	0	46,176	0	0	0	426	10/15/2033	1.....
3620AQ PR 8	GNMA PASS TH #736732 4.500.....	09/15/2010	PAID ON PRINCIPAL.....		69,835	69,835	70,157	70,157	0	(322)	0	(322)	0	69,835	0	0	0	525	05/15/2040	1.....
3620AW FY 1	GNMA PASS TH #741883 4.500.....	09/15/2010	PAID ON PRINCIPAL.....		39,274	39,274	39,455	39,455	0	(181)	0	(181)	0	39,274	0	0	0	254	05/15/2040	1.....
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430.....	09/25/2010	PAID ON PRINCIPAL.....		10,172	10,172	9,959	10,043	0	129	0	129	0	10,172	0	0	0	51	02/01/2021	1.....
59020M AA 1	MERRILL LYNCH FHA PROJ 7.430.....	09/01/2010	PAID ON PRINCIPAL.....		67,467	67,467	65,696	66,261	0	1,206	0	1,206	0	67,467	0	0	0	(29,937)	08/01/2024	1.....
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430.....	09/25/2010	PAID ON PRINCIPAL.....		1,378	1,378	1,373	1,373	0	4	0	4	0	1,378	0	0	0	(27)	10/25/2021	1.....
831641 DQ 5	SBIC 2003-P10B 1 5.136.....	08/10/2010	PAID ON PRINCIPAL.....		3,191	3,191	3,191	3,191	0	0	0	0	0	3,191	0	0	0	41	08/10/2013	1.....
0399999.	Total - Bonds - U.S. Government.....				11,299,705	11,299,705	11,663,054	11,141,999	0	157,706	0	157,706	0	11,299,705	0	0	0	142,630	XXX...	XXX...

**Bonds - All Other Government**

298785 EH 5	EUROPEAN INVESTMENT BA 4.625.....	F.. 09/15/2010	MATURED.....		1,000,000	1,000,000	1,032,000	1,010,078	0	(10,078)	0	(10,078)	0	1,000,000	0	0	0	23,125	09/15/2010	1FE.....
1099999.	Total - Bonds - All Other Government.....				1,000,000	1,000,000	1,032,000	1,010,078	0	(10,078)	0	(10,078)	0	1,000,000	0	0	0	23,125	XXX...	XXX...

**Bonds - U.S. States, Territories and Possessions**

373383 LQ 9	GEORGIA GENERAL OBLIGA 5.250.....	07/01/2010	REDEEMED.....		5,000,000	5,000,000	5,130,650	5,009,000	0	(9,000)	0	(9,000)	0	5,000,000	0	0	0	131,250	07/01/2016	1FE.....
574192 QD 5	MARYLAND GENERAL OBLIG 5.750.....	08/01/2010	REDEEMED.....		2,020,000	2,000,000	2,176,440	2,043,260	0	(23,260)	0	(23,260)	0	2,020,000	0	0	0	57,500	08/01/2011	1FE.....
574192 Z7 8	MARYLAND GO S2009 QSCB ---.....	09/15/2010	QUALIFIED TAX CREDIT.....		0	298,500	290,968	0	0	0	0	0	0	0	0	0	0	0	09/15/2010	1FE.....
574192 Z7 8	MARYLAND GO S2009 QSCB ---.....	09/15/2010	QUALIFIED TAX CREDIT.....		0	154,026	150,106	0	0	0	0	0	0	0	0	0	0	0	09/15/2010	1FE.....
575827 JZ 4	MASSACHUSETTS GENERAL 5.750.....	08/01/2010	MATURED.....		2,000,000	2,000,000	2,171,740	2,010,100	0	(10,100)	0	(10,100)	0	2,000,000	0	0	0	57,500	08/01/2010	1FE.....
658256 FF 4	NORTH CAROLINA GENERAL 5.100.....	09/01/2010	REDEEMED.....		10,327,500	10,125,000	10,420,245	10,334,486	0	(6,986)	0	(6,986)	0	10,327,500	0	0	0	258,188	09/01/2017	1FE.....
76222R ET 5	RHODE ISLAND & PROV GO 5.000.....	07/15/2010	MATURED.....		2,000,000	2,000,000	2,106,500	2,027,480	0	(27,480)	0	(27,480)	0	2,000,000	0	0	0	50,000	07/15/2010	1FE.....
880541 EV 5	TENNESSEE GENERAL OBLI 5.000.....	09/01/2010	MATURED.....		5,000,000	5,000,000	5,527,100	5,063,850	0	(63,850)	0	(63,850)	0	5,000,000	0	0	0	125,000	09/01/2010	1FE.....
882720 U8 6	TEXAS GO REF (TAXABLE) 3.230.....	08/01/2010	MATURED.....		1,045,000	1,045,000	1,045,000	1,045,000	0	0	0	0	0	1,045,000	0	0	0	16,877	08/01/2010	1FE.....
917542 MS 8	UTAH GENERAL OBLIGATIO 5.000.....	07/01/2010	MATURED.....		3,000,000	3,000,000	3,146,070	3,020,970	0	(20,970)	0	(20,970)	0	3,000,000	0	0	0	75,000	07/01/2010	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....				30,392,500	30,622,526	32,164,819	30,554,146	0	(161,646)	0	(161,646)	0	30,392,500	0	0	0	771,314	XXX...	XXX...

**Bonds - U.S. Political Subdivisions of States, Territories and Possessions**

161035 AE 0	CHARLOTTE GENERAL OBLI 5.000.....	08/01/2010	MATURED.....		3,000,000	3,000,000	3,164,730	3,045,270	0	(45,270)	0	(45,270)	0	3,000,000	0	0	0	75,000	08/01/2010	1FE.....
167484 TG 9	CHICAGO GO S2000 PG-A 6.500.....	07/01/2010	REDEEMED.....		3,080,500	3,050,000	3,390,350	3,120,364	0	(39,864)	0	(39,864)	0	3,080,500	0	0	0	99,125	01/01/2035	1FE.....
199491 ZU 8	COLUMBUS GENERAL OBLIG 5.000.....	09/01/2010	MATURED.....		5,000,000	5,000,000	5,285,250	5,085,850	0	(85,850)	0	(85,850)	0	5,000,000	0	0	0	125,000	09/01/2010	1FE.....
249174 KD 4	DENVER CITY&CO GO SD#1 ---.....	09/15/2010	QUALIFIED TAX CREDIT.....		0	119,200	114,304	0	0	0	0	0	0	0	0	0	0	0	09/15/2010	1FE.....
544351 CA 5	LOS ANGELES GENERAL OB 5.000.....	09/09/2010	E J DE LA ROSA & CO.....		6,785,575	6,340,000	6,709,305	6,567,162	0	(25,106)	0	(25,106)	0	6,542,056	0	243,519	243,519	169,947	09/01/2025	1FE.....
567373 XE 0	MARICOPA CO SCH DIST # 4.000.....	07/01/2010	MATURED.....		1,000,000	1,000,000	1,002,470	1,000,390	0	(390)	0	(390)	0	1,000,000	0	0	0	20,000	07/01/2010	1FE.....
667027 4D 5	NORTHSIDE ISD GO S2009 ---.....	09/15/2010	QUALIFIED TAX CREDIT.....		0	260,100	251,125	0	0	0	0	0	0	0	0	0	0	0	09/15/2010	1FE.....
741751 D5 7	PRINCE WILLIAM CO GO R 5.000.....	08/01/2010	MATURED.....		4,765,000	4,765,000	5,275,284	4,819,083	0	(54,083)	0	(54,083)	0	4,765,000	0	0	0	119,125	08/01/2010	1FE.....
815626 HE 9	SEDGWICK CO USD#259 GO ---.....	09/15/2010	QUALIFIED TAX CREDIT.....		0	147,500	143,019	0	0	0	0	0	0	0	0	0	0	0	09/15/2010	1FE.....

QE051

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
899525 NT 2	TULSA CO ISD #001 GO S 4.250.....		08/01/2010	MATURED.....		5,500,000	5,500,000	5,532,285	5,506,105	0	(6,105)	0	(6,105)	0	5,500,000	0	0	0	116,875	08/01/2010	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					29,131,075	29,181,800	30,868,121	29,144,223	0	(256,668)	0	(256,668)	0	28,887,556	0	243,519	243,519	725,072	XXX...	XXX...
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
047870 CY 4	ATLANTA WATER & SEWER 5.500.....		07/20/2010	MORGAN STANLEY.....		5,209,338	4,730,000	5,113,792	5,041,234	0	(6,291)	0	(6,291)	0	5,034,943	0	174,395	174,395	59,256	11/01/2027	1FE.....
10146R BN 3	BOULDER CO OPEN SPACE 5.000.....		07/15/2010	REDEEMED.....		5,000,000	5,000,000	5,040,400	5,003,050	0	(3,050)	0	(3,050)	0	5,000,000	0	0	0	125,000	07/15/2016	1FE.....
139883 AA 0	CAPITAL CITY ECONOMIC 5.000.....		09/29/2010	VARIOUS.....		105,220	105,220	105,220	105,220	0	0	0	0	0	105,220	0	0	0	441	12/01/2027	1.....
181117 BA 9	CLARK CO PUB UTIL DIST 5.625.....		08/06/2010	REDEEMED.....		4,745,000	4,745,000	4,995,678	4,745,000	0	0	0	0	0	4,745,000	0	0	0	159,402	01/01/2013	1FE.....
196797 XG 4	COLORADO WTR RES PWR D 5.550.....		09/01/2010	MATURED.....		15,000	15,000	16,495	15,000	0	0	0	0	0	15,000	0	0	0	416	09/01/2010	1FE.....
349250 KT 6	FORT WAYNE HOSP AUTH R 7.000.....		07/01/2010	PAID ON PRINCIPAL.....		1,370,000	1,370,000	1,659,413	1,659,413	0	(289,413)	0	(289,413)	0	1,370,000	0	0	0	47,950	07/01/2018	2FE.....
35483L BJ 3	FRANKLIN TOWNSHIP IND SC 6.500.....		07/15/2010	REDEEMED.....		10,200,000	10,000,000	10,295,100	10,206,300	0	(6,300)	0	(6,300)	0	10,200,000	0	0	0	325,000	07/15/2018	1.....
407287 HA 2	HAMILTON CO SALES TAX 5.250.....		09/24/2010	THE MUNI CENTER.....		1,506,811	1,495,000	1,483,653	1,485,073	0	120	0	120	0	1,485,193	0	21,618	21,618	25,726	12/01/2032	1FE.....
419794 SR 4	HAWAII ARPT SYS REF S2 6.500.....		07/01/2010	REDEEMED.....		7,660,850	7,585,000	7,820,287	7,628,765	0	32,085	0	32,085	0	7,660,850	0	0	0	246,513	07/01/2015	1FE.....
432347 JZ 6	HILLSBOROUGH CO UTIL R 5.500.....		08/01/2010	MATURED.....		4,550,000	4,550,000	5,174,761	4,607,376	0	(57,376)	0	(57,376)	0	4,550,000	0	0	0	125,125	08/01/2010	1FE.....
452226 X3 2	ILLINOIS SALES TAX REV 5.250.....		07/29/2010	REDEEMED.....		1,965,000	1,965,000	1,829,631	1,893,494	0	3,792	0	3,792	0	1,897,286	0	67,714	67,714	12,609	06/15/2018	1FE.....
46246P ER 8	IOWA FIN AUTH HLTH FAC 5.000.....		07/26/2010	REDEEMED.....		1,000,000	1,000,000	1,000,920	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,472	07/01/2011	1FE.....
485424 GW 9	KANSAS DEPT OF TRANSPD 5.750.....		09/01/2010	REDEEMED.....		7,090,000	7,090,000	7,696,337	7,144,522	0	(54,522)	0	(54,522)	0	7,090,000	0	0	0	203,838	09/01/2014	1FE.....
491513 4H 7	KENTUCKY PPTY & BLDG P 5.625.....		09/01/2010	REDEEMED.....		5,330,000	5,330,000	5,639,780	5,360,274	0	(30,274)	0	(30,274)	0	5,330,000	0	0	0	149,906	09/01/2014	1FE.....
560551 KF 9	MAINE TURNPIKE AUTH RE 3.000.....		07/01/2010	MATURED.....		1,215,000	1,215,000	1,227,272	1,217,940	0	(2,940)	0	(2,940)	0	1,215,000	0	0	0	18,225	07/01/2010	1FE.....
575577 JG 7	MASSACHUSETTS BAY TRAN 5.250.....		07/01/2010	REDEEMED.....		680,000	680,000	692,852	681,163	0	(1,163)	0	(1,163)	0	680,000	0	0	0	17,850	07/01/2030	1FE.....
575577 JH 5	MASSACHUSETTS BAY TRAN 5.250.....		07/01/2010	REDEEMED.....		450,000	450,000	458,505	450,770	0	(770)	0	(770)	0	450,000	0	0	0	11,813	07/01/2030	1FE.....
575577 FN 6	MASSACHUSETTS BAY TRAN 5.250.....		07/01/2010	REDEEMED.....		4,870,000	4,870,000	5,001,523	4,889,715	0	(19,715)	0	(19,715)	0	4,870,000	0	0	0	127,838	07/01/2030	1FE.....
575895 G6 8	MASSACHUSETTS PORT REV 5.500.....		09/16/2010	REDEEMED.....		3,000,000	3,000,000	3,042,060	3,002,910	0	(2,910)	0	(2,910)	0	3,000,000	0	0	0	116,875	07/01/2015	1FE.....
57604P TH 7	MASSACHUSETTS WATER PO 5.625.....		08/01/2010	REDEEMED.....		1,100,900	1,090,000	1,169,886	1,116,596	0	(15,696)	0	(15,696)	0	1,100,900	0	0	0	30,656	08/01/2015	1FE.....
59455R V5 2	MICHIGAN MUN BD AUTH S 5.250.....		08/17/2010	JEFFERIES & CO INC.....		5,611,750	5,000,000	5,659,600	5,272,350	0	(41,750)	0	(41,750)	0	5,230,600	0	381,150	381,150	57,604	12/01/2013	1FE.....
647310 ZU 8	NEW MEXICO SEVERANCE T 4.000.....		07/01/2010	MATURED.....		7,230,000	7,230,000	7,480,303	7,256,462	0	(26,462)	0	(26,462)	0	7,230,000	0	0	0	144,600	07/01/2010	1FE.....
679111 SY 1	OKLAHOMA TURNPIKE AUTH .240.....		09/09/2010	GOLDMAN SACHS & CO.....		17,750,000	17,750,000	17,750,000	17,750,000	0	0	0	0	0	17,750,000	0	0	0	8,548	01/01/2028	1FE.....
696560 FJ 5	PALM BEACH CO SOLID WS 6.000.....		07/01/2010	REDEEMED.....		2,830,000	2,830,000	2,981,848	2,842,282	0	(8,632)	0	(8,632)	0	2,833,651	0	(3,651)	(3,651)	42,450	10/01/2010	1FE.....
735388 T7 5	PORT SEATTLE REV S2000 5.500.....		08/01/2010	REDEEMED.....		4,300,000	4,300,000	4,313,889	4,301,118	0	(1,118)	0	(1,118)	0	4,300,000	0	0	0	118,250	02/01/2026	1FE.....
745268 2A 9	PUERTO RICO ELEC PWR A 5.625.....		07/01/2010	REDEEMED.....		5,050,000	5,000,000	5,123,950	5,053,200	0	(3,200)	0	(3,200)	0	5,050,000	0	0	0	140,625	07/01/2019	1FE.....
786134 LF 1	SACRAMENTO CO SANTN DI 5.000.....		09/09/2010	E J DE LA ROSA & CO.....		10,873,927	9,490,000	10,205,546	9,939,446	0	(48,304)	0	(48,304)	0	9,891,142	0	982,784	982,784	135,760	12/01/2019	1FE.....
837123 DV 7	SOUTH CAROLINA PORTS A 5.500.....		07/01/2010	MATURED.....		3,910,000	3,910,000	4,176,076	3,924,193	0	(14,193)	0	(14,193)	0	3,910,000	0	0	0	107,525	07/01/2010	1FE.....
882762 AW 7	TEXAS TURNPIKE AUTH FI 5.500.....		09/09/2010	CITIGROUP GLOBAL MKTS.....		10,127,500	10,000,000	10,352,500	10,135,200	0	(34,500)	0	(34,500)	0	10,100,700	0	26,800	26,800	319,306	08/15/2039	2FE.....
882854 FU 1	TEXAS WATER DEV BOARD 5.250.....		07/15/2010	REDEEMED.....		9,000,000	9,000,000	9,236,880	9,000,000	0	0	0	0	0	9,000,000	0	0	0	236,250	07/15/2013	1FE.....
915115 W7 0	UNIV OF TEXAS PERM FD 5.000.....		07/01/2010	MATURED.....		6,795,000	6,795,000	7,171,171	6,842,089	0	(47,089)	0	(47,089)	0	6,795,000	0	0	0	169,875	07/01/2010	1FE.....
92817S PF 9	VIRGINIA PUB SCH AUTH ---.....		09/15/2010	QUALIFIED TAX CREDIT.....		0	302,500	293,005	0	0	0	0	0	0	0	0	0	0	0	09/15/2010	1FE.....
246395 BB 2	DELAWARE HSG AUTH SFM 3.950.....		07/01/2010	PAID ON PRINCIPAL.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	99	07/01/2019	1FE.....

