

QUARTERLY STATEMENT

AS OF JUNE 30, 2007

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 19038 Employer's ID Number 06-6033504
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MAY, 1883 COMMENCED BUSINESS, MAY, 1907

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 06183-6014
Primary Location of Books and Records: One Tower Square, Hartford, CT 06183 (860) 277-0111
Internet Website Address: travelers.com
Statutory Statement Contact: Michael J. Doody (860) 277-3966
Annual.Statement.Contact@Travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)
Policyowner Relations Contact: One Tower Square, 5GS, Hartford, CT 06183 (860) 277-1561

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, Andy Francis Besette, William Allen Bloom, John Patrick Clifford, Jr., William Patrick Hannon, Joseph Patrick Lacher, Jr., Samuel Gersten Liss, Maria Olivo, Kathleen Lynch Preston, Doreen Spadorcia, Kenneth Franklin Spence, III, Bruce Allen Backberg, Douglas Keith Bell, Wade Thomas Overgaard, Douglas Kenneth Russell, and Scott William Rynda.

DIRECTORS

JAY STEVEN BENET BRIAN WILLIAM MacLEAN
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA
JOSEPH PATRICK LACHER, JR.

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.

Brian W MacLean (Signature)

Brian W. MacLean

President

Bruce A Backberg (Signature)

Bruce A. Backberg

Secretary

Douglas K. Russell (Signature)

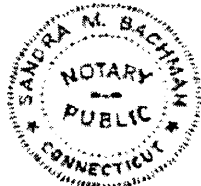
Douglas K. Russell

Controller

Subscribed and sworn to before me this

26th day of July, 2007

Andra M Baclima Notary Public
My Commission Expires September 30, 2007



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

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.....	9,292,366,151	0	9,292,366,151	9,097,159,717
2. Stocks:				
2.1 Preferred stocks.....	103,845,465	0	103,845,465	111,596,576
2.2 Common stocks.....	3,030,156,952	774,444	3,029,382,508	2,690,686,764
3. Mortgage loans on real estate:				
3.1 First liens.....	7,284,308	0	7,284,308	8,940,838
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	7,866,289	0	7,866,289	7,765,849
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(742,070)), cash equivalents (\$.....0) and short-term investments (\$.....104,243,571).....	103,501,501	0	103,501,501	436,853,957
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	584,481,867	0	584,481,867	510,901,991
8. Receivables for securities.....	5,406,250	0	5,406,250	468,012
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	13,134,908,783	774,444	13,134,134,339	12,864,373,705
11. Title Plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	119,768,211	0	119,768,211	116,268,014
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	234,642,463	25,919,348	208,723,115	207,125,818
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....16,489,513 earned but unbilled premiums).....	841,283,016	5,813,685	835,469,331	800,844,474
13.3 Accrued retrospective premiums.....	23,725,383	957,261	22,768,122	26,827,363
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	0	0	0	0
14.2 Funds held by or deposited with reinsured companies.....	5,910,076	0	5,910,076	6,101,455
14.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
15. Amounts receivable relating to uninsured plans.....	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon.....	44,809,992	0	44,809,992	0
16.2 Net deferred tax asset.....	614,423,892	386,842,321	227,581,571	234,396,203
17. Guaranty funds receivable or on deposit.....	1,423,299	0	1,423,299	1,858,843
18. Electronic data processing equipment and software.....	0	0	0	0
19. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates.....	146,026,687	0	146,026,687	13,626,139
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	353,512,380	294,207,838	59,304,542	86,914,757
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	15,520,434,181	714,514,896	14,805,919,285	14,358,336,770
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	15,520,434,181	714,514,896	14,805,919,285	14,358,336,770

DETAILS OF WRITE-INS

0901.....	0	0	0	0
0902.....	0	0	0	0
0903.....	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	0	0	0	0
2301. Suspense, undistributed payments.....	40,522,603	0	40,522,603	50,537,291
2302. Equities and deposits in pools and associations.....	15,010,577	0	15,010,577	25,016,166
2303. State surcharges receivable.....	4,620,911	0	4,620,911	4,240,307
2398. Summary of remaining write-ins for Line 23 from overflow page.....	293,358,289	294,207,838	(849,548)	7,120,993
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	353,512,380	294,207,838	59,304,542	86,914,757

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$...627,306,402).....	6,253,145,584	6,263,010,745
2. Reinsurance payable on paid losses and loss adjustment expenses.....	564,210	673,942
3. Loss adjustment expenses.....	1,437,530,018	1,392,834,379
4. Commissions payable, contingent commissions and other similar charges.....	85,276,751	121,162,301
5. Other expenses (excluding taxes, licenses and fees).....	70,443,635	99,622,400
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	85,370,423	89,843,938
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	3,197,172
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....388,783 and interest thereon \$....22,886.....	411,669	429,970
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....214,494,159 and including warranty reserves of \$.....0).....	1,640,847,733	1,609,304,822
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	5,861,856	4,546,467
12. Ceded reinsurance premiums payable (net of ceding commissions).....	90,571,158	72,804,104
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	34,038,342	29,495,156
15. Remittances and items not allocated.....	49,159,023	(3,056,635)
16. Provision for reinsurance.....	0	0
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.....	0	0
20. Payable for securities.....	21,852,937	33,156,080
21. Liability for amounts held under uninsured plans.....	0	0
22. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
23. Aggregate write-ins for liabilities.....	141,650,201	183,217,906
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	9,916,723,539	9,900,242,744
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	9,916,723,539	9,900,242,744
27. Aggregate write-ins for special surplus funds.....	26,114,352	20,560,739
28. Common capital stock.....	25,000,000	25,000,000
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	2,041,092,700	2,041,092,700
33. Unassigned funds (surplus).....	2,796,988,695	2,371,440,586
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	4,889,195,747	4,458,094,025
36. TOTALS.....	14,805,919,285	14,358,336,770

DETAILS OF WRITE-INS

2301. Interest deposit liability.....	205,083,516	253,844,699
2302. Escheat liability.....	1,083,116	2,133,138
2303. Retroactive reinsurance reserve assumed.....	540,941	543,979
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(65,057,371)	(73,303,910)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	141,650,201	183,217,906
2701. Special surplus from retroactive reinsurance.....	26,114,352	20,560,739
2702.	0	0
2703.	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	26,114,352	20,560,739
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....214,975,983).....	182,116,441	146,834,166	316,322,530
1.2 Assumed..... (written \$.....1,819,891,282).....	1,782,429,637	1,711,851,406	3,485,963,966
1.3 Ceded..... (written \$.....226,535,657).....	190,112,452	151,779,947	325,597,084
1.4 Net..... (written \$.....1,808,331,607).....	1,774,433,627	1,706,905,625	3,476,689,412
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....868,794,213):			
2.1 Direct.....	104,426,107	68,100,960	92,016,111
2.2 Assumed.....	818,705,919	852,040,922	1,609,032,905
2.3 Ceded.....	111,245,162	76,384,874	97,650,435
2.4 Net.....	811,886,864	843,757,008	1,603,398,581
3. Loss expenses incurred.....	260,771,315	183,339,056	425,249,375
4. Other underwriting expenses incurred.....	567,213,352	515,392,496	1,045,264,838
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,639,871,531	1,542,488,559	3,073,912,794
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	134,562,096	164,417,066	402,776,618
INVESTMENT INCOME			
9. Net investment income earned.....	268,451,317	249,774,116	607,510,211
10. Net realized capital gains (losses) less capital gains tax of \$.....229,568.....	2,107,135	(60,047,815)	(123,400,333)
11. Net investment gain (loss) (Lines 9 + 10).....	270,558,452	189,726,300	484,109,879
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(3,012,508) amount charged off \$.....302,057).....	(3,314,565)	(2,993,698)	(6,117,638)
13. Finance and service charges not included in premiums.....	9,378,631	8,961,147	18,100,913
14. Aggregate write-ins for miscellaneous income.....	(10,055,804)	(15,345,211)	(36,159,612)
15. Total other income (Lines 12 through 14).....	(3,991,739)	(9,377,762)	(24,176,337)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	401,128,809	344,765,604	862,710,159
17. Dividends to policyholders.....	1,783,782	1,909,606	3,214,144
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).....	399,345,027	342,855,998	859,496,015
19. Federal and foreign income taxes incurred.....	67,319,005	80,727,285	192,392,176
20. Net income (Line 18 minus Line 19) (to Line 22).....	332,026,022	262,128,712	667,103,839
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	4,458,094,025	3,706,597,948	3,706,597,948
22. Net income (from Line 20).....	332,026,022	262,128,712	667,103,839
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 \$.....6,943,469.....	358,805,554	285,680,279	552,093,542
25. Change in net unrealized foreign exchange capital gain (loss).....	141,558	(598,942)	6,423,538
26. Change in net deferred income tax.....	(38,650,199)	(13,897,636)	(64,740,908)
27. Change in nonadmitted assets.....	75,778,788	13,503,855	90,616,066
28. Change in provision for reinsurance.....	0	0	0
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	0	0
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.....	(297,000,000)	(400,000,000)	(500,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	431,101,721	146,816,268	751,496,077
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	4,889,195,747	3,853,414,217	4,458,094,025
DETAILS OF WRITE-INS			
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. Retroactive reinsurance gain/loss.....	5,358,126	1,782,238	2,806,069
1402. Fines and penalties of regulatory authorities.....	(28,180)	(341)	(15,187,553)
1403. Profit and loss, miscellaneous.....	(15,385,751)	(17,127,108)	(23,778,128)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(10,055,804)	(15,345,211)	(36,159,612)
3701.	0	0	0
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).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	1,791,559,869	3,507,007,196
2. Net investment income.....	283,551,848	632,969,769
3. Miscellaneous income.....	(3,991,739)	(24,176,337)
4. Total (Lines 1 through 3).....	2,071,119,979	4,115,800,628
5. Benefit and loss related payments.....	821,670,377	1,817,459,340
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	852,712,250	1,467,295,577
8. Dividends paid to policyholders.....	468,393	3,961,567
9. Federal and foreign income taxes paid (recovered) net of \$....1,007,487 tax on capital gains (losses).....	115,555,738	102,353,906
10. Total (Lines 5 through 9).....	1,790,406,757	3,391,070,390
11. Net cash from operations (Line 4 minus Line 10).....	280,713,222	724,730,238
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	409,078,070	1,060,727,359
12.2 Stocks.....	12,850,079	121,626,586
12.3 Mortgage loans.....	1,656,531	3,108,658
12.4 Real estate.....	0	0
12.5 Other invested assets.....	37,278,513	46,172,719
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	(16,714)
12.7 Miscellaneous proceeds.....	0	430,506,988
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	460,863,194	1,662,125,596
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	626,598,465	1,319,333,323
13.2 Stocks.....	3,002,410	23,802,170
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	300,528	914,931
13.5 Other invested assets.....	85,675,761	328,965,240
13.6 Miscellaneous applications.....	16,241,381	12,809,076
13.7 Total investments acquired (Lines 13.1 to 13.6).....	731,818,545	1,685,824,739
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(270,955,352)	(23,699,143)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	0	(3,919)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	297,000,000	500,000,000
16.6 Other cash provided (applied).....	(46,110,326)	1,073,540
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(343,110,326)	(498,930,379)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(333,352,456)	202,100,716
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	436,853,957	234,753,241
19.2 End of period (Line 18 plus Line 19.1).....	103,501,501	436,853,957
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Security moved from Bond to Stock on Schedule D.....	0	50,279,305
20.0002 Security moved from Bond to Stock on Schedule D.....	0	12,364,252

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

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 and Affiliates

Effective February 26, 2007, the Company's ultimate parent, The St. Paul Travelers Companies, Inc. changed its name to The Travelers Companies, Inc. (TRV). For an in-depth organization chart see Schedule Y.

The Company paid dividends in 2007 to its parent company, The Travelers Insurance Group Holdings, Inc. as follows:

March 15	\$130 million
May 25	\$167 million

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

No significant change.

Note 14 - Contingencies

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

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 - September 11 Events

No significant change.

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - High Deductibles

No significant change.

Note 32 - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 - Asbestos/Environmental Reserves

No significant change.

Note 34 - Subscriber Savings Accounts

No significant change.

Note 35 - Multiple Peril Crop Insurance

No significant change.

TRAVELERS CASUALTY AND SURETY COMPANY GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

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. 12/31/2004.....

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). 01/27/2006.....

6.4 By what department or departments?

Connecticut

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

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

TRAVELERS CASUALTY AND SURETY COMPANY GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount. \$.....0

INVESTMENT

- 11.1 Has there been any change in the reporting entity's own preferred or common stock? Yes No
- 11.2 If yes, explain:

- 12.1 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

- 12.2 If yes, give full and complete information relating thereto:
- _____
- _____

13. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....89,479,558
14. Amount of real estate and mortgages held in short-term investments: \$.....0
- 15.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

15.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
15.21 Bonds.....	\$.....0	\$.....0
15.22 Preferred Stock.....	\$.....0	\$.....0
15.23 Common Stock.....	\$.....2,689,904,865	\$.....3,030,156,950
15.24 Short-Term Investments.....	\$.....0	\$.....0
15.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
15.26 All Other.....	\$.....56,448,177	\$.....55,195,600
15.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26).....	\$.....2,746,353,042	\$.....3,085,352,550
15.28 Total Investment in Parent included in Lines 15.21 to 15.26 above.....	\$.....0	\$.....0

- 16.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 16.2 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.
17. Excluding items in Schedule E, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Part 1-General, Section IV. H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes No

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

1	2
Name of Custodian(s)	Custodian Address
JP Morgan Chase	3 Chase Metrotech Center, Brooklyn, NY 11245

17.2 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	2	3
Name(s)	Location(s)	Complete Explanation(s)
Citigroup Global Markets	233 South Wacker Drive Sears Tower, Chicago, IL 60606	Future Account Agreements

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes No

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

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

17.5 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	2	3
Central Registration Depository	Name(s)	Address
N/A		

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes No

- 18.2 If no, list exceptions:
- _____
- _____

TRAVELERS CASUALTY AND SURETY 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 [] No [X]

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
	0.0	0.000 %	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

TRAVELERS CASUALTY AND SURETY 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.....	7,765,849	7,033,602
2. Increase (decrease) by adjustment.....	(200,088)	(182,684)
3. Cost of acquired.....	0	0
4. Cost of additions to and permanent improvements.....	300,528	914,931
5. Total profit (loss) on sales.....	0	0
6. Increase (decrease) by foreign exchange adjustment.....	0	0
7. Amount received on sales.....	0	0
8. Book/adjusted carrying value at end of current period.....	7,866,289	7,765,849
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	7,866,289	7,765,849
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	7,866,289	7,765,849

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	8,940,838	12,049,496
2. Amount loaned during period:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	0	0
3. Accrual of discount and mortgage interest points and commitment fees.....	0	0
4. Increase (decrease) by adjustment.....	0	0
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	1,656,531	3,108,658
7. Amortization of premium.....	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	7,284,307	8,940,838
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	7,284,307	8,940,838
12. Total nonadmitted amounts.....	0	0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column).....	7,284,307	8,940,838

SCHEDULE BA - VERIFICATION

Other Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	510,979,636	198,792,395
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions.....	16,986,573	274,349,902
2.2 Additional investment made after acquisitions.....	68,689,188	54,615,338
3. Accrual of discount.....	(0)	0
4. Increase (decrease) by adjustment.....	25,108,426	23,433,270
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	37,278,513	46,172,719
7. Amortization of premium.....	3,441	6,623
8. Increase (decrease) by foreign exchange adjustment.....	(0)	5,968,073
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	584,481,867	510,979,636
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	584,481,867	510,979,636
12. Total nonadmitted amounts.....	0	77,645
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	584,481,867	510,901,991

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.....	11,899,443,057	11,370,027,594
2. Cost of bonds and stocks acquired.....	629,600,875	1,343,135,493
3. Accrual of discount.....	5,430,497	12,145,330
4. Increase (decrease) by adjustment.....	335,667,854	532,809,764
5. Increase (decrease) by foreign exchange adjustment.....	23	(2,823)
6. Total profit (loss) on disposal.....	1,661,172	(133,359,645)
7. Consideration for bonds and stocks disposed of.....	421,928,149	1,182,353,945
8. Amortization of premium.....	23,506,761	42,958,712
9. Book/adjusted carrying value, current period.....	12,426,368,568	11,899,443,057
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	12,426,368,568	11,899,443,057
12. Total nonadmitted amounts.....	774,444	0
13. Statement value.....	12,425,594,124	11,899,443,057

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	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1.....	9,016,052,674	1,444,075,578	1,643,426,989	(4,721,834)	9,016,052,674	8,811,979,430	.0	8,929,643,400
2. Class 2.....	356,295,372	24,496,380	6,741,754	(3,357,600)	356,295,372	370,692,398	.0	353,934,976
3. Class 3.....	139,599,339	2,038,480	2,037,855	(8,249,222)	139,599,339	131,350,742	.0	140,584,525
4. Class 4.....	71,988,770	.0	175,000	3,943,972	71,988,770	75,757,742	.0	77,780,932
5. Class 5.....	7,530,499	.0	159,226	(707,420)	7,530,499	6,663,853	.0	7,683,069
6. Class 6.....	209,696	.0	6,623	(37,517)	209,696	165,556	.0	165,557
7. Total Bonds.....	9,591,676,352	1,470,610,438	1,652,547,447	(13,129,622)	9,591,676,352	9,396,609,721	.0	9,509,792,458
PREFERRED STOCK								
8. Class 1.....	48,660,062	.0	1,608,000	(4,718,660)	48,660,062	42,333,402	.0	55,672,589
9. Class 2.....	58,339,885	.0	290,000	822,678	58,339,885	58,872,563	.0	53,284,487
10. Class 3.....	2,639,500	.0	.0	.0	2,639,500	2,639,500	.0	2,639,500
11. Class 4.....	.0	.0	.0	.0	.0	.0	.0	.0
12. Class 5.....	.0	.0	.0	.0	.0	.0	.0	.0
13. Class 6.....	.0	.0	.0	.0	.0	.0	.0	.0
14. Total Preferred Stock.....	109,639,447	.0	1,898,000	(3,895,982)	109,639,447	103,845,465	.0	111,596,576
15. Total Bonds and Preferred Stock.....	9,701,315,799	1,470,610,438	1,654,445,447	(17,025,604)	9,701,315,799	9,500,455,186	.0	9,621,389,034

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	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
8299999. Totals.....	104,243,571	XXX	104,243,571	191,443	0

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	412,632,741	226,660,713
2. Cost of short-term investments acquired.....	2,131,535,542	5,100,487,618
3. Increase (decrease) by adjustment.....	3,666	23,416
4. Increase (decrease) by foreign exchange adjustment.....	0	0
5. Total profit (loss) on disposal of short-term investments.....	0	1,493
6. Consideration received on disposal of short-term investments.....	2,439,928,379	4,914,540,499
7. Book/adjusted carrying value, current period.....	104,243,571	412,632,741
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	104,243,571	412,632,741
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	104,243,571	412,632,741
12. Income collected during period.....	10,647,199	21,876,747
13. Income earned during period.....	10,630,345	21,893,601

**Sch. DB-Part F-Section 1
NONE**

**Sch. DB-Part F-Section 2
NONE**

**Sch. F
NONE**

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	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	YES	310,551	534,737	1,374,775	1,888,281	57,528,107	94,916,364
2. Alaska.....AK	YES	477,894	464,746	115,826	71,263	1,333,129	1,504,769
3. Arizona.....AZ	YES	1,112,814	458,305	203,393	463,053	16,514,287	19,268,401
4. Arkansas.....AR	YES	349,440	338,784	432,479	630,540	13,616,208	15,768,530
5. California.....CA	YES	26,509,019	13,318,985	4,550,478	8,435,188	150,619,764	156,408,954
6. Colorado.....CO	YES	4,145,528	2,428,708	986,695	83,593	15,963,474	16,723,989
7. Connecticut.....CT	YES	8,765,297	7,986,435	5,236,251	26,638,978	576,469,797	555,882,781
8. Delaware.....DE	YES	286,049	244,103	700,324	222,409	97,902,689	71,645,927
9. District of Columbia.....DC	YES	5,842,983	2,488,013	738,760	(5,158,344)	24,418,482	24,426,037
10. Florida.....FL	YES	16,224,541	9,837,479	5,696,667	5,752,645	187,317,311	184,193,445
11. Georgia.....GA	YES	9,174,931	6,715,442	2,445,913	2,895,666	59,125,541	58,544,443
12. Hawaii.....HI	YES	76,869	336,084	9,156	71,219	3,852,938	3,338,861
13. Idaho.....ID	YES	559,417	270,810	121,323	113,042	5,219,725	5,681,940
14. Illinois.....IL	YES	3,556,480	1,277,522	2,990,031	3,969,396	94,200,974	91,088,969
15. Indiana.....IN	YES	1,486,123	1,220,935	717,355	1,059,849	21,677,160	25,171,706
16. Iowa.....IA	YES	907,931	274,232	414,444	1,581,160	15,973,296	16,866,331
17. Kansas.....KS	YES	1,421,776	2,245,499	1,914,009	828,578	21,470,440	20,184,099
18. Kentucky.....KY	YES	764,552	959,770	1,524,816	1,749,876	41,308,333	37,487,722
19. Louisiana.....LA	YES	451,485	1,608,909	1,286,376	(460,887)	101,067,193	115,789,721
20. Maine.....ME	YES	464,900	343,469	331,184	820,808	24,030,849	19,982,208
21. Maryland.....MD	YES	2,015,133	4,427,472	1,554,450	1,511,959	90,417,356	93,551,269
22. Massachusetts.....MA	YES	13,577,092	8,504,936	18,077,221	7,068,953	171,900,501	192,440,633
23. Michigan.....MI	YES	713,667	958,419	2,705,316	7,965,851	299,587,312	301,651,935
24. Minnesota.....MN	YES	4,053,490	3,783,092	2,323,960	1,533,490	43,019,781	42,889,716
25. Mississippi.....MS	YES	756,774	861,762	387,715	379,093	18,735,221	16,503,826
26. Missouri.....MO	YES	2,461,493	3,788,330	1,740,225	1,792,895	45,233,264	45,837,168
27. Montana.....MT	YES	576,655	334,927	160,294	252,347	3,104,380	2,658,647
28. Nebraska.....NE	YES	2,059,351	1,486,960	710,338	636,763	10,609,561	11,421,767
29. Nevada.....NV	YES	223,875	704,238	282,558	1,124,188	2,955,977	3,741,844
30. New Hampshire.....NH	YES	864,797	1,273,847	2,425,449	467,043	28,168,807	25,211,748
31. New Jersey.....NJ	YES	3,829,585	2,104,301	4,445,478	(819,106)	138,213,776	146,571,166
32. New Mexico.....NM	YES	121,489	343,085	270,019	266,488	5,599,293	6,282,581
33. New York.....NY	YES	32,928,724	28,781,312	18,313,489	28,764,967	599,446,126	630,154,619
34. North Carolina.....NC	YES	3,321,018	3,280,238	2,927,647	3,072,160	56,980,752	58,138,131
35. North Dakota.....ND	YES	23,812	8,051	(2,688)	(2,186)	304,279	540,356
36. Ohio.....OH	YES	649,266	616,792	6,351,801	13,535,500	329,280,129	404,029,029
37. Oklahoma.....OK	YES	1,670,662	913,094	157,469	178,358	35,107,531	28,844,915
38. Oregon.....OR	YES	1,172,692	756,646	326,346	337,959	14,609,734	17,729,091
39. Pennsylvania.....PA	YES	5,508,366	3,077,435	6,250,189	8,251,997	259,880,645	290,753,100
40. Rhode Island.....RI	YES	452,716	181,189	1,112,922	1,213,364	57,477,395	56,972,481
41. South Carolina.....SC	YES	774,730	242,847	338,582	(875,945)	16,671,444	16,818,705
42. South Dakota.....SD	YES	359,278	218,738	95,726	90,613	1,666,356	1,849,216
43. Tennessee.....TN	YES	10,753,153	8,443,523	4,059,434	3,372,996	58,776,912	58,840,572
44. Texas.....TX	YES	9,721,167	6,699,062	2,657,530	1,987,021	177,402,524	186,565,636
45. Utah.....UT	YES	160,433	348,051	34,078	30,699	3,359,386	4,533,315
46. Vermont.....VT	YES	1,084,770	748,367	522,382	403,435	15,846,252	12,536,472
47. Virginia.....VA	YES	23,235,594	21,848,023	8,207,569	6,834,460	86,757,270	90,070,006
48. Washington.....WA	YES	456,758	330,040	463,395	711,250	21,322,480	22,185,514
49. West Virginia.....WV	YES	683,199	25,226	606,416	6,857,862	23,417,864	29,397,048
50. Wisconsin.....WI	YES	3,717,532	2,373,593	3,522,644	3,323,196	47,576,756	54,742,703
51. Wyoming.....WY	YES	12,214	6,924	10,462	26,859	444,073	570,331
52. American Samoa.....AS	NO	0	0	0	0	0	0
53. Guam.....GU	YES	2,580	3,375	0	0	0	0
54. Puerto Rico.....PR	YES	3,956,445	3,568,539	0	0	0	1
55. US Virgin Islands.....VI	YES	31,587	123,567	0	0	0	0
56. Northern Mariana Islands.....MP	NO	0	0	0	0	0	0
57. Canada.....CN	NO	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	157,305	148,389	0	0	0	0
59. Totals.....(a)	54	214,975,983	164,667,354	122,828,673	151,950,843	4,193,482,836	4,388,908,739

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	157,305	148,389	0	0	0	0
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	157,305	148,389	0	0	0	0