QE052

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
3128JM N7 8	FH (3/1 ARM) #1B2313 2.985		09/15/2010	PAID ON PRINCIPAL		276,844	276,844	275,400	273,718	0	3,126	0	3,126	0	276,844	0	0	0	2,416	08/15/2035	1
3128JM N7 8	FH (3/1 ARM) #1B2313 3.485		08/15/2010	PAID ON PRINCIPAL		7,504	7,504	7,465	7,419	0	85	0	85	0	7,504	0	0	0	34	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 3.178		09/15/2010	PAID ON PRINCIPAL		13,596	13,596	13,510	13,413	0	182	0	182	0	13,596	0	0	0	112	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 3.228		08/16/2010	PAID ON PRINCIPAL		17,035	17,035	16,928	16,806	0	228	0	228	0	17,035	0	0	0	94	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 3.243		07/15/2010	PAID ON PRINCIPAL		148,167	148,167	147,235	146,180	0	1,987	0	1,987	0	148,167	0	0	0	411	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 3.164		09/15/2010	PAID ON PRINCIPAL		21,176	21,176	21,126	20,872	0	304	0	304	0	21,176	0	0	0	169	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 3.179		08/16/2010	PAID ON PRINCIPAL		20,101	20,101	20,054	19,813	0	289	0	289	0	20,101	0	0	0	107	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 3.187		07/15/2010	PAID ON PRINCIPAL		22,338	22,338	22,286	22,017	0	321	0	321	0	22,338	0	0	0	59	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		6,392	6,392	6,258	6,298	0	94	0	94	0	6,392	0	0	0	59	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		51,119	51,119	50,046	50,388	0	731	0	731	0	51,119	0	0	0	363	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		104	104	102	103	0	2	0	2	0	104	0	0	0	1	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		23,421	23,421	22,929	23,015	0	406	0	406	0	23,421	0	0	0	245	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		2,397	2,397	2,347	2,352	0	45	0	45	0	2,397	0	0	0	32	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		4,667	4,667	4,569	4,616	0	50	0	50	0	4,667	0	0	0	43	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		443	443	434	435	0	8	0	8	0	443	0	0	0	4	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		1,003	1,003	982	980	0	23	0	23	0	1,003	0	0	0	9	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		32,048	32,048	31,376	31,598	0	450	0	450	0	32,048	0	0	0	379	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		10,161	10,161	9,948	10,022	0	139	0	139	0	10,161	0	0	0	137	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		84,784	84,784	83,004	83,450	0	1,334	0	1,334	0	84,784	0	0	0	683	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		52,782	52,782	51,674	52,024	0	758	0	758	0	52,782	0	0	0	545	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		160,502	160,502	157,134	157,895	0	2,608	0	2,608	0	160,502	0	0	0	1,393	07/15/2033	1
31296K X5 7	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		274	274	268	268	0	6	0	6	0	274	0	0	0	3	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		126	126	124	124	0	2	0	2	0	126	0	0	0	1	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		335,670	335,670	333,572	334,174	0	1,496	0	1,496	0	335,670	0	0	0	2,977	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		2,216	2,216	2,169	2,187	0	29	0	29	0	2,216	0	0	0	20	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		1,268	1,268	1,241	1,252	0	16	0	16	0	1,268	0	0	0	12	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		503	503	492	494	0	9	0	9	0	503	0	0	0	5	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		11,368	11,368	11,130	11,150	0	218	0	218	0	11,368	0	0	0	103	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		26,274	26,274	25,723	25,841	0	433	0	433	0	26,274	0	0	0	269	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		5,240	5,240	5,130	5,167	0	73	0	73	0	5,240	0	0	0	53	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		14,795	14,795	14,485	14,559	0	236	0	236	0	14,795	0	0	0	134	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		1,243	1,243	1,216	1,220	0	22	0	22	0	1,243	0	0	0	11	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		811,643	811,643	806,570	807,940	0	3,703	0	3,703	0	811,643	0	0	0	7,078	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		09/15/2010	PAID ON PRINCIPAL		277,164	277,164	275,432	275,963	0	1,201	0	1,201	0	277,164	0	0	0	2,505	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		09/15/2010	PAID ON PRINCIPAL		21,975	21,975	21,138	21,155	0	820	0	820	0	21,975	0	0	0	146	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		09/15/2010	PAID ON PRINCIPAL		22,688	22,688	21,487	21,846	0	842	0	842	0	22,688	0	0	0	150	05/15/2019	1