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301	... .. Travelers Guarantee Company of Canada*	Canada	
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Seaboard Surety Company (22535)*	New York	13-5379820	... .. TCS European Investments Inc.	Connecticut	06-1549972
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Athena Assurance Company (41769) *	Minnesota	41-1435765	... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... .. St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766	... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... .. Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... .. Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... .. Travelers PC Fund Investments, Inc.	Connecticut	06-1514468
... .. Unionamerica Holdings, Ltd.	United Kingdom		... .. The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... .. Unionamerica Acquisition Company, Ltd.	United Kingdom		... .. The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... .. Unionamerica Insurance Company, Ltd. *	United Kingdom		... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... .. Unionamerica Combined Investment Co., Ltd.	United Kingdom		... .. First Trenton Indemnity Company (29930) *	New Jersey	22-3129711
... .. Jago Dedicated, Ltd. (88.9%)	United Kingdom		... .. Travelers Auto Insurance Co. of New Jersey (10785) *	New Jersey	22-3499393
... .. Jago Capital Limited	United Kingdom		... .. Atlantic Insurance Company (22209) *	Texas	75-6013587
... .. Lloyds Syndicate 205 *	United Kingdom		... .. Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... .. MMedica Insurance Company, Ltd. *	Ireland		... .. Select Insurance Company (22233) *	Texas	75-6013697
... .. Captiva, Ltd. (81.1%) *	Bermuda	98-0170615	... .. Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Maryland	52-0515280	... .. Gulf Underwriting Holdings Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. Gulf Underwriting Limited *	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
... .. Discover Re Managers, Inc.	Delaware	06-1288492	... .. The Northland Company	Minnesota	41-0588627
... .. Discover Reinsurance Company (44440) *	Indiana	06-1313745	... .. Commercial Guaranty Casualty Insurance Company (21296) *	Indiana	35-0293730
... .. Discovery Managers, Ltd.	Connecticut	06-1273933	... .. Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
... .. Chandler AZ Properties, LLC	Delaware	41-0406690	... .. Jupiter Holdings, Inc.	Minnesota	41-1769846
... USF&G Financial Services Corporation	Maryland	52-1386957	... .. American Equity Insurance Company (43117) *	Arizona	86-0703220
... Mountain Ridge Insurance Company (10950) *	Vermont	52-1957776	... .. American Equity Specialty Insurance Company (10819) *	California	86-0868106
... St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264	... .. Northland Insurance Company (24015) *	Minnesota	41-6009967
... St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036	... .. Northfield Insurance Company (27987) *	Iowa	41-0983992
... St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704	... .. Northland Casualty Company (24031) *	Minnesota	94-6051964
... St. Paul Reinsurance Company Limited *	United Kingdom		... .. Travelers Indemnity UK Investments, LLC	Connecticut	06-1591454
... St. Paul Travelers Insurance Company Limited *	United Kingdom		... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... F&G U.K. Underwriters Limited	United Kingdom		... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... Lloyds Syndicate 5000 (40%) *	United Kingdom		... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... Aprilgrange Limited	United Kingdom		... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... Lloyds Syndicate 5000 (60%) *	United Kingdom		... .. Constitution State Services, LLC	Connecticut	06-1501229
... Travelers Property Casualty Corp.	Connecticut	06-1008174	... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... Travelers Insurance Group Holdings Inc.	Delaware	06-1445591	... .. TINDY RE Investments, Inc.	Connecticut	06-1575463
... TPC Investments Inc.	Connecticut	06-1534005	... .. TINDY Foreign, Inc.	Connecticut	20-4403403
... TPC UK Investments LLC	United Kingdom		... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509	... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755	... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264	... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274	... .. The Travelers Marine Corporation	California	94-0338230
... Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200			

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

TRAVELERS CASUALTY AND SURETY 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.....	2,136,220	1,651,701	77.3	36.7
2. Allied lines.....	1,026,991	41,081	4.0	(547.2)
3. Farmowners multiple peril.....	.0	.15	0.0	.0
4. Homeowners multiple peril.....	30,629,504	11,038,722	36.0	31.5
5. Commercial multiple peril.....	75,111	(4,730,517)	(6,298.0)	9,338.7
6. Mortgage guaranty.....	.0	.0	0.0	.0
8. Ocean marine.....	1,367	1,717	125.6	17.7
9. Inland marine.....	304,270	153,043	50.3	15.7
10. Financial guaranty.....	600,856	(0)	(0.0)	.0
11.1. Medical malpractice-occurrence.....	.0	173	0.0	.0
11.2. Medical malpractice-claims made.....	.0	.0	0.0	.0
12. Earthquake.....	20,076	(53,337)	(265.7)	(69.3)
13. Group accident and health.....	.0	.0	0.0	.0
14. Credit accident and health.....	.0	.0	0.0	.0
15. Other accident and health.....	.0	3,153	0.0	.0
16. Workers' compensation.....	124,146,648	86,128,182	69.4	53.5
17.1. Other liability-occurrence.....	908,472	29,874,644	3,288.4	(623.8)
17.2. Other liability-claims made.....	4,168,544	(1,767,310)	(42.4)	131.6
18.1. Products liability-occurrence.....	.0	(12,254,550)	0.0	.0
18.2. Products liability-claims made.....	.0	.0	0.0	.0
19.1, 19.2 Private passenger auto liability.....	.0	504,168	0.0	.0
19.3, 19.4 Commercial auto liability.....	26,491	(1,074,675)	(4,056.8)	140,872.2
21. Auto physical damage.....	.0	(35,686)	0.0	.0
22. Aircraft (all perils).....	.0	31,534	0.0	.0
23. Fidelity.....	314,297	127,403	40.5	(281.6)
24. Surety.....	17,706,414	(5,221,567)	(29.5)	(83.9)
26. Burglary and theft.....	51,180	8,214	16.0	28.6
27. Boiler and machinery.....	.0	.0	0.0	.0
28. Credit.....	.0	.0	0.0	.0
29. International.....	.0	.0	0.0	.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	.0	.0	0.0	.0
34. Totals.....	182,116,441	104,426,107	57.3	46.4
DETAILS OF WRITE-INS				
3301. ....	.0	.0	0.0	.0
3302. ....	.0	.0	0.0	.0
3303. ....	.0	.0	0.0	.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	.0	.0	0.0	XXX
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	.0	.0	0.0	.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	1,378,600	2,553,503	1,932,870
2. Allied lines.....	557,341	1,276,012	(159,996)
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	16,149,880	32,197,430	28,078,601
5. Commercial multiple peril.....	41,469	81,495	84,163
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	750	1,150	1,232
9. Inland marine.....	138,790	269,227	289,954
10. Financial guaranty.....	164,788	475,026	155,430
11.1. Medical malpractice-occurrence.....	.0	.0	.0
11.2. Medical malpractice-claims made.....	.0	.0	.0
12. Earthquake.....	8,943	18,459	18,585
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.....	67,107,700	142,903,321	115,935,633
17.1. Other liability-occurrence.....	926,535	902,041	(927,147)
17.2. Other liability-claims made.....	2,653,739	3,948,443	2,713,124
18.1. Products liability-occurrence.....	.0	.0	.0
18.2. Products liability-claims made.....	.0	.0	.0
19.1, 19.2 Private passenger auto liability.....	.0	.0	.0
19.3, 19.4 Commercial auto liability.....	3,603	26,491	442
21. Auto physical damage.....	.0	.0	.0
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	70,672	235,060	415,649
24. Surety.....	20,169,069	30,047,661	16,048,605
26. Burglary and theft.....	20,097	40,664	80,209
27. Boiler and machinery.....	.0	.0	.0
28. Credit.....	.0	.0	.0
29. International.....	.0	.0	.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	.0	.0	.0
34. Totals.....	109,391,975	214,975,983	164,667,354
DETAILS OF WRITE-INS			
3301. ....	.0	.0	.0
3302. ....	.0	.0	.0
3303. ....	.0	.0	.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	.0	.0	.0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	.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)	2007 Loss and LAE Payments on Claims Reported as of Prior Year-End	2007 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2007 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. 2004 + Prior	2,387,498	2,904,616	5,292,114	351,784	46,937	398,722	2,150,782	35,835	2,768,186	4,954,803	115,068	(53,657)	61,411
2. 2005	331,468	683,936	1,015,404	93,925	12,243	106,168	254,224	21,142	603,459	878,826	16,681	(47,092)	(30,411)
3. Subtotals 2005 + Prior	2,718,966	3,588,553	6,307,519	445,710	59,180	504,889	2,405,006	56,977	3,371,646	5,833,629	131,749	(100,750)	31,000
4. 2006	389,531	958,795	1,348,326	199,021	40,850	239,871	305,090	34,195	751,309	1,090,594	114,580	(132,441)	(17,861)
5. Subtotals 2006 + Prior	3,108,498	4,547,348	7,655,845	644,731	100,030	744,761	2,710,096	91,172	4,122,955	6,924,223	246,329	(233,191)	13,139
6. 2007	XXX	XXX	XXX	XXX	293,067	293,067	XXX	218,254	548,198	766,453	XXX	XXX	XXX
7. Totals	3,108,498	4,547,348	7,655,845	644,731	393,097	1,037,828	2,710,096	309,427	4,671,153	7,690,676	246,329	(233,191)	13,139
8. Prior Year-End's Surplus As Regards Policyholders	4,458,094										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. ....7.9 %	2. ....(5.1)%	3. ....0.2 %
													Col. 13, Line 7 Line 8
													4. ....0.3 %

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.

	Response
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 Malpractice 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:

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)	
2304. Deferred compensation funds.....	2,607,788	0	2,607,788	2,605,106
2305. Real estate operating fund.....	83,821	0	83,821	140,351
2306. Other assets nonadmitted.....	281,231,540	281,231,540	0	0
2307. Assumed reinsurance receivable and payable.....	(502,557)	0	(502,557)	(365,647)
2308. Amounts receivable under high deductible policies.....	9,937,697	12,976,298	(3,038,601)	4,741,183
2397. Summary of remaining write-ins for Line 23.....	293,358,289	294,207,838	(849,548)	7,120,993

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Investment real estate liability.....	100,429	100,431
2305. Other statutory provisions.....	37,277	37,277
2306. Retrospective premium reserve.....	0	1,102,536
2307. Retroactive reinsurance reserve ceded.....	(65,195,077)	(74,544,154)
2397. Summary of remaining write-ins for Line 23.....	(65,057,371)	(73,303,910)

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						
Acquired by Purchase								
Commercial Office Properties:					0	0	0	0
30 Batterson Park	Hartford	CT	03/31/2005	Various	0	0	0	275,396
0199999. Totals					0	0	0	275,396
9999999. Totals					0	0	0	275,396

E01

SCHEDULE A - PART 3

Showing all Real Estate SOLD 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 Book/Adjusted Carrying Value Less Encumbrances Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Expended for Additions, Permanent Improvements and Changes in Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Amounts Received	13 Foreign Exchange Profit (Loss) on Sale	14 Realized Profit (Loss) on Sale	15 Total Profit (Loss) on Sale	16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
	2 City	3 State														
NONE																

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED During the Current Quarter

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

NONE

E02

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
Loan Number	2 City	3 State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale

NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost	10 Amount of Encumbrances	11 Book/Adjusted Carrying Value Less Encumbrances	12 Fair Value	13 Increase (Decrease) by Adjustment	14 Increase (Decrease) by Foreign Exchange Adjustment	15 Commitment for Additional Investment	16 Percentage of Ownership
		3 City	4 State												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated															
	Golub Capital Partners V, L.P.....	New York.....	NY..	Direct.....		10/13/2006	.....2	.....1,500,000	.....0	.....1,500,000	.....1,500,000	.....0	.....0	.....0	.....0.1
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....														....XXX....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated															
	Black Enterprise/Greenwich Street Corporate Gro	New York.....	NY..	Direct.....		12/10/1998	.....3	.....134,577	.....0	.....134,577	.....134,577	.....0	.....0	.....0	.....4.7
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL..	Direct.....		03/31/2006	.....3	.....87,500	.....0	.....87,500	.....87,500	.....0	.....0	.....0	.....1.0
	Bruckman, Rosser, Sherrill & Co. II, L.P.....	New York.....	NY..	Direct.....		10/18/1999	.....3	.....46,633	.....0	.....46,633	.....46,633	.....0	.....0	.....0	.....1.2
	Catterton Partners IV, L.P.....	Greenwich.....	CT..	Direct.....		09/27/1999	.....3	.....81,938	.....0	.....81,938	.....81,938	.....0	.....0	.....0	.....1.7
	Catterton Partners VI, L.P.....	Greenwich.....	CT..	Direct.....		06/21/2006	.....3	.....1,252,205	.....0	.....1,252,205	.....1,252,205	.....0	.....0	.....0	.....0.1
	Granite Global Ventures III L.P.....	Menlo Park.....	CA..	Direct.....		10/05/2006	.....1	.....550,000	.....0	.....550,000	.....550,000	.....0	.....0	.....0	.....0.1
	J.C. Flowers II L.P.....	New York.....	NY..	Direct.....		06/07/2006	.....3	.....1,100,835	.....0	.....1,100,835	.....1,100,835	.....0	.....0	.....0	.....19.6
	JLL Partners Fund V, L.P.....	New York.....	NY..	Direct.....		05/04/2005	.....3	.....6,166,667	.....0	.....6,166,667	.....6,166,667	.....0	.....0	.....0	.....1.6
	Mesirow Financial Capital Partners IX, L.P.....	St. Louis.....	MO..	Direct.....		06/13/2006	.....3	.....1,350,000	.....0	.....1,350,000	.....1,350,000	.....0	.....0	.....0	.....4.3
	Morgan Stanley Capital Partners III, L.P.....	New York.....	NY..	Direct.....		07/21/1994	.....3	.....6,027	.....0	.....6,027	.....6,027	.....0	.....0	.....0	.....1.8
	Onex Partners II L.P.....	Toronto.....	ON..	Direct.....		06/29/2006	.....3	.....2,623,522	.....0	.....2,623,522	.....2,623,522	.....0	.....0	.....0	.....0.1
	Providence Equity Partners VI, L.P.....	Providence.....	RI..	Direct.....		12/05/2006	.....3	.....2,391,486	.....0	.....2,391,486	.....2,391,486	.....0	.....0	.....0	.....0.0
	Silver Lake Partners, L.P.....	Menlo Park.....	CA..	Direct.....		07/01/1999	.....3	.....15,306	.....0	.....15,306	.....15,306	.....0	.....0	.....0	.....0.5
	Thomas, McNerney & Partners II, L.P.....	Minneapolis.....	MN..	Direct.....		06/29/2006	.....1	.....250,000	.....0	.....250,000	.....250,000	.....0	.....0	.....0	.....0.1
	Thompson Street Capital Partners II, L.P.....	St Louis.....	MO..	Direct.....		01/30/2007	.....3	.....294,966	.....0	.....294,966	.....294,966	.....0	.....0	.....0	.....5.0
	Winston/Thayer Partners, L.P.....	McLean.....	VA..	Direct.....		08/23/1999	.....3	.....9,261	.....0	.....9,261	.....9,261	.....0	.....0	.....0	.....2.9
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....														....XXX....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated															
	Amstar Partners Office Fund I.....	Thousand Oaks..	CA..	Direct.....		10/13/2006	.....0	.....1,645,275	.....0	.....1,645,275	.....1,645,275	.....0	.....0	.....0	.....44.1
	Athena Real Estate Partners II.....	New York.....	NY..	Direct.....		07/31/2005	.....0	.....823,834	.....0	.....823,834	.....823,834	.....0	.....0	.....0	.....10.3
	Lehman Brothers Real Estate Partners II.....	New York.....	NY..	Direct.....		08/25/2005	.....0	.....2,499,210	.....0	.....2,499,210	.....2,499,210	.....0	.....0	.....0	.....2.4
	Low Resort Finance Investment Partners.....	Los Angeles.....	CA..	Direct.....		06/12/2007	.....0	.....3,949,206	.....0	.....3,949,206	.....3,949,206	.....0	.....0	.....0	.....12.7
	RCG Longview Equity Fund, LP.....	New York.....	NY..	Direct.....		04/26/2007	.....0	.....1,754,713	.....0	.....1,754,713	.....1,754,713	.....0	.....0	.....0	.....6.1
	Rossrock Fund II.....	New York.....	NY..	Direct.....		07/25/2006	.....0	.....2,000,000	.....0	.....2,000,000	.....2,000,000	.....0	.....0	.....0	.....12.5
	Tri Continental Capital VII LP.....	Toronto.....	ON..	Direct.....		05/31/2005	.....0	.....521,845	.....0	.....521,845	.....521,845	.....0	.....0	.....0	.....6.1
	WCP Real Estate Fund I LP.....	Westport.....	CT..	Direct.....		11/03/2006	.....0	.....1,000,000	.....0	.....1,000,000	.....1,000,000	.....0	.....0	.....0	.....7.7
	WCP Real Estate Strategies Fund LP.....	Westport.....	CT..	Direct.....		11/03/2006	.....0	.....3,000,000	.....0	.....3,000,000	.....3,000,000	.....0	.....0	.....0	.....19.0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....														....XXX....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated															
	Avenue Special Situations Fund IV, L.P.....	New York.....	NY..	Direct.....		11/02/2005	.....0	.....3,062,640	.....0	.....3,062,640	.....3,062,640	.....0	.....0	.....0	.....1.0
	Monomoy Capital Partners, L.P.....	New York.....	NY..	Direct.....		05/08/2006	.....0	.....2,232,876	.....0	.....2,232,876	.....2,232,876	.....0	.....0	.....0	.....14.2
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX..	Direct.....		12/08/2006	.....0	.....7,373,646	.....0	.....7,373,646	.....7,373,646	.....0	.....0	.....0	.....1.4
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....														....XXX....
3999999	Subtotal - Unaffiliated.....														....XXX....
4199999	Totals.....														....XXX....

E03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Book/Adjusted Carrying Value Less Encumbrances on Disposal	11 Consideration Received	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Investment Income
		City	State											
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
	Bruckman, Rosser, Sherrill & Co. II, L.P.....	New York.....	NY..	Distribution.....	10/18/1999	1,510,984	0	0	1,510,984	1,510,984	0	0	0	0
	Core Capital Partners, L.P.....	Washington.....	DC.	Distribution.....	07/30/1999	228,186	0	0	228,186	228,186	0	0	0	0
	JLL Partners Fund V, L.P.....	New York.....	NY..	Distribution.....	05/04/2005	1,087,319	0	0	1,087,319	1,087,319	0	0	0	0
	North Castle Partners II, L.P.....	Greenwich.....	CT..	Distribution.....	06/18/1999	44,951	0	0	44,951	44,951	0	0	0	0
	Pomona Capital IV, L.P.....	New York.....	NY..	Distribution.....	07/12/1999	266,573	0	0	266,573	266,573	0	0	0	0
	Providence Equity Partners III L.P.....	Providence.....	RI..	Distribution.....	01/25/1999	125,894	0	0	125,894	125,894	0	0	0	0
	Providence Equity Partners VI, L.P.....	Providence.....	RI..	Distribution.....	12/05/2006	79,406	0	0	79,406	79,406	0	0	0	0
	Silver Lake Partners, L.P.....	Menlo Park.....	CA..	Distribution.....	07/01/1999	680,178	0	0	680,178	680,178	0	0	0	0
	SOFTBANK Technology Ventures V L.P.....	Palo Alto.....	CA..	Distribution.....	08/06/1999	18,143	0	0	18,143	18,143	0	0	0	0
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....					4,041,634	0	0	4,041,634	4,041,634	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
	Rossrock 2005 Fund LLC.....	New York.....	NY..	Distribution.....	04/30/2005	273,280	0	0	273,280	273,280	0	0	0	0
	WCP Real Estate Fund I, LP.....	Westport.....	CT..	Distribution.....	11/03/2006	54,867	0	0	54,867	54,867	0	0	0	0
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....					328,147	0	0	328,147	328,147	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated														
	Monomoy Capital Partners, L.P.....	New York.....	NY..	Distribution.....	05/08/2006	704,068	0	0	704,068	704,068	0	0	0	0
	Questor Partners Fund II, L.P.....	Southfield.....	MI..	Distribution.....	02/24/1999	51,194	0	0	51,194	51,194	0	0	0	0
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....					755,262	0	0	755,262	755,262	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated														
	Trav Cas & Surety UK Invs LLC.....	Hartford.....	CT..	Distribution.....	08/07/1998	927,777	0	0	927,777	927,777	0	0	0	0
2099999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....					927,777	0	0	927,777	927,777	0	0	0	0
3999999.	Subtotal - Unaffiliated.....					5,125,043	0	0	5,125,043	5,125,043	0	0	0	0
4099999.	Subtotal - Affiliated.....					927,777	0	0	927,777	927,777	0	0	0	0
4199999.	Totals.....					6,052,820	0	0	6,052,820	6,052,820	0	0	0	0

E03.1

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company 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)
Bonds - Political Subdivisions of States									
114889 TL 2	BROWARD CO PARKS & LAND 5.000 2022 01		04/16/2007	STERNE AGEE & LEACH INC		3,136,920	3,000,000	45,000	1FE
158843 UV 2	CHANDLER GO REF S2007 5.000 2017 07		04/19/2007	PEACOCK HISLOP STALEY & GIVEN INC		1,087,010	1,000,000	.0	1FE
158843 UW 0	CHANDLER GO REF S2007 4.375 2018 07		04/19/2007	PEACOCK HISLOP STALEY & GIVEN INC		3,587,815	3,500,000	.0	1FE
158843 UX 8	CHANDLER GO REF S2007 4.375 2019 07		04/19/2007	PEACOCK HISLOP STALEY & GIVEN INC		3,567,410	3,500,000	.0	1FE
747036 EN 7	CHESTERFIELD CO GO P-FLO 3.810 2021 01		06/26/2007	MERRILL LYNCH CAPITAL MARKETS		12,581,225	12,585,000	6,568	1FE
29333C FE 5	NAPA VALLEY GO P-FLOATS- 3.780 2042 08		06/25/2007	MERRILL LYNCH CAPITAL MARKETS		31,200,637	31,210,000	129,945	1FE
697511 AQ 6	PALOMAR CCD GO S2007 (FS 5.000 2022 05		04/17/2007	RBC DAIN RAUSCHER INC		2,143,020	2,000,000	.0	1FE
697511 AS 2	PALOMAR CCD GO S2007 (FS 4.500 2024 05		04/17/2007	RBC DAIN RAUSCHER INC		2,675,633	2,665,000	.0	1FE
697511 AU 7	PALOMAR CCD GO S2007 (FS 4.500 2026 05		04/17/2007	RBC DAIN RAUSCHER INC		1,866,473	1,865,000	.0	1FE
697511 AV 5	PALOMAR CCD GO S2007 (FS 4.750 2027 05		04/17/2007	RBC DAIN RAUSCHER INC		6,125,751	5,935,000	.0	1FE
828634 AS 4	SIMI VALLEY USD GO S2007 5.000 2023 08		06/27/2007	PIPER JAFFRAY & HOPWOOD		1,149,641	1,095,000	.0	1FE
828634 AT 2	SIMI VALLEY USD GO S2007 5.000 2024 08		06/27/2007	PIPER JAFFRAY & HOPWOOD		4,308,570	4,115,000	.0	1FE
828634 AW 5	SIMI VALLEY USD GO S2007 5.000 2027 08		06/27/2007	PIPER JAFFRAY & HOPWOOD		2,602,424	2,490,000	.0	1FE
29333C FA 3	SPRINGFIELD IL P-FLOATS- 3.820 2022 03		06/25/2007	MERRILL LYNCH CAPITAL MARKETS		21,893,430	21,900,000	92,142	1FE
2499999.	Total - Bonds - Political Subdivision					97,925,958	96,860,000	273,655	XXX
Bonds - Special Revenue and Special Assessment									
194653 JF 9	COLLIER CO SCH BRD COP R 5.250 2017 02		04/11/2007	CITIGROUP GLOBAL MARKETS		11,530,444	10,540,000	89,151	1FE
194653 JG 7	COLLIER CO SCH BRD COP R 5.250 2018 02		04/11/2007	CITIGROUP GLOBAL MARKETS		10,979,200	10,000,000	84,583	1FE
485424 LE 3	KANSAS DEPT TRANS HWY S2 3.700 2022 09		06/22/2007	CITIGROUP GLOBAL MARKETS		31,608,677	31,615,000	76,257	1FE
534272 ZD 4	LINCOLN ELEC SYS REV REF 5.000 2019 09		05/01/2007	MERRILL LYNCH CAPITAL MARKETS		10,777,300	10,000,000	.0	1FE
686507 AN 4	ORLANDO UTIL COMM UTIL S 5.000 2025 10		04/12/2007	CITIGROUP GLOBAL MARKETS		5,253,050	5,000,000	11,111	1FE
707167 AN 2	PENINSULA PORTS AUTH S20 7.375 2032 12		04/10/2007	CITIGROUP GLOBAL MARKETS		12,647,880	10,500,000	283,938	1FE
751100 EG 9	RALEIGH COMB ENTERPRISE 5.000 2020 03		06/14/2007	RBC DAIN RAUSCHER INC		2,783,273	2,665,000	39,975	1FE
810489 JL 9	SCOTTSDALE PPTY CORP EXC 5.000 2020 07		04/20/2007	RAYMOND JAMES & ASSOC		5,755,443	5,245,000	106,357	1FE
89602N JZ 8	TRIBOROUGH BRDG & TUNNEL 3.700 2019 01		06/22/2007	CITIGROUP GLOBAL MARKETS		44,146,169	44,155,000	22,380	1FE
917547 TA 9	UTAH BLDG OWNERSHIP MSTR 5.000 2021 05		06/28/2007	PIPER JAFFRAY & HOPWOOD		1,699,471	1,630,000	.0	1FE
917547 TC 5	UTAH BLDG OWNERSHIP MSTR 5.000 2023 05		06/28/2007	PIPER JAFFRAY & HOPWOOD		1,862,456	1,795,000	.0	1FE
917547 TE 1	UTAH BLDG OWNERSHIP MSTR 5.000 2025 05		06/28/2007	PIPER JAFFRAY & HOPWOOD		2,046,152	1,980,000	.0	1FE
917547 TH 4	UTAH BLDG OWNERSHIP MSTR 5.000 2028 05		06/28/2007	PIPER JAFFRAY & HOPWOOD		3,458,703	3,355,000	.0	1FE
747038 ZX 8	MONTANA BD HSG PT 4170 S 3.810 2038 06		06/26/2007	MERRILL LYNCH CAPITAL MARKETS		11,726,481	11,730,000	14,648	1FE
74703R US 2	WEST VIRGINIA HSG DEV PT 3.810 2029 11		06/26/2007	MERRILL LYNCH CAPITAL MARKETS		11,636,508	11,640,000	125,773	1FE
3199999.	Total - Bonds - Special Revenue & Special Assessments					167,911,206	161,850,000	854,172	XXX
Bonds - Public Utilities									
476556 CS 2	JERSEY CENTRAL POWER & L 5.650 2017 06		05/16/2007	BARCLAYS CAPITAL INC		1,993,000	2,000,000	.0	2FE
637432 HT 5	NATIONAL RURAL UTILITIES 5.450 2017 04		04/02/2007	MERRILL LYNCH CAPITAL MARKETS		2,990,400	3,000,000	.0	1FE
83614K AA 7	SOURCE GAS (144A) 5.900 2017 04		04/11/2007	LEHMAN BROTHERS		4,984,250	5,000,000	.0	2FE
3899999.	Total - Bonds - Public Utilities					9,967,650	10,000,000	.0	XXX
Bonds - Industrial and Miscellaneous									
294429 AF 2	EQUIFAX INC 6.300 2017 07		06/25/2007	BANC OF AMERICA SECURITIES LLC		997,790	1,000,000	.0	2FE
3133TR SR 7	FHR 2297 KZ CMO 6.000 2031 03		05/31/2007	DIRECT WITH COMPANY		134,949	134,949	.0	1
38373R SY 6	GNR 2001-40 Z CMO 6.000 2031 08		06/29/2007	DIRECT WITH COMPANY		178,981	178,981	.0	1
832696 C* 7	J.M. SMUCKER COMPANY 5.550 2022 04		04/19/2007	WILLIAM BLAIR & CO		5,000,000	5,000,000	.0	1Z
695257 AA 3	PACTIV CORP 5.875 2012 07		06/20/2007	J P MORGAN CHASE SECURITIES INC		1,995,420	2,000,000	.0	2FE
74834L AM 2	QUEST DIAGNOSTICS 6.400 2017 07		06/19/2007	MORGAN STANLEY DEAN WITTER		1,496,790	1,500,000	.0	2FE
761713 AU 0	REYNOLDS AMERICAN 6.750 2017 06		06/18/2007	CITIGROUP GLOBAL MARKETS		2,997,240	3,000,000	.0	2FE
88732J AC 2	TIME WARNER CABLE (144A) 5.850 2017 05		04/04/2007	CITIGROUP GLOBAL MARKETS		4,988,450	5,000,000	.0	2FE
907818 CW 6	UNION PACIFIC CO 5.650 2017 05		04/13/2007	CITIGROUP GLOBAL MARKETS		1,993,440	2,000,000	.0	2FE
77509N AP 8	ROGERS CABLE INC 6.750 2015 03		04/18/2007	MORGAN STANLEY DEAN WITTER		1,050,000	1,000,000	7,125	2FE
N4281@ BB 0	KONINKLIJKE VOPAK N.V. 5.890 2017 06	F	04/17/2007	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	.0	2Z
780153 AR 3	ROYAL CARIBBEAN CRUISES 7.250 2016 06	F	05/23/2007	CREDIT SUISSE FIRST BOSTON		2,038,480	2,000,000	66,056	3FE
4599999.	Total - Bonds - Industrial & Miscellaneous					24,871,539	24,813,929	73,181	XXX
6099997.	Total - Bonds - Part 3					300,676,353	293,523,929	1,201,008	XXX