QE05.3

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		09/15/2010	PAID ON PRINCIPAL		471,195	471,195	446,237	455,899	0	15,297	0	15,297	0	471,195	0	0	0	3,276	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		09/15/2010	PAID ON PRINCIPAL		548,945	548,945	519,869	530,392	0	18,552	0	18,552	0	548,945	0	0	0	3,789	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		09/15/2010	PAID ON PRINCIPAL		63,543	63,543	60,177	61,524	0	2,019	0	2,019	0	63,543	0	0	0	528	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		09/15/2010	PAID ON PRINCIPAL		605,996	605,996	573,898	586,343	0	19,652	0	19,652	0	605,996	0	0	0	3,937	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		09/15/2010	PAID ON PRINCIPAL		242,628	242,628	229,777	235,087	0	7,541	0	7,541	0	242,628	0	0	0	1,833	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		1,300	1,300	1,368	1,455	0	(154)	0	(154)	0	1,300	0	0	0	19	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		1,187	1,187	1,249	1,335	0	(148)	0	(148)	0	1,187	0	0	0	15	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		2,527	2,527	2,658	2,848	0	(321)	0	(321)	0	2,527	0	0	0	35	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		1,852	1,852	1,949	2,108	0	(256)	0	(256)	0	1,852	0	0	0	22	08/15/2030	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		2,898	2,898	3,381	3,332	0	(434)	0	(434)	0	2,898	0	0	0	39	01/15/2031	1
31292H M2 7	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		3,940	3,940	4,146	4,372	0	(433)	0	(433)	0	3,940	0	0	0	47	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		4,161	4,161	4,074	4,087	0	75	0	75	0	4,161	0	0	0	43	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		3,473	3,473	3,400	3,411	0	62	0	62	0	3,473	0	0	0	36	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		116,834	116,834	114,382	115,051	0	1,783	0	1,783	0	116,834	0	0	0	1,108	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		09/15/2010	PAID ON PRINCIPAL		2,676	2,676	2,522	2,514	0	162	0	162	0	2,676	0	0	0	27	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		1,333	1,333	1,305	1,302	0	31	0	31	0	1,333	0	0	0	12	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		106	106	112	117	0	(11)	0	(11)	0	106	0	0	0	1	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		24	24	25	27	0	(3)	0	(3)	0	24	0	0	0	0	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		25	25	27	30	0	(5)	0	(5)	0	25	0	0	0	0	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		266	266	280	286	0	(20)	0	(20)	0	266	0	0	0	3	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		64	64	67	69	0	(5)	0	(5)	0	64	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		31	31	32	34	0	(3)	0	(3)	0	31	0	0	0	0	10/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		103	103	109	119	0	(16)	0	(16)	0	103	0	0	0	1	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		129	129	135	150	0	(21)	0	(21)	0	129	0	0	0	2	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		2,034	2,034	2,140	2,311	0	(277)	0	(277)	0	2,034	0	0	0	38	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		128	128	135	149	0	(21)	0	(21)	0	128	0	0	0	2	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		213	213	224	237	0	(24)	0	(24)	0	213	0	0	0	3	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		7	7	8	9	0	(2)	0	(2)	0	7	0	0	0	0	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		234	234	246	270	0	(36)	0	(36)	0	234	0	0	0	3	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		132	132	138	147	0	(16)	0	(16)	0	132	0	0	0	2	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		94	94	98	104	0	(10)	0	(10)	0	94	0	0	0	1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU 7.500		09/15/2010	PAID ON PRINCIPAL		28	28	30	34	0	(5)	0	(5)	0	28	0	0	0	0	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		2,857	2,857	3,007	3,229	0	(372)	0	(372)	0	2,857	0	0	0	48	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		80	80	84	90	0	(10)	0	(10)	0	80	0	0	0	1	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		1,753	1,753	1,845	1,889	0	(136)	0	(136)	0	1,753	0	0	0	12	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		214	214	225	252	0	(39)	0	(39)	0	214	0	0	0	3	06/15/2031	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31298S UV 4	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		1,385	1,385	1,457	1,596	0	(211)	0	(211)	0	1,385	0	0	0	22	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		14	14	15	16	0	(2)	0	(2)	0	14	0	0	0	0	08/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		91	91	96	104	0	(13)	0	(13)	0	91	0	0	0	1	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		54	54	56	58	0	(5)	0	(5)	0	54	0	0	0	1	10/15/2031	1
31298W N7 6	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		23	23	25	27	0	(4)	0	(4)	0	23	0	0	0	0	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		104	104	102	102	0	3	0	3	0	104	0	0	0	1	12/15/2031	1
31287M 3L 2	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		76	76	80	87	0	(10)	0	(10)	0	76	0	0	0	1	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		12,563	12,563	13,223	14,217	0	(1,654)	0	(1,654)	0	12,563	0	0	0	193	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		1,626	1,626	1,591	1,599	0	27	0	27	0	1,626	0	0	0	15	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		154	154	162	173	0	(19)	0	(19)	0	154	0	0	0	2	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		300	300	315	326	0	(26)	0	(26)	0	300	0	0	0	3	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		2,582	2,582	2,528	2,533	0	49	0	49	0	2,582	0	0	0	12	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		91	91	96	98	0	(7)	0	(7)	0	91	0	0	0	1	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		4,105	4,105	4,329	4,563	0	(458)	0	(458)	0	4,105	0	0	0	62	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		453	453	477	497	0	(44)	0	(44)	0	453	0	0	0	5	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		16,157	16,157	17,005	18,538	0	(2,381)	0	(2,381)	0	16,157	0	0	0	190	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		232	232	244	261	0	(29)	0	(29)	0	232	0	0	0	2	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		422	422	445	493	0	(71)	0	(71)	0	422	0	0	0	5	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		930	930	979	989	0	(59)	0	(59)	0	930	0	0	0	9	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		437	437	460	492	0	(56)	0	(56)	0	437	0	0	0	3	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		556	556	587	648	0	(92)	0	(92)	0	556	0	0	0	7	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		242	242	255	290	0	(48)	0	(48)	0	242	0	0	0	3	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		16,474	16,474	16,129	16,179	0	296	0	296	0	16,474	0	0	0	171	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		2,849	2,849	2,789	2,801	0	48	0	48	0	2,849	0	0	0	28	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		1,074	1,074	1,052	1,051	0	24	0	24	0	1,074	0	0	0	8	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		91	91	89	90	0	1	0	1	0	91	0	0	0	1	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU	7.000	09/15/2010	PAID ON PRINCIPAL		1,936	1,936	2,037	2,015	0	(79)	0	(79)	0	1,936	0	0	0	23	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		10	10	10	10	0	0	0	0	0	10	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		9,699	9,699	9,495	9,555	0	144	0	144	0	9,699	0	0	0	104	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		172	172	169	169	0	3	0	3	0	172	0	0	0	2	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		144	144	141	141	0	4	0	4	0	144	0	0	0	1	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		6,934	6,934	6,789	6,829	0	105	0	105	0	6,934	0	0	0	66	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		11,485	11,485	11,244	11,292	0	192	0	192	0	11,485	0	0	0	102	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU	5.500	09/15/2010	PAID ON PRINCIPAL		5,463	5,463	5,348	5,376	0	87	0	87	0	5,463	0	0	0	72	05/15/2033	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31288J 4L 7	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		3,825	3,825	3,745	3,777	0	48	0	48	0	3,825	0	0	0	35	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		152,677	152,677	155,921	154,572	0	(1,896)	0	(1,896)	0	152,677	0	0	0	1,447	12/15/2023	1
31280R CN 4	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		884	884	932	921	0	(37)	0	(37)	0	884	0	0	0	9	04/15/2013	1
3128G8 YT 2	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		838	838	876	858	0	(20)	0	(20)	0	838	0	0	0	8	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		2,144	2,144	2,241	2,196	0	(52)	0	(52)	0	2,144	0	0	0	20	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		558	558	583	577	0	(18)	0	(18)	0	558	0	0	0	5	03/15/2014	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		2,175	2,175	2,289	2,435	0	(260)	0	(260)	0	2,175	0	0	0	24	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		1,992	1,992	1,951	1,955	0	37	0	37	0	1,992	0	0	0	19	01/15/2030	1
31283H JA 8	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		1,401	1,401	1,475	1,592	0	(191)	0	(191)	0	1,401	0	0	0	17	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		3,767	3,767	3,964	4,175	0	(409)	0	(409)	0	3,767	0	0	0	35	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		10,660	10,660	11,219	11,944	0	(1,284)	0	(1,284)	0	10,660	0	0	0	107	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		3,878	3,878	4,082	4,341	0	(462)	0	(462)	0	3,878	0	0	0	60	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		10,260	10,260	10,872	11,645	0	(1,385)	0	(1,385)	0	10,260	0	0	0	124	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		568	568	598	636	0	(68)	0	(68)	0	568	0	0	0	8	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		09/15/2010	PAID ON PRINCIPAL		252	252	266	283	0	(30)	0	(30)	0	252	0	0	0	3	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		124,379	124,379	121,773	122,446	0	1,933	0	1,933	0	124,379	0	0	0	1,211	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		09/15/2010	PAID ON PRINCIPAL		527,088	527,088	468,120	480,984	0	46,104	0	46,104	0	527,088	0	0	0	3,690	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		09/15/2010	PAID ON PRINCIPAL		651,920	651,920	642,281	644,351	0	7,569	0	7,569	0	651,920	0	0	0	6,170	12/15/2036	1
31282R 6A 7	FHLMC GOLD PASSTHRU 4.500		09/15/2010	PAID ON PRINCIPAL		939,447	939,447	952,952	954,566	0	(15,119)	0	(15,119)	0	939,447	0	0	0	8,007	11/15/2010	1
31406G 5S 4	FN (10/1 ARM #810057 5.046		09/25/2010	PAID ON PRINCIPAL		251,312	251,312	253,629	252,102	0	(790)	0	(790)	0	251,312	0	0	0	2,124	03/01/2035	1
31406G 5S 4	FN (10/1 ARM #810057 5.050		07/25/2010	PAID ON PRINCIPAL		707,122	707,122	713,640	709,343	0	(2,222)	0	(2,222)	0	707,122	0	0	0	2,975	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.091		07/25/2010	PAID ON PRINCIPAL		120,896	120,896	121,953	121,353	0	(457)	0	(457)	0	120,896	0	0	0	513	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.100		09/25/2010	PAID ON PRINCIPAL		51,361	51,361	51,810	51,555	0	(194)	0	(194)	0	51,361	0	0	0	654	02/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.103		08/25/2010	PAID ON PRINCIPAL		59,037	59,037	59,554	59,260	0	(223)	0	(223)	0	59,037	0	0	0	501	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.994		09/25/2010	PAID ON PRINCIPAL		4,472	4,472	4,393	4,414	0	57	0	57	0	4,472	0	0	0	37	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.720		08/25/2010	PAID ON PRINCIPAL		449,426	449,426	449,685	448,330	0	1,096	0	1,096	0	449,426	0	0	0	3,551	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.740		07/25/2010	PAID ON PRINCIPAL		25,657	25,657	25,671	25,594	0	63	0	63	0	25,657	0	0	0	101	07/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.757		09/25/2010	PAID ON PRINCIPAL		1,191,777	1,191,777	1,192,464	1,188,870	0	2,907	0	2,907	0	1,191,777	0	0	0	14,104	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.872		09/25/2010	PAID ON PRINCIPAL		333,800	333,800	334,843	333,999	0	(199)	0	(199)	0	333,800	0	0	0	4,086	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.890		08/25/2010	PAID ON PRINCIPAL		216,063	216,063	216,738	216,192	0	(129)	0	(129)	0	216,063	0	0	0	1,765	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.901		07/25/2010	PAID ON PRINCIPAL		515,966	515,966	517,578	516,274	0	(308)	0	(308)	0	515,966	0	0	0	2,106	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.977		09/25/2010	PAID ON PRINCIPAL		554,393	554,393	555,247	554,031	0	362	0	362	0	554,393	0	0	0	6,901	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.979		07/25/2010	PAID ON PRINCIPAL		830,604	830,604	831,883	830,062	0	542	0	542	0	830,604	0	0	0	3,434	07/25/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.998		08/25/2010	PAID ON PRINCIPAL		372,204	372,204	372,778	371,962	0	243	0	243	0	372,204	0	0	0	3,083	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.942		09/25/2010	PAID ON PRINCIPAL		126,247	126,247	125,102	125,323	0	924	0	924	0	126,247	0	0	0	1,562	07/01/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.946		08/25/2010	PAID ON PRINCIPAL		149,068	149,068	147,717	147,977	0	1,090	0	1,090	0	149,068	0	0	0	671	07/01/2035	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31407J	XF 4 FN (10/1 ARM #832378 4.628		09/25/2010	PAID ON PRINCIPAL		152,769	152,769	150,363	151,065	0	1,703	0	1,703	0	152,769	0	0	0	1,769	08/01/2035	1
31407J	XF 4 FN (10/1 ARM #832378 4.633		08/25/2010	PAID ON PRINCIPAL		967,987	967,987	952,742	957,193	0	10,794	0	10,794	0	967,987	0	0	0	3,793	08/01/2035	1
31402R	NZ 8 FN (3/1 ARM) #735808 2.674		09/25/2010	PAID ON PRINCIPAL		10,221	10,221	10,174	10,134	0	86	0	86	0	10,221	0	0	0	69	08/01/2035	1
31402R	NZ 8 FN (3/1 ARM) #735808 2.678		08/25/2010	PAID ON PRINCIPAL		396,859	396,859	395,061	393,501	0	3,358	0	3,358	0	396,859	0	0	0	932	08/01/2035	1
31406M	6S 0 FN (3/1 ARM) #814581 2.533		09/25/2010	PAID ON PRINCIPAL		473,375	473,375	471,063	471,426	0	1,949	0	1,949	0	473,375	0	0	0	1,040	04/01/2035	1
31406W	LD 4 FN (3/1 ARM) #822124 2.579		09/25/2010	PAID ON PRINCIPAL		334,283	334,283	332,769	332,069	0	2,214	0	2,214	0	334,283	0	0	0	749	06/01/2035	1
31407C	D8 7 FN (3/1 ARM) #826427 2.921		09/25/2010	PAID ON PRINCIPAL		501,669	501,669	498,180	497,350	0	4,318	0	4,318	0	501,669	0	0	0	1,439	07/25/2035	1
31407F	ML 1 FN (3/1 ARM) #829363 2.831		09/25/2010	PAID ON PRINCIPAL		11,273	11,273	11,223	11,141	0	132	0	132	0	11,273	0	0	0	87	10/01/2035	1
31407F	ML 1 FN (3/1 ARM) #829363 3.008		08/25/2010	PAID ON PRINCIPAL		129,830	129,830	129,252	128,310	0	1,519	0	1,519	0	129,830	0	0	0	675	10/01/2035	1
31407F	ML 1 FN (3/1 ARM) #829363 3.118		07/25/2010	PAID ON PRINCIPAL		907,609	907,609	903,567	896,987	0	10,622	0	10,622	0	907,609	0	0	0	2,375	10/01/2035	1
31403K	3F 8 FN (5/1 ARM) #751498 2.590		09/25/2010	PAID ON PRINCIPAL		163,493	163,493	162,369	160,935	0	2,557	0	2,557	0	163,493	0	0	0	1,051	11/01/2033	1
31403K	3F 8 FN (5/1 ARM) #751498 2.602		07/25/2010	PAID ON PRINCIPAL		4,743	4,743	4,710	4,669	0	74	0	74	0	4,743	0	0	0	10	11/01/2033	1
31403V	G4 5 FN (5/1 ARM) #759019 3.409		09/25/2010	PAID ON PRINCIPAL		32,532	32,532	32,242	32,243	0	289	0	289	0	32,532	0	0	0	277	01/01/2034	1
31403V	G4 5 FN (5/1 ARM) #759019 3.411		08/25/2010	PAID ON PRINCIPAL		56,704	56,704	56,199	56,200	0	503	0	503	0	56,704	0	0	0	321	01/01/2034	1
31403V	G4 5 FN (5/1 ARM) #759019 3.420		07/25/2010	PAID ON PRINCIPAL		80,540	80,540	79,823	79,825	0	715	0	715	0	80,540	0	0	0	227	01/01/2034	1
31405R	UD 6 FN (7/1 ARM) #797180 4.964		07/25/2010	PAID ON PRINCIPAL		2,412	2,412	2,410	2,408	0	4	0	4	0	2,412	0	0	0	10	12/01/2034	1
31405R	UD 6 FN (7/1 ARM) #797180 4.968		09/25/2010	PAID ON PRINCIPAL		210,764	210,764	210,567	210,383	0	381	0	381	0	210,764	0	0	0	1,784	12/01/2034	1
31367B	2P 1 FNMA PASS TH #164682 7.500		09/25/2010	PAID ON PRINCIPAL		273	273	273	273	0	1	0	1	0	273	0	0	0	3	09/25/2022	1
31367B	2T 3 FNMA PASS TH #164686 7.500		09/25/2010	PAID ON PRINCIPAL		72	72	72	71	0	0	0	0	0	72	0	0	0	1	09/25/2022	1
31367L	5S 0 FNMA PASS TH #172857 7.500		09/25/2010	PAID ON PRINCIPAL		94	94	94	94	0	0	0	0	0	94	0	0	0	1	09/25/2022	1
31367M	ZB 2 FNMA PASS TH #173638 7.500		09/25/2010	PAID ON PRINCIPAL		98	98	98	97	0	0	0	0	0	98	0	0	0	1	09/25/2022	1
31367P	HS 8 FNMA PASS TH #174941 7.500		09/25/2010	PAID ON PRINCIPAL		47	47	47	47	0	0	0	0	0	47	0	0	0	1	09/25/2022	1
31367S	F6 2 FNMA PASS TH #177589 7.500		09/25/2010	PAID ON PRINCIPAL		58	58	58	58	0	0	0	0	0	58	0	0	0	1	09/25/2022	1
31367S	F7 0 FNMA PASS TH #177590 7.500		09/25/2010	PAID ON PRINCIPAL		127	127	127	126	0	0	0	0	0	127	0	0	0	2	09/25/2022	1
31367S	GQ 7 FNMA PASS TH #177607 7.500		09/25/2010	PAID ON PRINCIPAL		51	51	51	51	0	0	0	0	0	51	0	0	0	1	09/25/2022	1
31367S	R7 7 FNMA PASS TH #177910 7.500		09/25/2010	PAID ON PRINCIPAL		315	315	315	314	0	1	0	1	0	315	0	0	0	4	09/25/2022	1
31367S	R8 5 FNMA PASS TH #177911 7.500		09/25/2010	PAID ON PRINCIPAL		177	177	177	176	0	0	0	0	0	177	0	0	0	2	09/25/2022	1
31367S	2T 6 FNMA PASS TH #178186 7.500		09/25/2010	PAID ON PRINCIPAL		104	104	104	104	0	0	0	0	0	104	0	0	0	1	09/25/2022	1
31367T	ZH 4 FNMA PASS TH #179044 7.500		09/25/2010	PAID ON PRINCIPAL		52	52	52	51	0	0	0	0	0	52	0	0	0	1	09/25/2022	1
31368H	KV 4 FNMA PASS TH #190308 7.500		09/25/2010	PAID ON PRINCIPAL		31	31	32	35	0	(4)	0	(4)	0	31	0	0	0	0	09/25/2030	1
31371H	FM 5 FNMA PASS TH #252272 6.000		09/25/2010	PAID ON PRINCIPAL		76,046	76,046	75,344	75,523	0	523	0	523	0	76,046	0	0	0	918	01/25/2029	1
31371H	KR 8 FNMA PASS TH #252404 6.000		09/25/2010	PAID ON PRINCIPAL		4,841	4,841	4,773	4,795	0	46	0	46	0	4,841	0	0	0	51	03/25/2029	1
31371J	PV 0 FNMA PASS TH #253436 7.500		09/25/2010	PAID ON PRINCIPAL		380	380	396	432	0	(52)	0	(52)	0	380	0	0	0	3	09/25/2030	1
31371K	KH 3 FNMA PASS TH #254196 6.000		09/25/2010	PAID ON PRINCIPAL		8,285	8,285	8,642	8,602	0	(317)	0	(317)	0	8,285	0	0	0	85	02/25/2017	1
31371K	LQ 2 FNMA PASS TH #254235 6.000		09/25/2010	PAID ON PRINCIPAL		7,620	7,620	7,947	7,922	0	(302)	0	(302)	0	7,620	0	0	0	72	03/25/2017	1
31371K	NY 3 FNMA PASS TH #254307 6.000		09/25/2010	PAID ON PRINCIPAL		20,735	20,735	21,626	21,589	0	(854)	0	(854)	0	20,735	0	0	0	208	05/25/2017	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31371K P3 9	FNMA PASS TH #254342 6.000		09/25/2010	PAID ON PRINCIPAL		1,307	1,307	1,363	1,363	0	(56)	0	(56)	0	1,307	0	0	0	13	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693 5.500		09/25/2010	PAID ON PRINCIPAL		176,851	176,851	176,520	176,451	0	400	0	400	0	176,851	0	0	0	1,729	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908 5.000		09/25/2010	PAID ON PRINCIPAL		1,336,501	1,336,501	1,343,392	1,339,221	0	(2,720)	0	(2,720)	0	1,336,501	0	0	0	11,800	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911 5.000		09/25/2010	PAID ON PRINCIPAL		117,099	117,099	116,898	116,835	0	264	0	264	0	117,099	0	0	0	1,055	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		09/25/2010	PAID ON PRINCIPAL		107,005	107,005	107,239	107,017	0	(12)	0	(12)	0	107,005	0	0	0	787	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954 4.500		09/25/2010	PAID ON PRINCIPAL		828,127	828,127	803,413	811,613	0	16,514	0	16,514	0	828,127	0	0	0	6,582	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983 5.500		09/25/2010	PAID ON PRINCIPAL		7,549	7,549	7,535	7,532	0	17	0	17	0	7,549	0	0	0	71	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569 6.500		09/25/2010	PAID ON PRINCIPAL		1,546	1,546	1,449	1,476	0	70	0	70	0	1,546	0	0	0	12	10/25/2025	1
31374A PA 2	FNMA PASS TH #308317 10.500		09/25/2010	PAID ON PRINCIPAL		1,053	1,053	1,140	1,109	0	(55)	0	(55)	0	1,053	0	0	0	19	02/25/2020	1
31374A PC 8	FNMA PASS TH #308319 11.500		09/25/2010	PAID ON PRINCIPAL		531	531	585	573	0	(42)	0	(42)	0	531	0	0	0	10	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635 6.500		09/25/2010	PAID ON PRINCIPAL		609	609	571	580	0	29	0	29	0	609	0	0	0	6	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372 6.500		09/25/2010	PAID ON PRINCIPAL		235	235	220	224	0	10	0	10	0	235	0	0	0	3	11/25/2025	1
31375E 6U 0	FNMA PASS TH #333083 6.500		09/25/2010	PAID ON PRINCIPAL		84	84	81	82	0	2	0	2	0	84	0	0	0	1	02/25/2026	1
31375Q XL 3	FNMA PASS TH #341883 7.000		09/25/2010	PAID ON PRINCIPAL		147	147	144	144	0	3	0	3	0	147	0	0	0	2	04/25/2026	1
31375S J3 5	FNMA PASS TH #343282 7.000		09/25/2010	PAID ON PRINCIPAL		144	144	141	142	0	3	0	3	0	144	0	0	0	2	04/25/2026	1
31376K B2 1	FNMA PASS TH #357457 5.500		09/25/2010	PAID ON PRINCIPAL		4,812,073	4,812,073	4,803,064	4,800,492	0	11,581	0	11,581	0	4,812,073	0	0	0	50,393	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540 6.500		09/25/2010	PAID ON PRINCIPAL		150	150	151	150	0	(0)	0	(0)	0	150	0	0	0	2	12/25/2027	1
31384V ZT 2	FNMA PASS TH #535454 6.000		09/25/2010	PAID ON PRINCIPAL		11,511	11,511	12,005	11,845	0	(334)	0	(334)	0	11,511	0	0	0	114	02/25/2015	1
31385H WJ 7	FNMA PASS TH #545249 5.500		09/25/2010	PAID ON PRINCIPAL		172	172	158	158	0	14	0	14	0	172	0	0	0	2	10/25/2016	1
31385H YA 4	FNMA PASS TH #545305 6.000		09/25/2010	PAID ON PRINCIPAL		4,928	4,928	5,139	5,149	0	(221)	0	(221)	0	4,928	0	0	0	52	11/25/2016	1
31385J LH 9	FNMA PASS TH #545828 6.000		09/25/2010	PAID ON PRINCIPAL		6,683	6,683	6,971	6,873	0	(189)	0	(189)	0	6,683	0	0	0	68	12/25/2014	1
31385J NQ 7	FNMA PASS TH #545899 5.500		09/25/2010	PAID ON PRINCIPAL		7,522	7,522	7,715	7,696	0	(173)	0	(173)	0	7,522	0	0	0	68	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281 6.000		09/25/2010	PAID ON PRINCIPAL		48,356	48,356	49,640	49,797	0	(1,442)	0	(1,442)	0	48,356	0	0	0	511	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592 5.500		09/25/2010	PAID ON PRINCIPAL		135,731	135,731	135,476	135,427	0	304	0	304	0	135,731	0	0	0	1,352	07/25/2033	1
31385X 6M 4	FNMA PASS TH #556276 6.000		09/25/2010	PAID ON PRINCIPAL		2,100	2,100	2,190	2,185	0	(85)	0	(85)	0	2,100	0	0	0	20	03/25/2016	1
31386T QH 1	FNMA PASS TH #572956 6.000		09/25/2010	PAID ON PRINCIPAL		105	105	110	110	0	(5)	0	(5)	0	105	0	0	0	1	04/25/2016	1
31387R DC 9	FNMA PASS TH #591499 6.500		09/25/2010	PAID ON PRINCIPAL		3,455	3,455	3,417	3,407	0	48	0	48	0	3,455	0	0	0	37	09/25/2031	1
31388M JZ 2	FNMA PASS TH #608780 6.000		09/25/2010	PAID ON PRINCIPAL		2,726	2,726	2,843	2,842	0	(116)	0	(116)	0	2,726	0	0	0	32	10/25/2016	1
31388N KR 6	FNMA PASS TH #609704 6.000		09/25/2010	PAID ON PRINCIPAL		980	980	1,022	1,025	0	(45)	0	(45)	0	980	0	0	0	10	02/25/2017	1
31388V P3 6	FNMA PASS TH #616142 6.000		09/25/2010	PAID ON PRINCIPAL		1,114	1,114	1,162	1,165	0	(52)	0	(52)	0	1,114	0	0	0	6	12/25/2016	1
31388W WL 6	FNMA PASS TH #617251 6.000		09/25/2010	PAID ON PRINCIPAL		859	859	896	896	0	(36)	0	(36)	0	859	0	0	0	9	12/25/2016	1
31388X G9 9	FNMA PASS TH #617724 6.000		09/25/2010	PAID ON PRINCIPAL		1,494	1,494	1,558	1,545	0	(51)	0	(51)	0	1,494	0	0	0	15	06/25/2017	1
31389D QT 7	FNMA PASS TH #622466 5.500		09/25/2010	PAID ON PRINCIPAL		110,156	110,156	108,951	109,147	0	1,009	0	1,009	0	110,156	0	0	0	1,003	12/25/2016	1
31390B ED 6	FNMA PASS TH #641032 6.000		09/25/2010	PAID ON PRINCIPAL		144	144	151	149	0	(5)	0	(5)	0	144	0	0	0	1	01/25/2018	1
31390C PC 4	FNMA PASS TH #642219 6.000		09/25/2010	PAID ON PRINCIPAL		8,938	8,938	9,322	9,389	0	(451)	0	(451)	0	8,938	0	0	0	125	05/25/2017	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31390J SN 2	FNMA PASS TH #647725 6.000		09/25/2010	PAID ON PRINCIPAL		13,485	13,485	14,064	14,091	0	(606)	0	(606)	0	13,485	0	0	0	122	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474 4.500		09/25/2010	PAID ON PRINCIPAL		156,102	156,102	155,443	155,536	0	566	0	566	0	156,102	0	0	0	1,244	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944 5.000		09/25/2010	PAID ON PRINCIPAL		1,054,648	1,054,648	1,083,486	1,071,264	0	(16,616)	0	(16,616)	0	1,054,648	0	0	0	9,249	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278 4.500		09/25/2010	PAID ON PRINCIPAL		119,720	119,720	119,019	119,156	0	564	0	564	0	119,720	0	0	0	850	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114 5.500		09/25/2010	PAID ON PRINCIPAL		102,859	102,859	102,666	102,625	0	234	0	234	0	102,859	0	0	0	1,033	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584 5.500		09/25/2010	PAID ON PRINCIPAL		131,117	131,117	130,871	130,881	0	236	0	236	0	131,117	0	0	0	1,204	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068 5.500		09/25/2010	PAID ON PRINCIPAL		219,563	219,563	219,151	219,069	0	493	0	493	0	219,563	0	0	0	2,131	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237 5.500		09/25/2010	PAID ON PRINCIPAL		254,129	254,129	253,652	253,527	0	602	0	602	0	254,129	0	0	0	1,246	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876 5.500		09/25/2010	PAID ON PRINCIPAL		94,726	94,726	94,548	94,542	0	184	0	184	0	94,726	0	0	0	841	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591 5.000		09/25/2010	PAID ON PRINCIPAL		335,214	335,214	322,067	325,795	0	9,419	0	9,419	0	335,214	0	0	0	3,036	07/25/2034	1
31402H VV 0	FNMA PASS TH #729728 5.500		09/25/2010	PAID ON PRINCIPAL		110,675	110,675	110,467	110,414	0	261	0	261	0	110,675	0	0	0	1,071	07/25/2033	1
31402J 4W 4	FNMA PASS TH #730837 5.500		09/25/2010	PAID ON PRINCIPAL		105,343	105,343	105,146	105,105	0	239	0	239	0	105,343	0	0	0	1,230	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700 4.000		09/25/2010	PAID ON PRINCIPAL		101,181	101,181	97,893	99,172	0	2,009	0	2,009	0	101,181	0	0	0	671	09/25/2018	1
31402V UR 9	FNMA PASS TH #739592 5.500		09/25/2010	PAID ON PRINCIPAL		5,654	5,654	5,643	5,642	0	12	0	12	0	5,654	0	0	0	74	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297 5.500		09/25/2010	PAID ON PRINCIPAL		1,216,659	1,216,659	1,214,369	1,213,732	0	2,926	0	2,926	0	1,216,659	0	0	0	12,278	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706 4.500		09/25/2010	PAID ON PRINCIPAL		291,892	291,892	290,181	290,619	0	1,272	0	1,272	0	291,892	0	0	0	2,452	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713 4.500		09/25/2010	PAID ON PRINCIPAL		37,523	37,523	37,303	37,345	0	177	0	177	0	37,523	0	0	0	227	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729 4.500		09/25/2010	PAID ON PRINCIPAL		123,646	123,646	122,921	123,078	0	568	0	568	0	123,646	0	0	0	924	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390 4.500		09/25/2010	PAID ON PRINCIPAL		25,350	25,350	25,405	25,362	0	(13)	0	(13)	0	25,350	0	0	0	192	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		09/25/2010	PAID ON PRINCIPAL		169,657	169,657	168,662	168,866	0	790	0	790	0	169,657	0	0	0	1,530	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		09/25/2010	PAID ON PRINCIPAL		2,259,669	2,259,669	2,117,027	2,151,218	0	108,451	0	108,451	0	2,259,669	0	0	0	15,220	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		09/25/2010	PAID ON PRINCIPAL		89,813	89,813	89,286	89,398	0	414	0	414	0	89,813	0	0	0	573	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		09/25/2010	PAID ON PRINCIPAL		158,366	158,366	158,712	158,405	0	(39)	0	(39)	0	158,366	0	0	0	1,047	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		09/25/2010	PAID ON PRINCIPAL		20,556	20,556	20,543	20,526	0	30	0	30	0	20,556	0	0	0	186	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		09/25/2010	PAID ON PRINCIPAL		291,965	291,965	280,332	283,637	0	8,328	0	8,328	0	291,965	0	0	0	2,541	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2010	PAID ON PRINCIPAL		554,770	554,770	549,735	550,716	0	4,054	0	4,054	0	554,770	0	0	0	5,226	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		09/25/2010	PAID ON PRINCIPAL		3,622,807	3,622,807	3,496,319	3,521,481	0	101,326	0	101,326	0	3,622,807	0	0	0	32,313	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		09/25/2010	PAID ON PRINCIPAL		454,231	454,231	427,332	430,616	0	23,615	0	23,615	0	454,231	0	0	0	4,495	12/25/2033	1
658886 CS 3	NORTH DAKOTA HSG FIN A 6.150		09/01/2010	VARIOUS		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	13,889	07/01/2031	1FE
676907 MK 1	OHIO HSG FIN AGY MTG R 4.300		09/01/2010	PAID ON PRINCIPAL		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	4,945	03/01/2012	1FE
676907 MM 7	OHIO HSG FIN AGY MTG R 4.400		09/01/2010	PAID ON PRINCIPAL		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	7,700	03/01/2013	1FE
676907 MP 0	OHIO HSG FIN AGY MTG R 4.500		09/01/2010	PAID ON PRINCIPAL		425,000	425,000	425,000	425,000	0	0	0	0	0	425,000	0	0	0	9,563	03/01/2014	1FE
676907 MR 6	OHIO HSG FIN AGY MTG R 4.550		09/01/2010	PAID ON PRINCIPAL		415,000	415,000	415,000	415,000	0	0	0	0	0	415,000	0	0	0	9,441	03/01/2015	1FE
676907 MT 2	OHIO HSG FIN AGY MTG R 4.625		09/01/2010	PAID ON PRINCIPAL		405,000	405,000	405,000	405,000	0	0	0	0	0	405,000	0	0	0	9,366	03/01/2016	1FE
95662M GC 8	WEST VIRGINIA HSG DEV 5.300		09/23/2010	REDEEMED		1,490,000	1,490,000	1,467,263	1,468,782	0	790	0	790	0	1,469,572	0	20,428	20,428	31,149	11/01/2023	1FE
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2010	PAID ON PRINCIPAL		68,782	68,782	68,634	68,629	0	153	0	153	0	68,782	0	0	0	657	01/15/2031	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31339N AG 1	FHR 2400 MK CMO 6.500		09/15/2010	PAID ON PRINCIPAL		495,706	495,706	488,890	491,991	0	3,715	0	3,715	0	495,706	0	0	0	5,742	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		09/15/2010	PAID ON PRINCIPAL		867,799	867,799	855,867	860,861	0	6,937	0	6,937	0	867,799	0	0	0	9,719	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		09/15/2010	PAID ON PRINCIPAL		222,404	222,404	229,910	224,786	0	(2,382)	0	(2,382)	0	222,404	0	0	0	2,035	11/15/2017	1
31393J NM 6	FHR 2557 OH CMO 5.500		09/15/2010	PAID ON PRINCIPAL		4,640,346	4,640,346	4,566,209	4,615,149	0	25,197	0	25,197	0	4,640,346	0	0	0	48,396	06/15/2031	1
31393L D6 7	FHR 2577 NJ CMO 4.500		09/15/2010	PAID ON PRINCIPAL		229,435	229,435	236,390	235,725	0	(6,289)	0	(6,289)	0	229,435	0	0	0	1,784	02/15/2017	1
31393P MY 7	FHR 2600 LA CMO 5.000		09/15/2010	PAID ON PRINCIPAL		689,212	689,212	725,395	725,192	0	(35,980)	0	(35,980)	0	689,212	0	0	0	5,925	11/15/2017	1
31394G ST 1	FHR 2657 MD CMO 5.000		09/15/2010	PAID ON PRINCIPAL		783,501	783,501	805,905	788,066	0	(4,565)	0	(4,565)	0	783,501	0	0	0	8,353	12/15/2020	1
31394M SH 4	FHR 2719 WD CMO 4.500		09/15/2010	PAID ON PRINCIPAL		1,121,544	1,121,544	1,163,602	1,158,693	0	(37,148)	0	(37,148)	0	1,121,544	0	0	0	8,913	08/15/2021	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2010	PAID ON PRINCIPAL		8,242	8,242	8,524	8,769	0	(527)	0	(527)	0	8,242	0	0	0	85	12/25/2041	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		09/25/2010	PAID ON PRINCIPAL		37,933	37,933	38,950	38,970	0	(1,037)	0	(1,037)	0	37,933	0	0	0	430	04/25/2024	1
31392H KP 7	FNR 2003-10 PD CMO 5.500		09/25/2010	PAID ON PRINCIPAL		2,758,767	2,758,767	2,701,113	2,737,062	0	21,704	0	21,704	0	2,758,767	0	0	0	26,798	07/25/2031	1
31393A RS 8	FNR 2003-25 CE CMO 4.500		09/25/2010	PAID ON PRINCIPAL		413,240	413,240	426,541	425,356	0	(12,116)	0	(12,116)	0	413,240	0	0	0	3,149	03/25/2017	1
31393B Q6 5	FNR 2003-35 KN CMO 3.700		09/25/2010	PAID ON PRINCIPAL		194,545	194,545	200,199	199,811	0	(5,266)	0	(5,266)	0	194,545	0	0	0	1,226	04/25/2017	1
31393Y RW 7	FNR 2004-29 L CMO 4.000		09/25/2010	PAID ON PRINCIPAL		520,225	520,225	539,083	539,083	0	(18,858)	0	(18,858)	0	520,225	0	0	0	3,448	09/25/2017	1
31395B YL 1	FNR 2006-25 LB CMO 5.750		09/25/2010	PAID ON PRINCIPAL		849,467	849,467	869,641	869,641	0	(20,175)	0	(20,175)	0	849,467	0	0	0	8,349	04/25/2021	1
31397M QL 4	FNR 2008-75 DA CMO 4.500		09/25/2010	PAID ON PRINCIPAL		2,459,064	2,459,064	2,565,111	2,557,207	0	(98,144)	0	(98,144)	0	2,459,064	0	0	0	18,259	03/25/2021	1
31398F 2U 4	FNR 2009-88 A CMO 6.000		08/25/2010	PAID ON PRINCIPAL		986,957	986,957	1,012,247	1,009,787	0	(22,830)	0	(22,830)	0	986,957	0	0	0	6,146	10/25/2039	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		09/25/2010	PAID ON PRINCIPAL		200,075	200,075	194,510	195,289	0	4,786	0	4,786	0	200,075	0	0	0	1,613	05/25/2043	1
38373M AC 4	GNR 2001-12 C (PROJECT 6.360)		08/16/2010	PAID ON PRINCIPAL		371,030	371,030	369,813	370,534	0	496	0	496	0	371,030	0	0	0	4,593	08/16/2023	1
38373T Y4 1	GNR 2002-09 C (PROJECT 6.269)		09/16/2010	PAID ON PRINCIPAL		585,035	585,035	585,035	585,035	0	0	0	0	0	585,035	0	0	0	6,564	01/16/2015	1
38373M BJ 8	GNR 2002-37 C (PROJECT 5.878)		09/16/2010	PAID ON PRINCIPAL		1,971,097	1,971,097	2,028,998	1,989,796	0	(18,698)	0	(18,698)	0	1,971,097	0	0	0	11,734	06/16/2024	1
38373M SH 4	GNR 2006-3 A (PROJECT 4.212)		09/16/2010	PAID ON PRINCIPAL		776,018	776,018	760,498	770,426	0	5,592	0	5,592	0	776,018	0	0	0	5,447	01/16/2028	1
31999999	Total - Bonds - U.S. Special Revenue & Assessment					212,951,593	210,303,017	216,254,485	211,743,121	0	(462,767)	0	(462,767)	0	211,280,355	0	1,671,238	1,671,238	3,892,229	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
038521 A# 7	ARAMARK CORP (NON-EXTE 2.164)		09/30/2010	PAID ON PRINCIPAL		84,277	84,277	82,219	80,379	2,707	1,191	0	3,898	0	84,277	0	0	0	515	01/26/2014	3FE
03939R AB 6	ARCH WESTERN 6.750		09/09/2010	REDEEMED		2,407,786	2,381,000	2,304,279	2,332,075	0	8,318	0	8,318	0	2,340,392	0	67,394	67,394	110,717	07/01/2013	4FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		07/15/2010	PAID ON PRINCIPAL		502	502	502	502	0	0	0	0	502	0	0	0	0	14	01/15/2024	1FE
12802R AA 3	CAL DIVE INT 4.930		08/03/2010	PAID ON PRINCIPAL		33,190	33,190	33,190	33,190	0	0	0	0	33,190	0	0	0	0	818	02/01/2027	1FE
147446 AM 0	CASE NEW HOLLAND INC 7.125		07/28/2010	REDEEMED		4,686,226	4,525,000	4,615,656	4,565,247	0	(10,818)	0	(10,818)	0	4,554,428	0	131,797	131,797	131,649	03/01/2014	3FE
165167 BJ 5	CHESAPEAKE ENERGY 7.000		08/17/2010	TENDERED		733,948	715,000	593,450	610,010	0	11,470	0	11,470	0	621,479	0	112,468	112,468	25,303	08/15/2014	3FE
165167 BN 6	CHESAPEAKE ENERGY 6.625		08/17/2010	TENDERED		1,994,781	1,925,000	1,533,250	1,561,751	0	19,396	0	19,396	0	1,581,147	0	413,634	413,634	75,102	01/15/2016	3FE
16675H AL 6	CHEVRON CORP ESOP (144 7.327)		07/15/2010	PAID ON PRINCIPAL		186,047	186,047	186,047	186,047	0	0	0	0	0	186,047	0	0	0	0	01/01/2014	1FE
125581 FT 0	CIT GROUP 7.000		09/24/2010	VARIOUS		142,986	142,098	132,506	132,506	0	0	0	0	132,506	0	10,480	10,480	4,531	05/01/2013	4	
12546* AF 3	COMMUNITY HEALTH SYSTE 2.549		09/30/2010	PAID ON PRINCIPAL		8,405	8,405	8,405	7,985	438	(18)	0	420	0	8,405	0	0	0	62	07/25/2014	3
209111 DJ 9	CONSOLIDATED EDISON CO 7.500		09/01/2010	MATURED		2,000,000	2,000,000	2,262,700	2,038,710	0	(38,710)	0	(38,710)	0	2,000,000	0	0	0	75,000	09/01/2010	1FE
217194 AB 5	COP I LLC 3.650		09/07/2010	PAID ON PRINCIPAL		67,341	67,341	67,341	67,341	0	0	0	0	0	67,341	0	0	0	614	12/05/2021	1FE

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CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
22541L BH 5	CREDIT SUISSE FB USA I 4.875		08/15/2010	MATURED		3,000,000	3,000,000	2,981,500	2,997,158	0	2,842	0	2,842	0	3,000,000	0	0	0	73,125	08/15/2010	1FE
228188 AB 4	CROWN AMERICAS 7.625		08/27/2010	REDEEMED		1,316,349	1,268,000	1,235,674	1,243,281	0	2,783	0	2,783	0	1,246,064	0	70,285	70,285	27,394	11/15/2013	3FE
228188 AD 0	CROWN AMERICAS 7.750		07/23/2010	CITIGROUP GLOBAL MKTS		525,000	500,000	516,250	516,250	0	(1,899)	0	(1,899)	0	514,351	0	10,649	10,649	7,858	11/15/2015	3FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		09/10/2010	PAID ON PRINCIPAL		13,711	13,711	13,711	13,711	0	0	0	0	0	13,711	0	0	0	138	12/10/2028	2FE
126650 AL 4	CVS LEASE PASS THRU CE 6.117		09/10/2010	PAID ON PRINCIPAL		14,406	14,406	14,528	14,495	0	(89)	0	(89)	0	14,406	0	0	0	147	01/10/2013	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		09/10/2010	PAID ON PRINCIPAL		23,448	23,448	23,448	23,448	0	0	0	0	0	23,448	0	0	0	296	01/10/2032	2FE
242370 B@ 2	DEAN FOODS CO 1.675		07/01/2010	PAID ON PRINCIPAL		12,500	12,500	12,525	12,125	389	(14)	0	375	0	12,500	0	0	0	0	04/02/2014	3FE
242370 B@ 2	DEAN FOODS CO 1.790		09/30/2010	PAID ON PRINCIPAL		12,500	12,500	12,525	12,125	389	(14)	0	375	0	12,500	0	0	0	63	04/02/2014	3FE
000000 00 0	ENHANCED CAPITAL PARTN 8.400		08/01/2010	MATURED		41,629	41,629	41,629	41,629	0	0	0	0	0	41,629	0	0	0	4,465	08/01/2011	1FE
338032 BB 0	FISHER SCIENTIFIC INTL 6.125		07/01/2010	REDEEMED		912,108	885,000	903,719	902,078	0	(4,041)	0	(4,041)	0	898,037	0	14,071	14,071	27,103	07/01/2015	2FE
340711 AM 2	FLORIDA GAS TRANSMISSI 7.625		08/19/2010	REDEEMED		3,391,696	3,325,000	3,501,757	3,395,065	0	(48,662)	0	(48,662)	0	3,346,403	0	45,293	45,293	54,932	12/01/2010	2FE
346091 AZ 4	FOREST OIL 7.250		09/03/2010	CREDIT SUISSE FIRST BOST.		2,015,000	2,000,000	2,006,250	1,975,000	29,595	(657)	0	28,938	0	2,003,938	0	11,062	11,062	33,833	06/15/2019	4FE
367333 AA 9	GATE CAPITAL 3.550		09/13/2010	PAID ON PRINCIPAL		72,118	72,118	72,118	72,118	0	0	0	0	0	72,118	0	0	0	640	06/11/2021	1FE
369550 AL 2	GENERAL DYNAMICS CORP 4.500		08/15/2010	MATURED		1,000,000	1,000,000	1,022,130	1,006,392	0	(6,392)	0	(6,392)	0	1,000,000	0	0	0	22,500	08/15/2010	1FE
370425 SC 5	GENERAL MOTORS ACCEPTA 7.000		09/14/2010	DEUTSCHE BANC		1,025,625	1,000,000	407,610	407,610	0	0	0	0	0	407,610	0	618,015	618,015	42,486	02/01/2012	4FE
373298 CH 9	GEORGIA-PACIFIC CORP ( 7.125		08/27/2010	CREDIT SUISSE FIRST BOST.		2,558,375	2,425,000	2,097,000	2,127,356	0	20,052	0	20,052	0	2,147,408	0	410,967	410,967	108,468	01/15/2017	3FE
382550 AH 4	GOODYEAR TIRE 7.857		09/29/2010	PAID ON PRINCIPAL		1,834,986	1,725,000	1,585,475	1,619,210	0	99,990	0	99,990	0	1,719,200	0	115,786	115,786	84,332	08/15/2011	4FE
382550 AU 5	GOODYEAR TIRE 9.000		09/29/2010	REDEEMED		209,000	200,000	201,500	200,916	0	(221)	0	(221)	0	200,695	0	8,305	8,305	13,400	07/01/2015	4FE
382550 AX 9	GOODYEAR TIRE 8.625		09/29/2010	REDEEMED		2,610,954	2,503,000	2,210,938	2,207,923	0	(1,659)	0	(1,659)	0	2,206,264	0	404,691	404,691	70,762	12/01/2011	4FE
000000 00 0	HD SUPPLY INC 3.040		09/30/2010	PAID ON PRINCIPAL		26,455	26,455	26,438	26,438	0	17	0	17	0	26,455	0	0	0	222	03/01/2014	2FE
44107T AD 8	HOST HOTELS & RESORTS 6.875		09/15/2010	BARCLAYS CAPITAL INC		1,035,000	1,000,000	770,000	770,000	0	0	0	0	0	770,000	0	265,000	265,000	26,545	11/01/2014	3FE
44108E AS 7	HOST MARRIOTT LP 7.125		08/25/2010	REDEEMED		1,271,498	1,242,000	1,217,160	1,223,762	0	2,702	0	2,702	0	1,226,464	0	45,033	45,033	28,023	11/01/2013	3FE
462846 AB 2	IRON MOUNTAIN INC 7.750		09/07/2010	REDEEMED		1,347,184	1,330,000	1,296,950	1,305,763	0	2,595	0	2,595	0	1,308,358	0	38,826	38,826	66,426	01/15/2015	4FE
464592 C* 3	ISLE OF CAPRI CASINOS 5.000		09/30/2010	PAID ON PRINCIPAL		11,991	11,991	11,991	11,332	660	(1)	0	660	0	11,991	0	0	0	153	11/25/2013	4FE
41011W AA 8	JOHN HANCOCK GLOBAL FU 7.900		07/02/2010	MATURED		815,000	815,000	870,371	828,826	0	(13,826)	0	(13,826)	0	815,000	0	0	0	32,193	07/02/2010	1FE
485260 BH 5	KANSAS GAS & ELECTRIC 5.647		09/29/2010	PAID ON PRINCIPAL		53,236	53,236	52,519	52,651	0	585	0	585	0	53,236	0	0	0	1,503	03/29/2021	2FE
502413 AL 1	L-3 COMMUNICATIONS COR 6.125		07/15/2010	REDEEMED		964,751	955,000	904,100	919,364	0	4,864	0	4,864	0	924,229	0	40,522	40,522	29,247	07/15/2013	3FE
513075 D* 9	LAMAR MEDIA CORP 4.250		09/30/2010	PAID ON PRINCIPAL		1,250	1,250	1,244	1,206	38	6	0	44	0	1,250	0	0	0	14	12/31/2016	3FE
538034 A* 0	LIVE NATION ENTERTAINM 4.500		09/30/2010	PAID ON PRINCIPAL		1,250	1,250	1,244	1,244	0	6	0	6	0	1,250	0	0	0	18	11/07/2016	3
585055 AG 1	MEDTRONIC INC 4.375		09/15/2010	MATURED		1,000,000	1,000,000	994,870	999,144	0	856	0	856	0	1,000,000	0	0	0	21,875	09/15/2010	1FE
59018Y VV 0	MERRILL LYNCH 4.790		08/04/2010	MATURED		2,000,000	2,000,000	1,993,840	1,999,095	0	905	0	905	0	2,000,000	0	0	0	47,900	08/04/2010	1FE
601073 AC 3	MILLIPORE CORP (144A) 3.750		07/19/2010	TENDERED		2,525,289	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	525,289	525,289	0	06/01/2026	3FE
640204 A@ 2	NEIMAN MARCUS GROUP IN 2.537		07/30/2010	PAID ON PRINCIPAL		261,538	261,538	151,692	151,692	0	0	0	0	0	151,692	0	109,846	109,846	192	04/06/2013	4FE
64952W AE 3	NEW YORK LIFE GLOBAL F 4.625		08/16/2010	MATURED		6,000,000	6,000,000	5,986,400	5,997,835	0	2,165	0	2,165	0	6,000,000	0	0	0	138,750	08/16/2010	1FE
665772 BZ 1	NORTHERN STATES POWER 4.750		08/01/2010	MATURED		1,200,000	1,200,000	1,218,120	1,205,010	0	(5,010)	0	(5,010)	0	1,200,000	0	0	0	28,500	08/01/2010	1FE
713291 AG 7	PEPCO HOLDINGS INC 6.450		07/08/2010	REDEEMED		5,787,964	5,200,000	5,186,324	5,195,180	0	857	0	857	0	5,196,037	0	591,927	591,927	133,228	08/15/2012	2FE