E04

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company 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)
6099999.	Total - Bonds.....					.....300,676,353	.....293,523,929	.....1,201,008	.....XXX.....
7499999.	Total - Bonds, Preferred and Common Stocks.....					.....300,676,353	.....XXX.....	.....1,201,008	.....XXX.....

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

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 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)
Bonds - U.S. Government																					
31403D AC 3	FN (5/1 ARM) 4.771		06/25/2007	PAID ON PRINCIPAL		358,896	358,896	355,335	355,375	.0	3,521	.0	3,521	.0	358,896	.0	.0	.0	4,285	01/25/2036	1
31403D AC 3	FN (5/1 ARM) 4.773		05/25/2007	PAID ON PRINCIPAL		413,803	413,803	409,697	409,743	.0	4,060	.0	4,060	.0	413,803	.0	.0	.0	3,295	01/25/2036	1
31403D AC 3	FN (5/1 ARM) 4.776		04/25/2007	PAID ON PRINCIPAL		602,096	602,096	596,122	596,189	.0	5,907	.0	5,907	.0	602,096	.0	.0	.0	2,400	01/25/2036	1
36225C BX 3	G2 (ARM) 5.375		04/20/2007	PAID ON PRINCIPAL		265	265	268	267	.0	(2)	.0	(2)	.0	265	.0	.0	.0	.6	03/20/2027	1
36225C BX 3	G2 (ARM) 6.375		06/20/2007	PAID ON PRINCIPAL		515	515	519	519	.0	(4)	.0	(4)	.0	515	.0	.0	.0	1	03/20/2027	1
36225C CN 4	G2 (ARM) 5.375		06/20/2007	PAID ON PRINCIPAL		921	921	931	930	.0	(10)	.0	(10)	.0	921	.0	.0	.0	9	05/20/2027	1
912828 DY 3	U S TREASURY NOTES 3.625		06/30/2007	MATURED		400,000	400,000	394,124	397,447	.0	2,553	.0	2,553	.0	400,000	.0	.0	.0	.0	06/30/2007	1
36202A 3G 0	GNMA II PASS #00000799 9.000		06/20/2007	PAID ON PRINCIPAL		369	369	395	394	.0	(25)	.0	(25)	.0	369	.0	.0	.0	.6	07/20/2017	1
36202D 6D 8	GNMA II PASS #00003568 5.000		06/25/2007	PAID ON PRINCIPAL		928,162	928,162	891,049	891,918	.0	26,537	.0	26,537	.0	918,455	.0	9,707	9,707	7,652	06/20/2034	1
36202E CM 9	GNMA II PASS #00003676 4.500		06/20/2007	PAID ON PRINCIPAL		651,559	651,559	618,472	618,513	.0	33,046	.0	33,046	.0	651,559	.0	.0	.0	4,639	02/20/2035	1
36202E EU 9	GNMA II PASS #00003747 5.000		06/20/2007	PAID ON PRINCIPAL		613,172	613,172	595,926	596,789	.0	16,383	.0	16,383	.0	613,172	.0	.0	.0	5,261	08/20/2035	1
36202E FM 6	GNMA II PASS #00003772 5.000		06/20/2007	PAID ON PRINCIPAL		472,676	472,676	462,263	462,913	.0	9,764	.0	9,764	.0	472,676	.0	.0	.0	3,935	10/20/2035	1
36216G CH 9	GNMA II PASS #00163972 9.000		06/20/2007	PAID ON PRINCIPAL		4,783	4,783	5,111	5,037	.0	(254)	.0	(254)	.0	4,783	.0	.0	.0	72	04/20/2016	1
36216M Z4 0	GNMA II PASS #00169163 9.000		06/20/2007	PAID ON PRINCIPAL		1,021	1,021	1,091	1,069	.0	(47)	.0	(47)	.0	1,021	.0	.0	.0	15	09/20/2016	1
362161 EL 1	GNMA II PASS #00180239 9.000		06/20/2007	PAID ON PRINCIPAL		1,019	1,019	1,089	1,086	.0	(68)	.0	(68)	.0	1,019	.0	.0	.0	15	02/20/2017	1
362161 TR 2	GNMA II PASS #00180660 9.000		06/20/2007	PAID ON PRINCIPAL		441	441	471	471	.0	(30)	.0	(30)	.0	441	.0	.0	.0	7	11/20/2016	1
362165 Y5 5	GNMA II PASS #00184432 9.000		06/20/2007	PAID ON PRINCIPAL		2,074	2,074	2,216	2,165	.0	(91)	.0	(91)	.0	2,074	.0	.0	.0	31	12/20/2016	1
36219Y W3 6	GNMA II PASS #00263566 9.000		06/20/2007	PAID ON PRINCIPAL		696	696	744	732	.0	(36)	.0	(36)	.0	696	.0	.0	.0	10	10/20/2018	1
36220M D6 3	GNMA II PASS #00281925 9.000		06/20/2007	PAID ON PRINCIPAL		36,051	36,051	38,518	37,828	.0	(1,777)	.0	(1,777)	.0	36,051	.0	.0	.0	540	10/20/2019	1
362060 MD 4	GNMA PASS TH #00030956 9.000		06/15/2007	PAID ON PRINCIPAL		1,323	1,323	1,404	1,340	.0	(17)	.0	(17)	.0	1,323	.0	.0	.0	20	02/15/2009	1
362061 BL 6	GNMA PASS TH #00031543 9.000		06/15/2007	PAID ON PRINCIPAL		722	722	766	731	.0	(10)	.0	(10)	.0	722	.0	.0	.0	11	05/15/2009	1
362075 LJ 0	GNMA PASS TH #00044429 9.000		06/15/2007	PAID ON PRINCIPAL		819	819	869	831	.0	(12)	.0	(12)	.0	819	.0	.0	.0	12	07/15/2011	1
362102 TU 9	GNMA PASS TH #00068963 9.000		06/15/2007	PAID ON PRINCIPAL		87	87	92	89	.0	(3)	.0	(3)	.0	87	.0	.0	.0	.1	09/15/2013	1
362153 3X 4	GNMA PASS TH #00153014 9.000		06/15/2007	PAID ON PRINCIPAL		10	10	10	10	.0	(0)	.0	(0)	.0	10	.0	.0	.0	.0	01/15/2020	1
36216F HQ 6	GNMA PASS TH #00163239 9.000		06/15/2007	PAID ON PRINCIPAL		36	36	39	39	.0	(3)	.0	(3)	.0	36	.0	.0	.0	.1	04/15/2020	1
362160 6H 1	GNMA PASS TH #00180072 9.000		06/15/2007	PAID ON PRINCIPAL		62	62	65	65	.0	(3)	.0	(3)	.0	62	.0	.0	.0	.1	08/15/2021	1
362162 TB 5	GNMA PASS TH #00181546 9.000		06/15/2007	PAID ON PRINCIPAL		89	89	95	94	.0	(5)	.0	(5)	.0	89	.0	.0	.0	.1	01/15/2020	1
36217G JP 3	GNMA PASS TH #00192970 9.000		06/15/2007	PAID ON PRINCIPAL		321	321	342	332	.0	(12)	.0	(12)	.0	321	.0	.0	.0	.5	02/15/2020	1
36218K EG 8	GNMA PASS TH #00224335 9.000		06/15/2007	PAID ON PRINCIPAL		138	138	147	141	.0	(3)	.0	(3)	.0	138	.0	.0	.0	.2	02/15/2020	1
36220A PR 0	GNMA PASS TH #00272332 9.000		06/15/2007	PAID ON PRINCIPAL		114	114	122	121	.0	(7)	.0	(7)	.0	114	.0	.0	.0	.2	02/15/2020	1
36220E BG 1	GNMA PASS TH #00275539 9.000		06/15/2007	PAID ON PRINCIPAL		151	151	161	161	.0	(10)	.0	(10)	.0	151	.0	.0	.0	.2	01/15/2020	1
36220M FV 6	GNMA PASS TH #00281980 9.000		06/15/2007	PAID ON PRINCIPAL		52	52	56	57	.0	(5)	.0	(5)	.0	52	.0	.0	.0	.1	03/15/2020	1
36220M HV 4	GNMA PASS TH #00282044 9.000		06/15/2007	PAID ON PRINCIPAL		33	33	36	36	.0	(2)	.0	(2)	.0	33	.0	.0	.0	.0	01/15/2020	1
36220P PW 2	GNMA PASS TH #00284041 9.000		06/15/2007	PAID ON PRINCIPAL		202	202	216	215	.0	(13)	.0	(13)	.0	202	.0	.0	.0	.3	02/15/2020	1
36220Q C2 8	GNMA PASS TH #00284585 9.000		06/15/2007	PAID ON PRINCIPAL		98	98	105	103	.0	(5)	.0	(5)	.0	98	.0	.0	.0	.1	01/15/2020	1
36220Q J3 5	GNMA PASS TH #00284782 9.000		06/15/2007	PAID ON PRINCIPAL		21	21	23	22	.0	(1)	.0	(1)	.0	21	.0	.0	.0	.0	01/15/2020	1
36220R TF 5	GNMA PASS TH #00285950 9.000		06/15/2007	PAID ON PRINCIPAL		165	165	176	173	.0	(8)	.0	(8)	.0	165	.0	.0	.0	.2	06/15/2020	1
36220R 6S 2	GNMA PASS TH #00286281 9.000		06/15/2007	PAID ON PRINCIPAL		41	41	43	43	.0	(2)	.0	(2)	.0	41	.0	.0	.0	.1	01/15/2020	1
36220S JR 8	GNMA PASS TH #00286572 9.000		06/15/2007	PAID ON PRINCIPAL		81	81	87	86	.0	(5)	.0	(5)	.0	81	.0	.0	.0	.1	04/15/2020	1
36220S ZZ 8	GNMA PASS TH #00287092 9.000		06/15/2007	PAID ON PRINCIPAL		25	25	26	26	.0	(2)	.0	(2)	.0	25	.0	.0	.0	.0	03/15/2020	1
36220U ZA 2	GNMA PASS TH #00288837 9.000		06/15/2007	PAID ON PRINCIPAL		54	54	58	57	.0	(3)	.0	(3)	.0	54	.0	.0	.0	.1	04/15/2020	1
36220W C4 7	GNMA PASS TH #00289991 9.000		06/15/2007	PAID ON PRINCIPAL		5,807	5,807	6,194	6,124	.0	(318)	.0	(318)	.0	5,807	.0	.0	.0	.44	08/15/2020	1
36220W EQ 6	GNMA PASS TH #00290043 9.000		06/15/2007	PAID ON PRINCIPAL		45	45	48	48	.0	(3)	.0	(3)	.0	45	.0	.0	.0	.1	05/15/2020	1
36220W QZ 3	GNMA PASS TH #00290372 9.000		06/15/2007	PAID ON PRINCIPAL		154	154	165	165	.0	(11)	.0	(11)	.0	154	.0	.0	.0	.3	09/15/2020	1
36220W U5 4	GNMA PASS TH #00290504 9.000		06/15/2007	PAID ON PRINCIPAL		138	138	147	141	.0	(4)	.0	(4)	.0	138	.0	.0	.0	.2	12/15/2020	1
36220Y 7H 0	GNMA PASS TH #00292596 9.000		06/15/2007	PAID ON PRINCIPAL		951	951	1,014	1,003	.0	(52)	.0	(52)	.0	951	.0	.0	.0	.21	11/15/2020	1
362204 LC 1	GNMA PASS TH #00296523 9.000		06/15/2007	PAID ON PRINCIPAL		82	82	88	86	.0	(4)	.0	(4)	.0	82	.0	.0	.0	.1	12/15/2020	1
362207 7L 0	GNMA PASS TH #00299799 9.000		06/15/2007	PAID ON PRINCIPAL		27	27	29	29	.0	(2)	.0	(2)	.0	27	.0	.0	.0	.0	11/15/2020	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Designation or Market Indicator (a)