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
693401 AD 3	PERF 2005-1 A4 4.370		09/27/2010	PAID ON PRINCIPAL		71,509	71,509	71,505	71,509	0	0	0	0	0	71,509	0	0	0	781	06/25/2014	1FE
76009N B# 6	RENT-A-CENTER (NON-EXT 2.230		08/06/2010	PAID ON PRINCIPAL		529	529	529	512	17	0	0	17	0	529	0	0	0	0	06/30/2012	3
771196 AN 2	ROCHE HOLDINGS INC (14 4.500		09/08/2010	REDEEMED		526,295	500,000	528,100	528,100	0	(3,235)	0	(3,235)	0	524,865	0	1,430	1,430	11,750	03/01/2012	1FE
779382 AM 2	ROWAN COMPANIES 3.158		07/15/2010	PAID ON PRINCIPAL		208,355	208,355	208,355	208,355	0	0	0	0	0	208,355	0	0	0	3,290	07/15/2021	1FE
786514 BL 2	SAFEWAY INC 4.950		08/16/2010	MATURED		4,000,000	4,000,000	3,964,418	3,994,691	0	5,309	0	5,309	0	4,000,000	0	0	0	99,000	08/16/2010	2FE
78442F DP 0	SLM CORP 4.500		07/26/2010	MATURED		2,000,000	2,000,000	1,994,426	1,999,239	0	761	0	761	0	2,000,000	0	0	0	45,000	07/26/2010	2FE
845905 AU 2	SOVEREIGN BANCORP 4.800		09/01/2010	MATURED		1,500,000	1,500,000	1,498,545	1,499,691	0	309	0	309	0	1,500,000	0	0	0	36,000	09/01/2010	1FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		07/31/2010	MATURED		10,142	10,142	10,142	10,142	0	0	0	0	0	10,142	0	0	0	2,770	03/01/2013	1FE
86787G AG 7	SUNTRUST BANK 5.000		08/23/2010	TENDERED		4,542,700	4,237,000	4,231,322	4,233,193	0	588	0	588	0	4,233,781	0	308,918	308,918	101,217	09/01/2015	2FE
868536 C@ 0	SUPERVALU INC TL B (EX 3.006		09/30/2010	PAID ON PRINCIPAL		5,216	5,216	5,086	5,034	108	74	0	183	0	5,216	0	0	0	41	10/05/2015	3
868536 B@ 1	SUPERVALU INC TL B (NO 1.506		09/30/2010	PAID ON PRINCIPAL		3,223	3,223	3,082	3,110	32	81	0	113	0	3,223	0	0	0	13	06/02/2012	3FE
880349 AD 7	TENNECO AUTOMOTIVE INC 10.250		09/02/2010	REDEEMED		531,933	523,000	277,190	277,190	0	0	0	0	0	277,190	0	254,743	254,743	33,803	07/15/2013	3FE
887317 AB 1	TIME WARNER INC 5.500		09/30/2010	REDEEMED		2,113,200	2,000,000	1,998,440	1,999,226	0	246	0	246	0	1,999,472	0	113,728	113,728	41,555	11/15/2011	2FE
89609G AA 0	TRICAHUE LEASING 3.503		08/19/2010	PAID ON PRINCIPAL		134,770	134,770	134,770	134,770	0	0	0	0	0	134,770	0	0	0	1,180	11/19/2021	1FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		07/02/2010	PAID ON PRINCIPAL		33,977	33,977	33,977	33,977	0	0	0	0	0	33,977	0	0	0	863	01/02/2029	1
90783X AA 9	UNION PACIFIC PASS THR 6.176		07/02/2010	PAID ON PRINCIPAL		6,681	6,681	6,681	6,681	0	0	0	0	0	6,681	0	0	0	206	01/02/2031	1FE
91159H GJ 3	US BANCORP 4.500		07/29/2010	MATURED		2,000,000	2,000,000	1,994,520	1,999,234	0	766	0	766	0	2,000,000	0	0	0	45,000	07/29/2010	1FE
92344G AL 0	VERIZON GLOBAL FUNDING 7.250		07/07/2010	REDEEMED		3,081,660	3,000,000	3,209,910	3,079,405	0	(44,599)	0	(44,599)	0	3,034,806	0	46,854	46,854	21,750	12/01/2010	1FE
931142 BZ 5	WAL-MART STORES 4.125		07/01/2010	MATURED		2,000,000	2,000,000	1,975,460	1,997,280	0	2,720	0	2,720	0	2,000,000	0	0	0	41,250	07/01/2010	1FE
94107U AB 4	WASTE SERVICES 9.500		08/01/2010	REDEEMED		515,835	500,000	478,750	483,515	0	1,835	0	1,835	0	485,351	0	30,484	30,484	14,118	04/15/2014	5FE
949746 MZ 1	WELLS FARGO 4.625		08/09/2010	MATURED		1,000,000	1,000,000	998,100	999,702	0	298	0	298	0	1,000,000	0	0	0	23,125	08/09/2010	1FE
966387 AF 9	WHITING PETROLEUM CORP 6.500		09/21/2010	BAS-MERRILL LYNCH		506,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	6,250	6,250	0	10/01/2018	1
97381W B* 4	WINDSTREAM CORP B2 3.280		09/30/2010	PAID ON PRINCIPAL		12,225	12,225	12,151	12,154	0	71	0	71	0	12,225	0	0	0	110	12/17/2015	2
20825U AB 0	CONOCO FUNDING 6.350	A.	08/03/2010	REDEEMED		1,069,015	1,000,000	1,126,810	1,036,095	0	(11,610)	0	(11,610)	0	1,024,485	0	44,530	44,530	19,050	10/15/2011	1FE
257559 A* 5	DOMTAR CORP 1.631	A.	09/30/2010	PAID ON PRINCIPAL		1,827,850	1,827,850	1,759,383	1,771,892	0	55,959	0	55,959	0	1,827,850	0	0	0	8,653	03/07/2014	2FE
02265Q AA 6	AMAL LIMITED 3.465	F.	08/23/2010	PAID ON PRINCIPAL		87,452	87,452	87,452	87,452	0	0	0	0	0	87,452	0	0	0	758	08/21/2021	1
055654 AB 3	BSCH ISSUANCES 7.625	F.	09/14/2010	MATURED		2,000,000	2,000,000	2,260,160	2,037,329	0	(37,329)	0	(37,329)	0	2,000,000	0	0	0	76,250	09/14/2010	1FE
249575 AH 4	DEPPA ACS BANK (144A) 4.250	F..	08/16/2010	MATURED		1,000,000	1,000,000	995,930	999,402	0	598	0	598	0	1,000,000	0	0	0	21,250	08/16/2010	1FE
411352 AA 5	HANSON PLC 7.875	F..	09/27/2010	MATURED		1,750,000	1,750,000	1,888,443	1,790,244	0	(40,244)	0	(40,244)	0	1,750,000	0	0	0	68,906	09/27/2010	3FE
706448 BK 2	PEMEX FINANCE LTD 9.030	F..	08/16/2010	PAID ON PRINCIPAL		450,000	450,000	496,935	456,279	0	(6,279)	0	(6,279)	0	450,000	0	0	0	10,159	02/15/2011	1FE
879385 AC 6	TELEFONICA EUROPE BV 7.750	F..	09/15/2010	MATURED		1,600,000	1,600,000	1,876,792	1,633,929	0	(33,929)	0	(33,929)	0	1,600,000	0	0	0	62,000	09/15/2010	1FE
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		83,844	83,844	84,801	83,948	0	(104)	0	(104)	0	83,844	0	0	0	697	01/25/2018	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.958		09/25/2010	PAID ON PRINCIPAL		21,340	21,340	21,606	20,877	0	463	0	463	0	21,340	0	0	0	132	05/25/2033	1Z*
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.958		07/25/2010	PAID ON PRINCIPAL		13,670	13,670	13,841	13,373	0	297	0	297	0	13,670	0	0	0	34	05/25/2033	1Z*
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		137,494	137,494	133,066	133,709	0	3,785	0	3,785	0	137,494	0	0	0	1,242	09/25/2018	1Z*
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.228		07/25/2010	PAID ON PRINCIPAL		111,425	111,425	111,760	110,228	0	1,198	0	1,198	0	111,425	0	0	0	485	07/25/2035	1Z*

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.229		09/25/2010	PAID ON PRINCIPAL		622,562	622,562	624,433	615,870	0	6,693	0	6,693	0	622,562	0	0	0	7,632	07/25/2035	1Z*
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		687,154	687,154	684,201	684,607	0	2,547	0	2,547	0	687,154	0	0	0	7,245	11/25/2020	1Z*
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		731,719	731,719	739,727	730,934	0	785	0	785	0	731,719	0	0	0	7,225	06/25/2035	1Z*
15132E AR 9	CDMC 2002-4 A1 CMO 6.500		08/25/2010	PAID ON PRINCIPAL		27,192	27,192	27,621	27,089	0	103	0	103	0	27,192	0	0	0	294	07/25/2032	1Z*
161546 FW 1	CFAB 2003-4 1A6 4.429		09/25/2010	PAID ON PRINCIPAL		339,777	339,777	335,795	337,849	0	1,928	0	1,928	0	339,777	0	0	0	2,968	10/25/2014	1Z*
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		293,929	293,929	291,725	292,277	0	1,652	0	1,652	0	293,929	0	0	0	2,339	12/25/2018	1Z*
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		188,857	188,857	187,168	187,427	0	1,430	0	1,430	0	188,857	0	0	0	1,960	11/25/2033	1Z*
172973 TL 3	CMSI 2003-10 A1 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		444,145	444,145	433,458	438,117	0	6,028	0	6,028	0	444,145	0	0	0	3,479	11/25/2018	1Z*
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2010	PAID ON PRINCIPAL		12,152	12,152	12,600	10,440	2,103	(391)	0	1,713	0	12,152	0	0	0	136	12/25/2033	1Z*
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		311,007	311,007	311,492	310,782	0	224	0	224	0	311,007	0	0	0	2,229	02/25/2020	1Z*
225458 G3 6	CSFB 2005-7 4A1 5.000		09/25/2010	PAID ON PRINCIPAL		1,454,817	1,454,817	1,456,178	1,452,326	0	2,491	0	2,491	0	1,454,817	0	0	0	11,886	08/25/2020	1Z*
12669E W3 6	CWHL 2003-J8 1A1 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		225,772	225,772	226,689	225,602	0	170	0	170	0	225,772	0	0	0	2,157	09/25/2023	1Z*
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		998,428	998,428	1,001,449	998,301	(0)	128	0	128	0	998,428	0	0	0	8,389	06/25/2018	1Z*
12669E HN 9	CWHL 2003-27 A1 CMO 2.915		07/26/2010	PAID ON PRINCIPAL		28,812	28,812	29,100	28,419	0	393	0	393	0	28,812	0	0	0	70	06/25/2033	1Z*
12669E HN 9	CWHL 2003-27 A1 CMO 2.915		09/25/2010	PAID ON PRINCIPAL		19,936	19,936	20,135	19,664	0	272	0	272	0	19,936	0	0	0	130	06/25/2033	1Z*
294751 DC 3	EQABS 2003-4 AF6 4.833		08/25/2010	PAID ON PRINCIPAL		36,211	36,211	36,211	36,211	0	0	0	0	0	36,211	0	0	0	292	10/25/2034	1Z*
32051D YH 9	FHASI 2003-5 1A14 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		251,705	251,705	251,705	251,705	0	0	0	0	0	251,705	0	0	0	2,590	07/25/2033	1Z*
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		09/25/2010	PAID ON PRINCIPAL		434,168	434,168	424,942	427,825	0	6,343	0	6,343	0	434,168	0	0	0	3,571	09/25/2018	1Z*
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		142,964	142,964	140,552	141,455	0	1,510	0	1,510	0	142,964	0	0	0	1,197	12/25/2018	1Z*
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.510		07/18/2010	PAID ON PRINCIPAL		431,867	431,867	437,385	434,447	0	(2,579)	0	(2,579)	0	431,867	0	0	0	1,985	05/26/2035	1Z*
69336R AQ 3	PHHMC 2005-3 A1 CMO 5.511		09/18/2010	PAID ON PRINCIPAL		667,922	667,922	676,454	671,911	0	(3,989)	0	(3,989)	0	667,922	0	0	0	7,672	05/26/2035	1Z*
69335Y AA 4	PHHMC 2006-4 A1 6.226		07/18/2010	PAID ON PRINCIPAL		641,561	641,561	647,763	644,263	0	(2,701)	0	(2,701)	0	641,561	0	0	0	3,322	12/18/2036	1Z*
69335Y AA 4	PHHMC 2006-4 A1 6.227		09/18/2010	PAID ON PRINCIPAL		441,170	441,170	445,435	443,028	0	(1,858)	0	(1,858)	0	441,170	0	0	0	5,648	12/18/2036	1Z*
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		660,028	660,028	658,172	658,061	0	1,968	0	1,968	0	660,028	0	0	0	5,558	10/25/2020	1Z*
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		532,909	532,909	533,451	532,021	0	888	0	888	0	532,909	0	0	0	5,350	10/25/2020	1Z*
760985 WR 8	RAMP 2003-RZ3 M1 4.120		09/25/2010	PAID ON PRINCIPAL		62,225	62,225	62,199	62,086	0	140	0	140	0	62,225	0	0	0	519	06/25/2033	1Z*
45660N PZ 2	RAST 2003-A5 A1 5.500		09/25/2010	PAID ON PRINCIPAL		607,405	607,405	578,553	587,729	0	19,676	0	19,676	0	607,405	0	0	0	4,869	06/25/2033	1Z*
76111J 7G 3	RFMSI 2003-S10 A2 CMO .663		09/25/2010	PAID ON PRINCIPAL		164,806	164,806	162,540	163,096	0	1,710	0	1,710	0	164,806	0	0	0	263	06/25/2033	1Z*
76111J 7G 3	RFMSI 2003-S10 A2 CMO .728		07/25/2010	PAID ON PRINCIPAL		73,653	73,653	72,641	72,889	0	764	0	764	0	73,653	0	0	0	46	06/25/2033	1Z*
863579 KB 3	SARM 2005-3XS A3 .633		09/25/2010	PAID ON PRINCIPAL		130,823	130,823	123,628	112,812	0	18,011	0	18,011	0	130,823	0	0	0	157	01/25/2035	1Z*
863579 KB 3	SARM 2005-3XS A3 .698		07/27/2010	PAID ON PRINCIPAL		98,096	98,096	92,700	84,590	0	13,505	0	13,505	0	98,096	0	0	0	61	01/25/2035	1Z*
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		198,776	198,776	201,354	200,583	0	(1,807)	0	(1,807)	0	198,776	0	0	0	1,569	03/25/2018	1Z*
929227 ZC 3	WAMU 2002-AR18 A CMO 2.789		09/25/2010	PAID ON PRINCIPAL		575	575	575	524	0	51	0	51	0	575	0	0	0	3	01/25/2033	1Z*
929227 ZC 3	WAMU 2002-AR18 A CMO 2.797		07/25/2010	PAID ON PRINCIPAL		1,243	1,243	1,243	1,133	0	110	0	110	0	1,243	0	0	0	3	01/25/2033	1Z*
929227 YG 5	WAMU 2002-S7 3A1 CMO 6.000		09/25/2010	PAID ON PRINCIPAL		86	86	88	86	0	0	0	0	0	86	0	0	0	1	11/25/2032	1Z*
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.383		09/25/2010	PAID ON PRINCIPAL		1,775	1,775	1,793	1,610	0	165	0	165	0	1,775	0	0	0	9	03/25/2033	1Z*