362209 ER 5	GNMA PASS TH #00300844 9.000		06/15/2007	PAID ON PRINCIPAL		330	330	352	350	0	(19)	0	(19)	0	330	0	0	0	5	12/15/2020	1
36223G WQ 8	GNMA PASS TH #00307655 9.000		06/15/2007	PAID ON PRINCIPAL		307	307	327	326	0	(19)	0	(19)	0	307	0	0	0	5	08/15/2021	1
36223K 6F 2	GNMA PASS TH #00310570 9.000		06/15/2007	PAID ON PRINCIPAL		2,834	2,834	3,017	3,016	0	(182)	0	(182)	0	2,834	0	0	0	42	08/15/2021	1
36223M FK 7	GNMA PASS TH #00311670 9.000		06/15/2007	PAID ON PRINCIPAL		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	08/15/2021	1
36223N UA 0	GNMA PASS TH #00312977 9.000		06/15/2007	PAID ON PRINCIPAL		104	104	111	112	0	(7)	0	(7)	0	104	0	0	0	2	11/15/2021	1
36205W QV 1	GNMA PASS TH #00402868 9.000		06/15/2007	PAID ON PRINCIPAL		128	128	136	135	0	(8)	0	(8)	0	128	0	0	0	2	06/15/2024	1
36213C YY 0	GNMA PASS TH #00550727 5.000		06/15/2007	PAID ON PRINCIPAL		289,877	289,877	285,348	285,553	0	4,324	0	4,324	0	289,877	0	0	0	2,769	11/15/2035	1
36290R U6 8	GNMA PASS TH #00615405 4.500		06/15/2007	PAID ON PRINCIPAL		363,888	363,888	352,858	352,157	0	11,731	0	11,731	0	363,888	0	0	0	2,991	08/15/2033	1
36291A DH 9	GNMA PASS TH #00622104 4.500		06/15/2007	PAID ON PRINCIPAL		65,065	65,065	63,093	62,848	0	2,217	0	2,217	0	65,065	0	0	0	488	09/15/2033	1
36292F H6 7	GNMA PASS TH #00647453 5.000		06/15/2007	PAID ON PRINCIPAL		184,239	184,239	181,360	181,551	0	2,688	0	2,688	0	184,239	0	0	0	1,545	10/15/2035	1
36225A ER 7	GNMA PASS TH #00780144 7.000		06/15/2007	PAID ON PRINCIPAL		94,576	94,576	90,231	92,212	0	2,364	0	2,364	0	94,576	0	0	0	1,119	07/15/2024	1
36225A JD 3	GNMA PASS TH #00780260 6.500		06/15/2007	PAID ON PRINCIPAL		23,127	23,127	22,775	22,981	0	146	0	146	0	23,127	0	0	0	240	10/15/2010	1
0399999	Total - Bonds - U.S. Government					5,524,852	5,524,852	5,386,580	5,393,009	0	122,137	0	122,137	0	5,515,145	0	9,707	9,707	41,528	XXX	XXX
Bonds - States, Territories and Possessions																					
649669 6A 1	NEW YORK GENERAL OBLIG 6.100		04/15/2007	REDEEMED		8,564,800	8,480,000	8,916,288	8,589,731	0	(24,931)	0	(24,931)	0	8,564,800	0	0	0	258,640	04/15/2010	1
880540 S5 9	TENNESSEE GENERAL OBLI 5.250		05/01/2007	REDEEMED		6,090,000	6,000,000	6,159,178	6,092,008	0	(2,008)	0	(2,008)	0	6,090,000	0	0	0	157,500	05/01/2014	1FE
1799999	Total - Bonds - States, Territories & Possessions					14,654,800	14,480,000	15,075,466	14,681,739	0	(26,939)	0	(26,939)	0	14,654,800	0	0	0	416,140	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
3128QG CC 4	FH (3/1 ARM) 5.626		06/15/2007	PAID ON PRINCIPAL		177,219	177,219	177,856	177,855	0	(636)	0	(636)	0	177,219	0	0	0	841	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) 4.305		04/15/2007	PAID ON PRINCIPAL		275,345	275,345	270,419	270,482	0	4,863	0	4,863	0	275,345	0	0	0	987	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) 4.310		05/15/2007	PAID ON PRINCIPAL		277,727	277,727	272,758	272,822	0	4,905	0	4,905	0	277,727	0	0	0	1,992	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) 4.314		06/15/2007	PAID ON PRINCIPAL		231,031	231,031	226,897	226,951	0	4,080	0	4,080	0	231,031	0	0	0	2,486	12/15/2035	1
46613P BN 5	JEA WATER & SEWER SYS 5.375		04/01/2007	REDEEMED		10,000,000	10,000,000	9,835,100	9,848,700	0	1,700	0	1,700	0	9,850,400	0	149,600	149,600	268,750	10/01/2030	1FE
46613P BP 0	JEA WATER & SEWER SYS 5.500		04/01/2007	REDEEMED		15,000,000	15,000,000	14,809,050	14,817,450	0	1,950	0	1,950	0	14,819,400	0	180,600	180,600	412,500	10/01/2041	1FE
47959* AK 0	JOHNSTOWN NONPROFIT HS 7.125		06/18/2007	REDEEMED		9,872	9,872	9,872	9,872	0	0	0	0	0	9,872	0	0	0	118	06/15/2020	2
646135 HG 1	NEW JERSEY TRANS AUTH 5.250		06/15/2007	REDEEMED		15,198,000	14,900,000	15,622,799	15,232,270	0	(34,270)	0	(34,270)	0	15,198,000	0	0	0	391,125	06/15/2014	1FE
646135 HH 9	NEW JERSEY TRANS AUTH 5.250		06/15/2007	REDEEMED		10,546,800	10,340,000	10,391,618	10,536,210	0	10,590	0	10,590	0	10,546,800	0	0	0	271,425	06/15/2015	1FE
646135 HF 3	NEW JERSEY TRANS AUTH 5.000		06/15/2007	REDEEMED		10,200,000	10,000,000	9,880,800	10,179,800	0	20,200	0	20,200	0	10,200,000	0	0	0	250,000	06/15/2013	1FE
646135 HJ 5	NEW JERSEY TRANSN SYS 5.250		06/15/2007	REDEEMED		6,120,000	6,000,000	5,935,980	6,108,000	0	12,000	0	12,000	0	6,120,000	0	0	0	157,500	06/15/2016	1FE
675589 A* 6	OCONEE CO IDRB (CHICAG 6.250		06/01/2007	MATURED		142,240	142,240	142,240	142,240	0	0	0	0	0	142,240	0	0	0	4,445	06/01/2007	5*
696617 EZ 8	PALM DESERT TAX ALLOC 5.450		04/01/2007	REDEEMED		3,034,500	2,975,000	2,956,734	2,963,338	0	71,162	0	71,162	0	3,034,500	0	0	0	81,069	04/01/2018	1FE
796422 E3 3	SAN ANTONIO WATER REV 6.000		05/15/2007	REDEEMED		95,000	95,000	94,321	94,936	0	64	0	64	0	95,000	0	0	0	2,850	05/15/2016	1
91335V BA 3	UNIV PITTSBURGH OF THE 3.620		04/04/2007	PNC BANK CORP		13,130,000	13,130,000	13,128,687	13,128,687	0	0	0	0	0	13,128,687	0	1,313	1,313	43,840	09/15/2009	1FE
91335V DH 6	UNIV PITTSBURGH OF THE 3.620		04/05/2007	PNC BANK CORP		24,621,000	24,621,000	24,618,045	24,618,045	0	(1,970)	0	(1,970)	0	24,616,076	0	4,924	4,924	67,711	09/15/2041	1FE
3128JR G4 2	FH (3/1 ARM) 4.845		04/15/2007	PAID ON PRINCIPAL		257,607	257,607	256,480	256,476	0	1,131	0	1,131	0	257,607	0	0	0	1,012	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) 4.850		05/15/2007	PAID ON PRINCIPAL		238,921	238,921	237,876	237,872	0	1,049	0	1,049	0	238,921	0	0	0	1,873	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) 4.869		06/15/2007	PAID ON PRINCIPAL		158,812	158,812	158,117	158,115	0	697	0	697	0	158,812	0	0	0	1,886	03/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		06/15/2007	PAID ON PRINCIPAL		121,029	121,029	120,651	120,659	0	370	0	370	0	121,029	0	0	0	997	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		06/15/2007	PAID ON PRINCIPAL		1,526	1,526	1,596	1,683	0	(157)	0	(157)	0	1,526	0	0	0	17	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		06/15/2007	PAID ON PRINCIPAL		5,889	5,889	6,175	6,651	0	(763)	0	(763)	0	5,889	0	0	0	78	01/15/2030	1
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		06/15/2007	PAID ON PRINCIPAL		2,832	2,832	2,970	3,198	0	(365)	0	(365)	0	2,832	0	0	0	39	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU 7.500		06/15/2007	PAID ON PRINCIPAL		1,654	1,654	1,735	1,898	0	(244)	0	(244)	0	1,654	0	0	0	14	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU 7.500		06/15/2007	PAID ON PRINCIPAL		2,541	2,541	2,665	2,819	0	(278)	0	(278)	0	2,541	0	0	0	27	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU 7.500		06/15/2007	PAID ON PRINCIPAL		107	107	111	119	0	(12)	0	(12)	0	107	0	0	0	1	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		06/15/2007	PAID ON PRINCIPAL		10,258	10,258	10,530	10,776	0	(518)	0	(518)	0	10,258	0	0	0	97	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU 6.000		06/15/2007	PAID ON PRINCIPAL		12,838	12,838	13,178	13,488	0	(651)	0	(651)	0	12,838	0	0	0	66	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		06/15/2007	PAID ON PRINCIPAL		48,745	48,745	49,850	51,243	0	(2,498)	0	(2,498)	0	48,745	0	0	0	471	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU 6.000		06/15/2007	PAID ON PRINCIPAL		231	231	236	241	0	(10)	0	(10)	0	231	0	0	0	2	02/15/2029	1

E05.1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Designation 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.							
31293T FF 9	FHLMC GOLD PASSTHRU	7.000	06/15/2007	PAID ON PRINCIPAL		125	125	132	147	0	(22)	0	(22)	0	125	0	0	0	1	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		174	174	182	200	0	(27)	0	(27)	0	174	0	0	0	2	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		29	29	31	36	0	(6)	0	(6)	0	29	0	0	0	0	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		45	45	47	50	0	(5)	0	(5)	0	45	0	0	0	1	10/15/2029	1
31294A NA 9	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		487	487	510	564	0	(76)	0	(76)	0	487	0	0	0	9	12/15/2029	1
31294B SZ 4	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		117	117	122	135	0	(18)	0	(18)	0	117	0	0	0	1	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		1,003	1,003	1,052	1,126	0	(123)	0	(123)	0	1,003	0	0	0	14	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		135	135	141	155	0	(21)	0	(21)	0	135	0	0	0	2	01/15/2030	1
31294C TB 9	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		35	35	37	41	0	(6)	0	(6)	0	35	0	0	0	0	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		113	113	118	128	0	(16)	0	(16)	0	113	0	0	0	1	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		70	70	73	81	0	(11)	0	(11)	0	70	0	0	0	1	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		19	19	19	22	0	(4)	0	(4)	0	19	0	0	0	0	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		5	5	6	6	0	(1)	0	(1)	0	5	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		3,676	3,676	3,855	4,196	0	(520)	0	(520)	0	3,676	0	0	0	35	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		18,084	18,084	18,966	21,310	0	(3,226)	0	(3,226)	0	18,084	0	0	0	116	08/15/2030	1
31297Y UD 2	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		51	51	53	62	0	(12)	0	(12)	0	51	0	0	0	1	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		2,690	2,690	2,821	3,086	0	(396)	0	(396)	0	2,690	0	0	0	25	08/15/2030	1
31298A RX 3	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		144	144	151	160	0	(15)	0	(15)	0	144	0	0	0	2	09/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		97	97	102	106	0	(9)	0	(9)	0	97	0	0	0	1	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		88	88	93	102	0	(14)	0	(14)	0	88	0	0	0	1	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		113	113	119	134	0	(21)	0	(21)	0	113	0	0	0	1	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		2,328	2,328	2,441	2,552	0	(224)	0	(224)	0	2,328	0	0	0	15	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		3,380	3,380	3,545	3,799	0	(419)	0	(419)	0	3,380	0	0	0	23	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		195	195	204	222	0	(27)	0	(27)	0	195	0	0	0	2	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		48	48	50	56	0	(8)	0	(8)	0	48	0	0	0	1	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		11,978	11,978	12,296	12,855	0	(877)	0	(877)	0	11,978	0	0	0	158	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		29,573	29,573	31,015	32,862	0	(3,289)	0	(3,289)	0	29,573	0	0	0	369	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		60	60	63	69	0	(9)	0	(9)	0	60	0	0	0	1	07/15/2031	1
31298R X2 7	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		26	26	27	29	0	(3)	0	(3)	0	26	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		19,117	19,117	20,001	20,644	0	(1,527)	0	(1,527)	0	19,117	0	0	0	353	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		14	14	15	16	0	(2)	0	(2)	0	14	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		390	390	408	431	0	(42)	0	(42)	0	390	0	0	0	5	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		87	87	91	96	0	(9)	0	(9)	0	87	0	0	0	2	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		16,799	16,799	17,244	18,223	0	(1,424)	0	(1,424)	0	16,799	0	0	0	88	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		672	672	705	759	0	(86)	0	(86)	0	672	0	0	0	4	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		1,199	1,199	1,257	1,311	0	(112)	0	(112)	0	1,199	0	0	0	12	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		12,896	12,896	13,525	15,125	0	(2,229)	0	(2,229)	0	12,896	0	0	0	161	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	06/15/2007	PAID ON PRINCIPAL		82	82	86	88	0	(6)	0	(6)	0	82	0	0	0	1	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		25,549	25,549	26,128	26,946	0	(1,397)	0	(1,397)	0	25,549	0	0	0	223	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		84,138	84,138	86,368	88,414	0	(4,276)	0	(4,276)	0	84,138	0	0	0	641	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		6,251	6,251	6,403	6,556	0	(304)	0	(304)	0	6,251	0	0	0	62	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		22,931	22,931	23,583	24,727	0	(1,795)	0	(1,795)	0	22,931	0	0	0	299	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		6,207	6,207	6,372	6,543	0	(336)	0	(336)	0	6,207	0	0	0	67	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		2,346	2,346	2,408	2,420	0	(74)	0	(74)	0	2,346	0	0	0	23	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		11,997	11,997	12,315	12,591	0	(594)	0	(594)	0	11,997	0	0	0	106	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		23,250	23,250	23,911	24,601	0	(1,351)	0	(1,351)	0	23,250	0	0	0	165	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		38,518	38,518	39,540	40,858	0	(2,340)	0	(2,340)	0	38,518	0	0	0	568	01/15/2033	1
31288G 6Z 0	FHLMC GOLD PASSTHRU	6.000	06/15/2007	PAID ON PRINCIPAL		53,452	53,452	54,869	58,457	0	(5,005)	0	(5,005)	0	53,452	0	0	0	795	04/15/2033	1

E05.2

SCHEDULE D - PART 4

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

Table with 22 columns: 1-10 (Identification, Description, Date, Purchaser, Shares, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value), 11-15 (Change in Book/Adjusted Carrying Value sub-columns), 16-22 (Disposal Date, Foreign Exchange Gain/Loss, Realized Gain/Loss, Total Gain/Loss, Bond Interest/Stock Dividends Received, Maturity Date, NAIC Designation or Market Indicator).

E05.3

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 ign	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)
313615 UT 1	FNMA PASS TH #00050994 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		488	488	458	466	0	22	0	22	0	488	0	0	0	5	03/25/2024	1.....
31365D Y4 1	FNMA PASS TH #00125031 6.500.....		06/25/2007	PAID ON PRINCIPAL.....		71	71	69	71	0	0	0	0	0	71	0	0	0	1	01/25/2008	1.....
31368H JA 2	FNMA PASS TH #00190257 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		1,415	1,415	1,343	1,361	0	55	0	55	0	1,415	0	0	0	17	02/25/2024	1.....
31368H KV 4	FNMA PASS TH #00190308 7.500.....		06/25/2007	PAID ON PRINCIPAL.....		10,954	10,954	11,410	12,489	0	(1,535)	0	(1,535)	0	10,954	0	0	0	127	09/25/2030	1.....
31368H S6 1	FNMA PASS TH #00190541 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		584	584	555	562	0	22	0	22	0	584	0	0	0	6	01/25/2024	1.....
31369B LB 9	FNMA PASS TH #00205622 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		556	556	523	533	0	23	0	23	0	556	0	0	0	7	05/25/2023	1.....
31370B FK 3	FNMA PASS TH #00226170 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		136	136	128	130	0	6	0	6	0	136	0	0	0	2	07/25/2023	1.....
31370D H9 2	FNMA PASS TH #00228056 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		363	363	345	352	0	12	0	12	0	363	0	0	0	4	07/25/2023	1.....
31370N F9 2	FNMA PASS TH #00236092 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		40	40	39	39	0	1	0	1	0	40	0	0	0	0	02/25/2024	1.....
31370P MQ 1	FNMA PASS TH #00237167 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		69	69	64	65	0	3	0	3	0	69	0	0	0	1	03/25/2024	1.....
31370V A4 0	FNMA PASS TH #00242227 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		197	197	184	187	0	10	0	10	0	197	0	0	0	2	10/25/2023	1.....
31370W 3A 2	FNMA PASS TH #00243893 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		84	84	80	81	0	3	0	3	0	84	0	0	0	1	11/25/2023	1.....
31370Y S7 8	FNMA PASS TH #00245442 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		1,048	1,048	984	999	0	50	0	50	0	1,048	0	0	0	18	11/25/2023	1.....
31370Y 3K 6	FNMA PASS TH #00245702 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		166	166	158	161	0	5	0	5	0	166	0	0	0	2	01/25/2024	1.....
31371E TY 1	FNMA PASS TH #00249967 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		206	206	192	196	0	10	0	10	0	206	0	0	0	2	01/25/2024	1.....
31371F JB 9	FNMA PASS TH #00250558 6.500.....		06/25/2007	PAID ON PRINCIPAL.....		787	787	743	755	0	32	0	32	0	787	0	0	0	9	04/25/2016	1.....
31371F J3 7	FNMA PASS TH #00250582 6.500.....		06/25/2007	PAID ON PRINCIPAL.....		9,019	9,019	8,520	8,687	0	332	0	332	0	9,019	0	0	0	97	04/25/2016	1.....
31371F KC 5	FNMA PASS TH #00250591 6.500.....		06/25/2007	PAID ON PRINCIPAL.....		3,867	3,867	3,653	3,735	0	132	0	132	0	3,867	0	0	0	58	05/25/2016	1.....
31371F K6 8	FNMA PASS TH #00250617 6.500.....		06/25/2007	PAID ON PRINCIPAL.....		1,765	1,765	1,667	1,698	0	66	0	66	0	1,765	0	0	0	19	06/25/2016	1.....
31371F K7 6	FNMA PASS TH #00250618 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		413	413	409	410	0	3	0	3	0	413	0	0	0	5	06/25/2016	1.....
31371F L4 2	FNMA PASS TH #00250647 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		593	593	588	589	0	4	0	4	0	593	0	0	0	7	07/25/2016	1.....
31371F RB 0	FNMA PASS TH #00250782 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		1,414	1,414	1,402	1,404	0	11	0	11	0	1,414	0	0	0	15	10/25/2016	1.....
31371F SS 2	FNMA PASS TH #00250829 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		1,050	1,050	1,041	1,043	0	7	0	7	0	1,050	0	0	0	13	11/25/2016	1.....
31371H 2F 4	FNMA PASS TH #00252874 7.500.....		06/25/2007	PAID ON PRINCIPAL.....		1,099	1,099	1,145	1,211	0	(112)	0	(112)	0	1,099	0	0	0	13	11/25/2029	1.....
31371J SC 9	FNMA PASS TH #00253515 7.500.....		06/25/2007	PAID ON PRINCIPAL.....		1,361	1,361	1,417	1,525	0	(165)	0	(165)	0	1,361	0	0	0	14	11/25/2030	1.....
31371J 5D 2	FNMA PASS TH #00253844 5.500.....		06/25/2007	PAID ON PRINCIPAL.....		79,611	79,611	78,964	78,905	0	707	0	707	0	79,611	0	0	0	581	06/25/2016	1.....
31371K DN 8	FNMA PASS TH #00254009 7.500.....		06/25/2007	PAID ON PRINCIPAL.....		3,274	3,274	3,409	3,597	0	(324)	0	(324)	0	3,274	0	0	0	28	10/25/2031	1.....
31371K ET 4	FNMA PASS TH #00254046 5.500.....		06/25/2007	PAID ON PRINCIPAL.....		9,745	9,745	9,687	9,687	0	58	0	58	0	9,745	0	0	0	85	11/25/2016	1.....
31371K H5 3	FNMA PASS TH #00254152 5.000.....		06/25/2007	PAID ON PRINCIPAL.....		16,130	16,130	15,697	15,723	0	408	0	408	0	16,130	0	0	0	147	12/25/2016	1.....
31371K RC 7	FNMA PASS TH #00254383 7.500.....		06/25/2007	PAID ON PRINCIPAL.....		25,173	25,173	26,316	27,376	0	(2,203)	0	(2,203)	0	25,173	0	0	0	336	06/25/2032	1.....
31371K 2V 2	FNMA PASS TH #00254688 5.500.....		06/25/2007	PAID ON PRINCIPAL.....		344,601	344,601	353,377	354,141	0	(9,541)	0	(9,541)	0	344,601	0	0	0	3,134	03/25/2023	1.....
31371K 2X 8	FNMA PASS TH #00254690 5.500.....		06/25/2007	PAID ON PRINCIPAL.....		450,217	450,217	459,855	460,713	0	(10,496)	0	(10,496)	0	450,217	0	0	0	4,043	04/25/2023	1.....
31371K 5X 5	FNMA PASS TH #00254762 5.000.....		06/25/2007	PAID ON PRINCIPAL.....		132,024	132,024	131,736	131,745	0	280	0	280	0	132,024	0	0	0	1,115	05/25/2023	1.....
31371L A8 2	FNMA PASS TH #00254831 5.000.....		06/25/2007	PAID ON PRINCIPAL.....		111,339	111,339	111,096	111,099	0	240	0	240	0	111,339	0	0	0	906	08/25/2023	1.....
31371L A9 0	FNMA PASS TH #00254832 5.500.....		06/25/2007	PAID ON PRINCIPAL.....		1,120,763	1,120,763	1,145,980	1,147,658	0	(26,895)	0	(26,895)	0	1,120,763	0	0	0	10,471	08/25/2023	1.....
31371L DM 8	FNMA PASS TH #00254908 5.000.....		06/25/2007	PAID ON PRINCIPAL.....		334,474	334,474	336,669	336,452	0	(1,978)	0	(1,978)	0	334,474	0	0	0	2,801	09/25/2023	1.....
31371L EZ 8	FNMA PASS TH #00254952 4.500.....		06/25/2007	PAID ON PRINCIPAL.....		86,026	86,026	86,214	86,152	0	(126)	0	(126)	0	86,026	0	0	0	660	11/25/2018	1.....
31371L FC 8	FNMA PASS TH #00254963 5.500.....		06/25/2007	PAID ON PRINCIPAL.....		926	926	945	946	0	(21)	0	(21)	0	926	0	0	0	9	10/25/2023	1.....
31371L FE 8	FNMA PASS TH #00254986 5.500.....		06/25/2007	PAID ON PRINCIPAL.....		308,296	308,296	314,847	315,155	0	(6,859)	0	(6,859)	0	308,296	0	0	0	2,775	11/25/2023	1.....
31371L HY 8	FNMA PASS TH #00255047 5.500.....		06/25/2007	PAID ON PRINCIPAL.....		203,412	203,412	207,734	207,855	0	(4,444)	0	(4,444)	0	203,412	0	0	0	1,815	01/25/2024	1.....
31371L JU 4	FNMA PASS TH #00255075 5.500.....		06/25/2007	PAID ON PRINCIPAL.....		596,637	596,637	611,833	611,948	0	(15,311)	0	(15,311)	0	596,637	0	0	0	5,585	02/25/2024	1.....
31371S KE 3	FNMA PASS TH #00260493 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		113	113	108	110	0	4	0	4	0	113	0	0	0	1	01/25/2024	1.....
31371S KF 0	FNMA PASS TH #00260494 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		74	74	70	71	0	2	0	2	0	74	0	0	0	1	01/25/2024	1.....
31371T G5 5	FNMA PASS TH #00261320 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		150	150	142	144	0	6	0	6	0	150	0	0	0	2	12/25/2023	1.....
31371W RC 1	FNMA PASS TH #00264283 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		51	51	49	50	0	1	0	1	0	51	0	0	0	1	01/25/2024	1.....
31371W XQ 3	FNMA PASS TH #00264487 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		1,121	1,121	1,066	1,089	0	33	0	33	0	1,121	0	0	0	13	12/25/2023	1.....
31371X JM 6	FNMA PASS TH #00264968 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		141	141	132	135	0	6	0	6	0	141	0	0	0	2	01/25/2024	1.....
31371X WK 5	FNMA PASS TH #00265350 7.000.....		06/25/2007	PAID ON PRINCIPAL.....		131	131	125	127	0	4	0	4	0	131	0	0	0	2	01/25/2024	1.....