QE05.13



# SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.386		07/25/2010	PAID ON PRINCIPAL		524	524	529	475	0	49	0	49	0	524	0	0	0	1	03/25/2033	1Z*
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		294,603	294,603	287,514	289,966	0	4,637	0	4,637	0	294,603	0	0	0	2,152	11/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		138,928	138,928	139,345	139,061	(0)	(133)	0	(133)	0	138,928	0	0	0	1,128	07/25/2018	1Z*
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		125,891	125,891	123,609	124,264	0	1,626	0	1,626	0	125,891	0	0	0	1,027	08/25/2018	1Z*
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		333,616	333,616	335,701	334,485	0	(870)	0	(870)	0	333,616	0	0	0	3,006	09/25/2018	1Z*
949767 AB 3	WFMBS 2003-13 A2 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		262,087	262,087	259,057	260,120	0	1,967	0	1,967	0	262,087	0	0	0	2,028	10/25/2018	1Z*
94980Y AE 2	WFMBS 2003-16 2A1 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		118,177	118,177	117,529	117,627	0	550	0	550	0	118,177	0	0	0	953	12/25/2018	1Z*
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		09/25/2010	PAID ON PRINCIPAL		140,125	140,125	137,268	138,525	0	1,600	0	1,600	0	140,125	0	0	0	1,362	12/25/2033	1Z*
94982Y AH 3	WFMBS 2005-15 A2 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		2,194,925	2,194,925	2,143,855	2,165,920	0	29,004	0	29,004	0	2,194,925	0	0	0	19,219	12/25/2033	1Z*
007036 QM 1	ARMT 2005-8 4A21 5.412		09/25/2010	PAID ON PRINCIPAL		225,129	225,129	219,613	172,698	49,589	2,841	0	52,431	0	225,129	0	0	0	2,491	07/25/2035	1Z*
007036 QM 1	ARMT 2005-8 4A21 5.412		07/25/2010	PAID ON PRINCIPAL		166,791	166,791	162,705	127,947	36,739	2,105	0	38,844	0	166,791	0	0	0	752	07/25/2035	1Z*
07386H SW 2	BALTA 2005-4 22A2 CMO 3.005		09/27/2010	PAID ON PRINCIPAL		9,935	9,935	5,266	5,116	0	4,819	0	4,819	0	9,935	0	0	0	74	05/25/2035	1Z*
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.174		07/25/2010	PAID ON PRINCIPAL		295	295	284	284	0	11	0	11	0	295	0	0	0	1	03/25/2033	1Z*
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.174		09/25/2010	PAID ON PRINCIPAL		2,473	2,473	2,381	2,381	0	92	0	92	0	2,473	0	0	0	14	03/25/2033	1Z*
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.004		09/27/2010	PAID ON PRINCIPAL		764,558	764,558	728,719	728,719	0	35,839	0	35,839	0	764,558	0	0	0	7,652	11/25/2035	1Z*
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.043		07/25/2010	PAID ON PRINCIPAL		308,691	308,691	294,221	294,221	0	14,470	0	14,470	0	308,691	0	0	0	1,304	11/25/2035	1Z*
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		897,718	897,718	898,698	896,442	0	1,276	0	1,276	0	897,718	0	0	0	7,106	07/25/2020	1Z*
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		1,413,079	1,413,079	1,403,291	1,406,118	0	6,961	0	6,961	0	1,413,079	0	0	0	12,359	10/25/2020	1Z*
07384M F8 0	BSARM 2004-1 11A1 CMO 2.891		09/27/2010	PAID ON PRINCIPAL		157,121	157,121	143,471	128,544	0	28,576	0	28,576	0	157,121	0	0	0	858	04/25/2034	1Z*
07401C AV 5	BSARM 2007-4 22A1 5.911		09/27/2010	PAID ON PRINCIPAL		319,387	319,387	229,959	225,452	0	93,935	0	93,935	0	319,387	0	0	0	3,952	06/25/2047	1Z*
07401C AV 5	BSARM 2007-4 22A1 5.919		07/26/2010	PAID ON PRINCIPAL		135,116	135,116	97,283	95,377	0	39,739	0	39,739	0	135,116	0	0	0	667	06/25/2047	1Z*
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.471		09/25/2010	PAID ON PRINCIPAL		1,408,566	1,408,566	1,363,731	1,376,418	0	32,147	0	32,148	0	1,408,566	0	0	0	10,786	01/25/2036	1Z*
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		1,954,269	1,954,269	1,967,399	1,952,383	0	1,886	0	1,886	0	1,954,269	0	0	0	20,523	10/25/2035	1Z*
16162W NF 2	CHASE 2005-S3 A5 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		2,257,993	2,257,993	2,265,402	2,255,625	0	2,368	0	2,368	0	2,257,993	0	0	0	25,153	11/25/2035	1Z*
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		1,210,399	1,210,399	1,204,379	1,205,576	(0)	4,823	0	4,823	0	1,210,399	0	0	0	10,230	08/25/2035	1Z*
17312D AA 6	CMSI 2007-8 1A1 6.000		09/25/2010	PAID ON PRINCIPAL		507,160	507,160	339,797	286,347	0	220,812	0	220,812	0	507,160	0	0	0	5,780	09/25/2037	1Z*
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		09/25/2010	PAID ON PRINCIPAL		47,043	47,043	32,562	32,562	0	14,480	0	14,480	0	47,043	0	0	0	489	11/25/2036	1Z*
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		110,697	110,697	95,200	95,486	0	15,211	0	15,211	0	110,697	0	0	0	918	08/25/2020	1Z*
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		09/25/2010	PAID ON PRINCIPAL		966,703	966,703	956,504	821,753	99,861	45,088	0	144,949	0	966,703	0	0	0	9,657	02/25/2037	1Z*
02149D AD 1	CWALT 2006-HY13 2A1 5.900		09/27/2010	PAID ON PRINCIPAL		1,177,133	1,177,133	1,017,090	896,069	167,764	113,299	0	281,063	0	1,177,133	0	0	0	17,410	01/25/2037	1Z*
02149D AD 1	CWALT 2006-HY13 2A1 5.903		07/26/2010	PAID ON PRINCIPAL		821,943	821,943	710,191	625,688	117,143	79,112	0	196,255	0	821,943	0	0	0	4,071	01/25/2037	1Z*
12669G V4 0	CWHL 2005-J2 3A5 CMO 5.500		09/25/2010	PAID ON PRINCIPAL		927,250	927,250	940,386	930,283	0	(3,033)	0	(3,033)	0	927,250	0	0	0	7,955	07/25/2035	1Z*
12669A RJ 9	CWHL 2005-J4 A1 CMO 5.500		09/27/2010	PAID ON PRINCIPAL		1,490,531	1,490,531	1,493,442	1,486,352	0	4,179	0	4,179	0	1,490,531	0	0	0	10,613	12/25/2035	1Z*
12669G 5U 1	CWHL 2005-17 1A8 5.500		09/27/2010	PAID ON PRINCIPAL		139,641	139,641	122,404	122,404	0	17,237	0	17,237	0	139,641	0	0	0	1,631	09/25/2035	1Z*
12669A PG 7	CWHL 2005-28 A2 CMO 5.500		09/27/2010	PAID ON PRINCIPAL		1,054,285	1,054,285	1,048,190	1,048,190	0	6,095	0	6,095	0	1,054,285	0	0	0	12,190	09/25/2035	1Z*

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)	
126694	W9	5	09/27/2010	PAID ON PRINCIPAL		1,168,871	1,168,871	1,143,930	1,166,010	0	2,861	0	2,861	0	1,168,871	0	0	0	11,664	03/25/2036	1Z*	
126671	RX	6	09/25/2010	PAID ON PRINCIPAL		8,175	8,175	8,363	5,194	3,111	(130)	0	2,981	0	8,175	0	0	0	56	05/25/2032	1Z*	
126673	TD	4	09/25/2010	PAID ON PRINCIPAL		484,105	484,105	440,536	457,631	0	26,474	0	26,474	0	484,105	0	0	0	3,656	02/25/2035	1Z*	
12668T	AB	0	09/27/2010	PAID ON PRINCIPAL		356,793	356,793	328,249	328,213	0	28,579	0	28,579	0	356,793	0	0	0	349	05/25/2037	1Z*	
12668T	AB	0	08/25/2010	PAID ON PRINCIPAL		205,172	205,172	188,758	188,737	0	16,434	0	16,434	0	205,172	0	0	0	72	05/25/2037	1Z*	
12668T	AB	0	07/26/2010	PAID ON PRINCIPAL		68,107	68,107	62,659	62,652	0	5,455	0	5,455	0	68,107	0	0	0	24	05/25/2037	1Z*	
36185M	EB	4	09/25/2010	PAID ON PRINCIPAL		552,961	552,961	398,823	358,402	0	194,559	0	194,559	0	552,961	0	0	0	5,196	04/25/2036	1Z*	
36186M	AC	5	09/25/2010	PAID ON PRINCIPAL		327,685	327,685	280,993	148,986	165,540	13,160	0	178,700	0	327,685	0	0	0	3,886	09/25/2037	1Z*	
466247	YK	3	09/25/2010	PAID ON PRINCIPAL		208,631	208,631	205,256	205,013	0	3,618	0	3,618	0	208,631	0	0	0	940	11/25/2035	1Z*	
466247	YK	3	09/25/2010	PAID ON PRINCIPAL		273,093	273,093	268,675	268,357	0	4,736	0	4,736	0	273,093	0	0	0	3,106	11/25/2035	1Z*	
46629C	AK	3	07/26/2010	PAID ON PRINCIPAL		270,255	270,255	241,605	249,282	(0)	20,973	0	20,973	0	270,255	0	0	0	1,334	08/25/2036	1Z*	
46629C	AK	3	09/25/2010	PAID ON PRINCIPAL		736,162	736,162	658,119	679,033	0	57,129	0	57,129	0	736,162	0	0	0	8,675	08/25/2036	1Z*	
46629D	AK	1	07/25/2010	PAID ON PRINCIPAL		477,152	477,152	424,069	402,820	0	74,331	0	74,331	0	477,152	0	0	0	2,288	11/25/2036	1Z*	
46629D	AK	1	09/25/2010	PAID ON PRINCIPAL		820,492	820,492	729,212	692,674	0	127,817	0	127,817	0	820,492	0	0	0	10,543	11/25/2036	1Z*	
46630P	AZ	8	09/25/2010	PAID ON PRINCIPAL		665,919	665,919	650,000	650,000	0	15,920	0	15,920	0	665,919	0	0	0	8,659	04/25/2037	1Z*	
46630P	AZ	8	07/25/2010	PAID ON PRINCIPAL		693,805	693,805	677,219	677,219	0	16,586	0	16,586	0	693,805	0	0	0	3,320	04/25/2037	1Z*	
69121P	DE	0	09/27/2010	PAID ON PRINCIPAL		538,237	538,237	454,474	454,474	0	83,763	0	83,763	0	538,237	0	0	0	4,545	01/25/2037	1Z*	
76112B	H2	9	09/25/2010	PAID ON PRINCIPAL		240,209	240,209	199,373	205,575	0	34,634	0	34,634	0	240,209	0	0	0	253	10/25/2035	1Z*	
76112B	H2	9	07/25/2010	PAID ON PRINCIPAL		191,994	191,994	159,355	164,312	0	27,682	0	27,682	0	191,994	0	0	0	0	10/25/2035	1Z*	
74957V	AJ	8	09/25/2010	PAID ON PRINCIPAL		526,775	526,775	504,552	504,552	0	22,223	0	22,223	0	526,775	0	0	0	5,040	07/25/2036	1Z*	
749581	AR	5	09/25/2010	PAID ON PRINCIPAL		1,274,293	1,274,293	1,208,587	1,208,587	0	65,706	0	65,706	0	1,274,293	0	0	0	11,951	01/25/2037	1Z*	
93363N	AD	7	09/25/2010	PAID ON PRINCIPAL		25,761	25,761	15,875	15,328	0	10,433	0	10,433	0	25,761	0	0	0	318	10/25/2036	1Z*	
93363N	AD	7	07/25/2010	PAID ON PRINCIPAL		18,519	18,519	11,413	11,019	0	7,500	0	7,500	0	18,519	0	0	0	92	10/25/2036	1Z*	
94983F	AA	8	09/25/2010	PAID ON PRINCIPAL		665,174	665,174	651,766	653,607	0	11,567	0	11,567	0	665,174	0	0	0	5,577	09/25/2020	1Z*	
94984J	AD	3	09/25/2010	PAID ON PRINCIPAL		4,173,175	4,173,175	4,175,566	4,160,304	0	12,872	0	12,872	0	4,173,175	0	0	0	38,398	10/25/2036	1Z*	
92977Y	BQ	3	07/20/2010	PAID ON PRINCIPAL		122,729	122,729	96,342	94,412	(0)	28,316	0	28,316	0	122,729	0	0	0	525	10/20/2035	1Z*	
92977Y	BQ	3	09/20/2010	PAID ON PRINCIPAL		320,376	320,376	251,495	246,458	0	73,918	0	73,918	0	320,376	0	0	0	3,594	10/20/2035	1Z*	
03061N	JS	9	09/06/2010	PAID ON PRINCIPAL		673,809	673,809	635,933	658,240	0	15,568	0	15,568	0	673,809	0	0	0	5,583	11/06/2012	1FE	
05947U	LW	6	09/11/2010	PAID ON PRINCIPAL		73,820	73,820	74,193	73,786	0	34	0	34	0	73,820	0	0	0	651	03/11/2041	1FE	
52108H	XL	3	09/15/2010	PAID ON PRINCIPAL		34,562	34,562	34,733	34,595	0	(33)	0	(33)	0	34,562	0	0	0	385	11/15/2027	1FE	
929766	JD	6	09/15/2010	PAID ON PRINCIPAL		784,227	784,227	809,714	787,241	0	(3,014)	0	(3,014)	0	784,227	0	0	0	9,719	08/15/2035	1FE	
525170	BD	7	09/15/2010	PAID ON PRINCIPAL		54,295	54,295	49,648	45,635	1,619	7,041	0	8,660	0	54,295	0	0	0	613	07/15/2028	6FE	
674135	CP	1	09/21/2010	WRITTEN OFF		20	4,374	2,471	1,411	1,040	238	0	1,278	0	2,689	0	(2,669)	(2,669)	31	11/15/2027	6FE	
3899999.	Total - Bonds - Industrial & Miscellaneous						143,278,246	140,605,306	137,615,611	135,880,047	678,885	1,853,708	0	2,532,592	0	138,412,639	0	4,865,607	4,865,607	2,802,873	XXX	XXX
8399997.	Total - Bonds - Part 4						428,053,119	423,012,355	429,598,091	419,473,615	678,885	1,120,255	0	1,799,139	0	421,272,755	0	6,780,365	6,780,365	8,357,244	XXX	XXX
8399999.	Total - Bonds						428,053,119	423,012,355	429,598,091	419,473,615	678,885	1,120,255	0	1,799,139	0	421,272,755	0	6,780,365	6,780,365	8,357,244	XXX	XXX

QE05.15

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
12946P 40 3	CALENERGY CAP TR II CONV 6.25%.....		07/29/2010	ISSUE CALLED at 50.000.....	95,738.000	4,786,900	50.00	4,316,045	4,787,857	(471,812)	0	0	(471,812)	0	4,316,045	0	470,855	470,855	197,792	XXX	P2UFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					4,786,900	XXX	4,316,045	4,787,857	(471,812)	0	0	(471,812)	0	4,316,045	0	470,855	470,855	197,792	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4.....					4,786,900	XXX	4,316,045	4,787,857	(471,812)	0	0	(471,812)	0	4,316,045	0	470,855	470,855	197,792	XXX	XXX
8999999.	Total - Preferred Stocks.....					4,786,900	XXX	4,316,045	4,787,857	(471,812)	0	0	(471,812)	0	4,316,045	0	470,855	470,855	197,792	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
022611 10 7	ALYN CORP.....		07/20/2010	WRITTEN OFF.....	30,000.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	L
29384R 10 5	ENTROPIC COMMUNICATIONS INC.....		09/01/2010	VARIOUS.....	6,785.000	50,308	XXX	49,609	0	0	0	1,083	(1,083)	48,527	0	1,781	1,781	0	0	XXX	L
55354G 10 0	MSCI INC - A.....		07/13/2010	VARIOUS.....	3,172.000	97,732	XXX	93,847	0	0	0	6,934	(6,934)	86,913	0	10,819	10,819	0	0	XXX	L
73179V 10 3	POLYPORE INTERNATIONAL INC.....		09/01/2010	SMITH BARNEY.....	4,800.000	134,075	XXX	139,344	0	0	0	0	0	139,344	0	(5,269)	(5,269)	0	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					282,115	XXX	282,800	0	0	0	8,017	(8,017)	274,784	0	7,331	7,331	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					282,115	XXX	282,800	0	0	0	8,017	(8,017)	274,784	0	7,331	7,331	0	0	XXX	XXX
9799999.	Total - Common Stocks.....					282,115	XXX	282,800	0	0	0	8,017	(8,017)	274,784	0	7,331	7,331	0	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					5,069,015	XXX	4,598,845	4,787,857	(471,812)	0	8,017	(479,829)	0	4,590,829	0	478,186	478,186	197,792	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					433,122,134	XXX	434,196,936	424,261,472	207,073	1,120,255	8,017	1,319,310	0	425,863,584	0	7,258,551	7,258,551	8,555,036	XXX	XXX

QE05.16

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

**Sch. DB-Pt A-Sn 1  
NONE**

**Sch. DB-Pt A-Sn 1-Footnote  
NONE**

**Sch. DB-Pt B-Sn 1  
NONE**

**Sch. DB-Pt B-Sn 1-Footnote  
NONE**

**Sch. DB-Pt B-Sn 1B-Broker List  
NONE**

**Sch. DB-Pt D  
NONE**

**THE TRAVELERS INDEMNITY COMPANY**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A.....	Hartford,CT.....	0.350	(40)	0	35,792,523	39,669,912	46,067,110	XXX..
Bank of America, N.A. - Boston.....	Boston,MA.....	0.000	0	0	44,789	35,421	14,579	XXX..
Bank of America, N.A. - CA.....	San Francisco,CA.....	0.000	0	0	2,004,000	2,004,000	2,004,000	XXX..
Bank of America, N.A. - IL.....	Chicago,IL.....	0.000	0	0	12,811,081	13,496,406	8,491,460	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	0.000	0	0	(8,238,313)	(7,285,563)	(7,024,946)	XXX..
Bank of New York.....	New York,NY.....	0.000	0	0	44,336	167,462	231,283	XXX..
Bank of New York Mellon.....	New York,NY.....	0.000	0	0	(776,715)	(618,702)	(125,364)	XXX..
Capital One Bank.....	Melville,NY.....	0.000	0	0	62,679	62,679	62,679	XXX..
Capital One Bank.....	New York,NY.....	0.000	0	0	23,000	23,000	23,000	XXX..
Capital One Bank.....	White Plains,NY.....	0.000	0	0	21,000	21,000	21,000	XXX..
Citibank, N.A.....	New Castle,DE.....	0.000	0	0	(584,597,745)	(541,422,829)	(532,944,336)	XXX..
Citibank, N.A.....	New York,NY.....	0.000	0	0	0	0	0	XXX..
Citibank, N.A. - NY.....	New York,NY.....	0.000	0	0	4,438,015	5,443,001	3,444,317	XXX..
First National Bank of Anchorage.....	Anchorage,AK.....	0.000	0	0	25,000	25,000	25,000	XXX..
HSBC.....	Miami,FL.....	0.000	0	0	1,629,431	2,061,386	927,777	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	0.000	0	0	(8,128,656)	(12,674,453)	77,723	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	0.000	0	0	(2,862,490)	(6,639,938)	(12,497,715)	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	0.000	0	0	996,872	996,872	996,872	XXX..
Key Bank of New York.....	Albany,NY.....	0.000	0	0	111,652	60,950	109,277	XXX..
Royal Trust Corporation.....	Toronto,ON.....	0.000	0	0	0	0	0	XXX..
Royal Trust Corporation of Canada.....	Toronto,ON.....	0.000	0	0	5,605	14,467	14,467	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	0.000	0	0	(1,219,929)	5,000	5,000	XXX..
The Northern Trust Company.....	Chicago,IL.....	0.000	0	0	78,909	85,379	211,904	XXX..
TrustCo.....	Albany,NY.....	0.000	0	0	10,000	10,000	(1,934)	XXX..
US Bank Corp.....	Minneapolis,MN.....	0.000	0	0	3,251,721	121,690	60,737	XXX..
Wachovia Bank.....	Alpharette,GA.....	0.000	0	0	5,000	5,000	5,000	XXX..
Wachovia Bank.....	Fort Lauderdale,FL.....	0.000	0	0	5,000	5,000	5,000	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	0.000	0	0	1,094,851	442,471	429,708	XXX..
Wachovia Bank, N.A. - VA.....	Roanoke,VA.....	0.000	0	0	19,158	14,384	(4,691)	XXX..
0199999. Total Open Depositories.....	XXX.....	XXX.....	(40)	0	(543,349,225)	(503,871,005)	(489,371,094)	XXX..
0399999. Total Cash on Deposit.....	XXX.....	XXX.....	(40)	0	(543,349,225)	(503,871,005)	(489,371,094)	XXX..
0599999. Total Cash.....	XXX.....	XXX.....	(40)	0	(543,349,225)	(503,871,005)	(489,371,094)	XXX..

### SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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**NONE**

QE10



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(269,595)	0	0	639,090
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(72,932)	0	0	207,943
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	14,762	1	(2,463,417)	0	0	2,983,701
11. Georgia.....GA	0	0	0	0	(156,151)	0	0	732,088
12. Hawaii.....HI	0	0	0	0	(6,064)	0	0	55,196
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	(90,848)	0	0	196,485
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(2,216)	0	0	6,665
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	(4,337)	0	0	9,084
21. Maryland.....MD	0	0	0	0	(51,219)	0	0	102,468
22. Massachusetts.....MA	0	0	0	0	(183,678)	0	0	406,215
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(217,409)	0	0	569,719
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(192,804)	0	0	396,663
30. New Hampshire.....NH	0	0	0	0	(33,514)	0	0	58,483
31. New Jersey.....NJ	0	0	0	0	(6,063)	0	0	7,803
32. New Mexico.....NM	0	0	0	0	(173,926)	0	0	409,222
33. New York.....NY	0	0	5,000	3	(5,739,402)	675,000	4	9,925,275
34. North Carolina.....NC	0	0	0	0	(5,085)	0	0	9,596
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(234,375)	0	0	466,852
37. Oklahoma.....OK	0	0	0	0	(568)	0	0	1,382
38. Oregon.....OR	0	0	0	0	(182,367)	0	0	332,548
39. Pennsylvania.....PA	0	0	133,250	17	(439,406)	931,500	55	2,939
40. Rhode Island.....RI	0	0	0	0	(1,299)	0	0	4,362
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	(1,264)	0	0	2,531
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	(151,101)	0	0	277,127
46. Vermont.....VT	0	0	0	0	(3,009)	0	0	8,949
47. Virginia.....VA	0	0	0	0	(321,437)	0	0	626,468
48. Washington.....WA	0	0	0	0	(36,249)	0	0	64,639
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	(93,034)	0	0	172,659
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	153,012	21	(11,132,768)	1,606,500	59	18,676,152

**DETAILS OF WRITE-INS**

5801.....	0	0	0	0	0	0	0	0
5802.....	0	0	0	0	0	0	0	0
5803.....	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0	0



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

**SUPPLEMENT "A" TO SCHEDULE T**  
**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN**  
**ALLOCATED BY STATES AND TERRITORIES**

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	(659,320)	0	0	1,280,660
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(6,342)	0	0	18,082
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	(96,641)	0	0	209,016
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(75,248)	0	0	226,368
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(43,948)	0	0	90,416
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	3	(576,499)	250,410	6	128,344
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(1,762)	0	0	3,510
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	1	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(8,091)	0	0	15,769
48. Washington.....WA	0	0	0	0	(4,728)	0	0	8,431
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	4	(1,472,580)	250,510	7	1,980,597

**DETAILS OF WRITE-INS**

5801. ....	0	0	0	0	0	0	0	0
5802. ....	0	0	0	0	0	0	0	0
5803. ....	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0	0





**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

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

**Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(29,291)	0	0	69,436
2. Alaska.....AK	0	0	0	0	(33,068)	0	0	74,949
3. Arizona.....AZ	0	0	0	0	(45,082)	0	0	87,567
4. Arkansas.....AR	0	0	0	0	(187,516)	0	0	337,700
5. California.....CA	0	0	0	0	(1,020,718)	0	0	1,799,089
6. Colorado.....CO	0	0	0	0	(643,981)	0	0	1,218,408
7. Connecticut.....CT	0	0	0	0	(449,220)	0	0	1,280,806
8. Delaware.....DE	0	0	0	0	(67,265)	0	0	115,693
9. District of Columbia.....DC	0	0	0	0	(47,107)	0	0	105,602
10. Florida.....FL	0	0	0	0	(311,250)	0	0	380,111
11. Georgia.....GA	0	0	0	0	(1,009,157)	0	1	4,731,256
12. Hawaii.....HI	0	0	0	0	(1,345)	0	0	12,243
13. Idaho.....ID	0	0	0	0	(128,060)	0	0	233,271
14. Illinois.....IL	0	0	20,000	1	(1,258,098)	1,000,000	1	2,297,324
15. Indiana.....IN	0	0	0	0	(44,265)	250,000	1	95,736
16. Iowa.....IA	0	0	0	0	(184,220)	0	0	346,820
17. Kansas.....KS	0	0	0	0	(1,266)	0	0	3,809
18. Kentucky.....KY	0	0	0	0	(338,397)	0	0	649,352
19. Louisiana.....LA	0	0	0	0	(965,366)	339,000	4	1,449,996
20. Maine.....ME	0	0	0	0	(30,636)	0	0	64,171
21. Maryland.....MD	0	0	0	0	(167,666)	0	0	335,428
22. Massachusetts.....MA	0	0	0	0	(614,123)	0	0	1,358,172
23. Michigan.....MI	0	0	0	0	(1,665,189)	0	0	2,975,138
24. Minnesota.....MN	0	0	0	0	(156,146)	0	0	409,179
25. Mississippi.....MS	0	0	0	0	(186,314)	0	0	217,407
26. Missouri.....MO	0	0	0	0	(521,262)	0	0	894,344
27. Montana.....MT	0	0	0	0	(112,683)	50,000	1	157,305
28. Nebraska.....NE	0	0	0	0	(87,479)	0	0	133,592
29. Nevada.....NV	0	0	0	0	(46,783)	0	0	96,249
30. New Hampshire.....NH	0	0	0	0	(140,136)	0	0	244,540
31. New Jersey.....NJ	0	0	0	1	(1,167,121)	125,000	1	1,551,177
32. New Mexico.....NM	0	0	0	0	(149,357)	0	0	351,413
33. New York.....NY	0	0	0	2	(7,255,674)	522,501	5	11,337,059
34. North Carolina.....NC	0	0	0	0	(358,133)	0	0	675,847
35. North Dakota.....ND	0	0	0	0	(47,566)	0	0	27,283
36. Ohio.....OH	0	0	0	0	(1,522,555)	0	0	3,032,782
37. Oklahoma.....OK	0	0	0	0	(62,514)	0	0	152,201
38. Oregon.....OR	0	0	0	0	(189,053)	0	0	344,739
39. Pennsylvania.....PA	0	0	220,000	2	(1,454,494)	500,000	1	2,936,008
40. Rhode Island.....RI	0	0	0	0	(70,885)	0	0	237,983
41. South Carolina.....SC	0	0	0	0	(169,785)	0	0	336,561
42. South Dakota.....SD	0	0	0	0	(8,499)	0	0	94,876
43. Tennessee.....TN	0	0	0	0	(630,912)	0	0	1,263,068
44. Texas.....TX	0	0	0	0	(1,619,994)	0	0	5,315,119
45. Utah.....UT	0	0	115,000	1	(241,959)	0	0	379,572
46. Vermont.....VT	0	0	0	0	(94,052)	0	0	279,736
47. Virginia.....VA	0	0	0	0	(37,513)	0	0	73,112
48. Washington.....WA	0	0	0	0	(1,535,054)	0	0	2,737,319
49. West Virginia.....WV	0	0	0	0	(2,214,807)	0	0	1,623,771
50. Wisconsin.....WI	0	0	0	0	(354,247)	0	0	657,434
51. Wyoming.....WY	0	0	50,000	1	(40,591)	0	0	111,879
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	405,000	8	(29,717,853)	2,786,501	15	55,693,630

**DETAILS OF WRITE-INS**

5801.....	0	0	0	0	0	0	0	0
5802.....	0	0	0	0	0	0	0	0
5803.....	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0	0



**SUPPLEMENT "A" TO SCHEDULE T**

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN  
ALLOCATED BY STATES AND TERRITORIES**

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

**Other Health Care Facilities**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	(1,290)	0	(1,291)	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	10	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	(22)	0	0	203
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	992	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(396)	0	0	1,190
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	(799)	0	0	1,766
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	(1,213)	0	0	1,561
32. New Mexico.....NM	0	0	0	0	1,505	0	0	0
33. New York.....NY	0	0	0	0	0	1	1	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(200)	0	0	7,020
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	1,290	0	1,291	2	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(736)	0	0	1,434
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	(0)	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(857)	3	1	13,174

**DETAILS OF WRITE-INS**

5801. ....	0	0	0	0	0	0	0	0
5802. ....	0	0	0	0	0	0	0	0
5803. ....	0	0	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0	0

**NONE**