E05.4

SCHEDULE D - PART 4

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

E05.5

1	2	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 Designation 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.							
31371Y	WX	5	FNMA PASS TH #00266262 7.000	06/25/2007	PAID ON PRINCIPAL	127	127	119	120	0	7	0	7	0	127	0	0	0	2	01/25/2024	1
31372A	FF	4	FNMA PASS TH #00266666 7.000	06/25/2007	PAID ON PRINCIPAL	155	155	148	151	0	5	0	5	0	155	0	0	0	2	01/25/2024	1
31372A	HY	1	FNMA PASS TH #00266747 7.000	06/25/2007	PAID ON PRINCIPAL	283	283	265	271	0	11	0	11	0	283	0	0	0	3	01/25/2024	1
31372A	RE	4	FNMA PASS TH #00266985 7.000	06/25/2007	PAID ON PRINCIPAL	298	298	284	286	0	12	0	12	0	298	0	0	0	3	03/25/2024	1
31372B	JB	7	FNMA PASS TH #00267658 7.000	06/25/2007	PAID ON PRINCIPAL	6,006	6,006	5,734	5,793	0	213	0	213	0	6,006	0	0	0	104	01/25/2024	1
31372B	SR	2	FNMA PASS TH #00267928 7.000	06/25/2007	PAID ON PRINCIPAL	13	13	12	12	0	1	0	1	0	13	0	0	0	0	01/25/2024	1
31372C	H8	4	FNMA PASS TH #00268555 7.000	06/25/2007	PAID ON PRINCIPAL	141	141	134	136	0	4	0	4	0	141	0	0	0	2	01/25/2024	1
31372C	VA	3	FNMA PASS TH #00268909 7.000	06/25/2007	PAID ON PRINCIPAL	25	25	24	24	0	1	0	1	0	25	0	0	0	0	01/25/2024	1
31372D	AM	8	FNMA PASS TH #00269212 7.000	06/25/2007	PAID ON PRINCIPAL	171	171	162	164	0	6	0	6	0	171	0	0	0	2	01/25/2024	1
31372G	LE	7	FNMA PASS TH #00272225 7.000	06/25/2007	PAID ON PRINCIPAL	29	29	27	28	0	1	0	1	0	29	0	0	0	0	02/25/2024	1
31372G	R8	4	FNMA PASS TH #00272411 7.000	06/25/2007	PAID ON PRINCIPAL	79	79	75	76	0	3	0	3	0	79	0	0	0	1	03/25/2024	1
31372H	2U	0	FNMA PASS TH #00273587 7.000	06/25/2007	PAID ON PRINCIPAL	604	604	572	580	0	24	0	24	0	604	0	0	0	7	02/25/2024	1
31372K	N7	1	FNMA PASS TH #00275014 7.000	06/25/2007	PAID ON PRINCIPAL	4,149	4,149	3,961	4,010	0	138	0	138	0	4,149	0	0	0	25	03/25/2024	1
31372K	XH	8	FNMA PASS TH #00275280 7.000	06/25/2007	PAID ON PRINCIPAL	75	75	70	71	0	3	0	3	0	75	0	0	0	1	04/25/2024	1
31372L	LW	6	FNMA PASS TH #00275841 7.000	06/25/2007	PAID ON PRINCIPAL	108	108	102	103	0	4	0	4	0	108	0	0	0	1	04/25/2024	1
31372M	BC	9	FNMA PASS TH #00276435 7.000	06/25/2007	PAID ON PRINCIPAL	256	256	249	251	0	5	0	5	0	256	0	0	0	3	04/25/2024	1
31372N	V4	3	FNMA PASS TH #00277935 7.000	06/25/2007	PAID ON PRINCIPAL	55	55	52	53	0	2	0	2	0	55	0	0	0	1	04/25/2024	1
31372N	ZA	5	FNMA PASS TH #00278037 7.000	06/25/2007	PAID ON PRINCIPAL	331	331	314	319	0	12	0	12	0	331	0	0	0	4	03/25/2024	1
31372P	4L	0	FNMA PASS TH #00279027 7.000	06/25/2007	PAID ON PRINCIPAL	2,894	2,894	2,763	2,789	0	105	0	105	0	2,894	0	0	0	18	04/25/2024	1
31372Q	CQ	8	FNMA PASS TH #00279179 7.000	06/25/2007	PAID ON PRINCIPAL	1,470	1,470	1,384	1,411	0	59	0	59	0	1,470	0	0	0	17	05/25/2024	1
31372R	LH	6	FNMA PASS TH #00280328 7.000	06/25/2007	PAID ON PRINCIPAL	457	457	436	439	0	18	0	18	0	457	0	0	0	5	04/25/2024	1
31372R	XQ	3	FNMA PASS TH #00280687 7.000	06/25/2007	PAID ON PRINCIPAL	765	765	720	737	0	29	0	29	0	765	0	0	0	9	05/25/2024	1
31372U	FW	3	FNMA PASS TH #00282881 7.000	06/25/2007	PAID ON PRINCIPAL	382	382	358	364	0	17	0	17	0	382	0	0	0	4	05/25/2024	1
31372U	FY	9	FNMA PASS TH #00282883 7.000	06/25/2007	PAID ON PRINCIPAL	400	400	377	383	0	17	0	17	0	400	0	0	0	5	05/25/2024	1
31372V	DS	2	FNMA PASS TH #00283713 7.000	06/25/2007	PAID ON PRINCIPAL	57	57	54	55	0	2	0	2	0	57	0	0	0	1	04/25/2024	1
31372V	EQ	5	FNMA PASS TH #00283743 7.000	06/25/2007	PAID ON PRINCIPAL	13,764	13,764	12,992	13,272	0	491	0	491	0	13,764	0	0	0	86	05/25/2024	1
31373N	FL	2	FNMA PASS TH #00298171 6.500	06/25/2007	PAID ON PRINCIPAL	333	333	314	320	0	13	0	13	0	333	0	0	0	4	05/25/2016	1
31373U	F3	6	FNMA PASS TH #00303586 6.500	06/25/2007	PAID ON PRINCIPAL	10,530	10,530	9,868	9,882	0	648	0	648	0	10,530	0	0	0	129	09/25/2025	1
31373U	N2	9	FNMA PASS TH #00303809 7.500	06/25/2007	PAID ON PRINCIPAL	390	390	406	419	0	(29)	0	(29)	0	390	0	0	0	5	04/25/2026	1
31374A	LR	9	FNMA PASS TH #00308236 7.000	06/25/2007	PAID ON PRINCIPAL	3,457	3,457	3,285	3,345	0	112	0	112	0	3,457	0	0	0	40	05/25/2024	1
31374F	TA	7	FNMA PASS TH #00312945 7.000	06/25/2007	PAID ON PRINCIPAL	440	440	436	437	0	3	0	3	0	440	0	0	0	5	03/25/2014	1
31375A	7L	7	FNMA PASS TH #00329499 6.500	06/25/2007	PAID ON PRINCIPAL	214	214	197	198	0	15	0	15	0	214	0	0	0	2	11/25/2025	1
31375D	U7	6	FNMA PASS TH #00331906 6.500	06/25/2007	PAID ON PRINCIPAL	210	210	193	194	0	15	0	15	0	210	0	0	0	2	11/25/2025	1
31375D	4U	4	FNMA PASS TH #00332135 6.500	06/25/2007	PAID ON PRINCIPAL	95,048	95,048	87,771	88,580	0	6,468	0	6,468	0	95,048	0	0	0	1,538	12/25/2025	1
31375D	5F	6	FNMA PASS TH #00332146 6.500	06/25/2007	PAID ON PRINCIPAL	3,858	3,858	3,563	3,602	0	256	0	256	0	3,858	0	0	0	42	12/25/2025	1
31375F	LS	5	FNMA PASS TH #00333437 7.000	06/25/2007	PAID ON PRINCIPAL	13	13	13	13	0	0	0	0	0	13	0	0	0	0	01/25/2016	1
31375F	4Z	8	FNMA PASS TH #00333940 6.500	06/25/2007	PAID ON PRINCIPAL	36,784	36,784	35,215	35,526	0	1,258	0	1,258	0	36,784	0	0	0	352	06/25/2024	1
31375M	HX	4	FNMA PASS TH #00338746 6.500	06/25/2007	PAID ON PRINCIPAL	156	156	147	150	0	5	0	5	0	156	0	0	0	2	03/25/2016	1
31375N	EV	9	FNMA PASS TH #00339548 7.000	06/25/2007	PAID ON PRINCIPAL	86	86	86	86	0	1	0	1	0	86	0	0	0	1	03/25/2016	1
31375P	ZX	7	FNMA PASS TH #00341058 6.500	06/25/2007	PAID ON PRINCIPAL	125	125	118	122	0	4	0	4	0	125	0	0	0	1	04/25/2016	1
31375R	SY	9	FNMA PASS TH #00342635 6.500	06/25/2007	PAID ON PRINCIPAL	356	356	336	343	0	13	0	13	0	356	0	0	0	4	04/25/2016	1
31375S	CQ	1	FNMA PASS TH #00343079 6.500	06/25/2007	PAID ON PRINCIPAL	15,183	15,183	14,343	14,617	0	566	0	566	0	15,183	0	0	0	164	04/25/2016	1
31375U	ZY	7	FNMA PASS TH #00345592 6.500	06/25/2007	PAID ON PRINCIPAL	2,393	2,393	2,260	2,313	0	79	0	79	0	2,393	0	0	0	26	05/25/2016	1
31375V	QQ	2	FNMA PASS TH #00346171 6.500	06/25/2007	PAID ON PRINCIPAL	1,799	1,799	1,700	1,731	0	68	0	68	0	1,799	0	0	0	20	06/25/2016	1
31375W	2M	2	FNMA PASS TH #00347380 7.000	06/25/2007	PAID ON PRINCIPAL	687	687	681	682	0	5	0	5	0	687	0	0	0	8	07/25/2016	1
31376A	AV	0	FNMA PASS TH #00349320 6.500	06/25/2007	PAID ON PRINCIPAL	1,118	1,118	1,056	1,079	0	39	0	39	0	1,118	0	0	0	12	06/25/2016	1
31376D	FU	1	FNMA PASS TH #00352473 6.500	06/25/2007	PAID ON PRINCIPAL	1,078	1,078	1,019	1,045	0	33	0	33	0	1,078	0	0	0	12	07/25/2016	1
31376G	Q2	4	FNMA PASS TH #00354879 7.000	06/25/2007	PAID ON PRINCIPAL	335	335	332	332	0	3	0	3	0	335	0	0	0	4	08/25/2016	1
31376J	CZ	0	FNMA PASS TH #00356588 7.000	05/25/2007	PAID ON PRINCIPAL	25,030	25,030	24,819	24,856	0	174	0	174	0	25,030	0	0	0	288	09/25/2016	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 eign	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)
31376Q N3 3	FNMA PASS TH #00362310 7.000	...	06/25/2007	PAID ON PRINCIPAL		3,123	3,123	3,096	3,101	0	21	0	21	0	3,123	0	0	0	37	10/25/2016	1
31376Q TY 9	FNMA PASS TH #00362467 7.000	...	06/25/2007	PAID ON PRINCIPAL		1,335	1,324	1,324	1,325	0	10	0	10	0	1,335	0	0	0	16	10/25/2016	1
31376R 6H 9	FNMA PASS TH #00363672 7.500	...	06/25/2007	PAID ON PRINCIPAL		111,592	111,592	107,701	108,177	0	3,414	0	3,414	0	111,592	0	0	0	1,063	11/25/2026	1
31376U MV 3	FNMA PASS TH #00365872 7.500	...	06/25/2007	PAID ON PRINCIPAL		1,519	1,519	1,466	1,476	0	43	0	43	0	1,519	0	0	0	19	12/25/2026	1
31376Y LA 2	FNMA PASS TH #00369421 7.500	...	06/25/2007	PAID ON PRINCIPAL		2,623	2,623	2,638	2,633	0	(10)	0	(10)	0	2,623	0	0	0	33	01/25/2027	1
31376Z 5U 3	FNMA PASS TH #00370859 7.500	...	06/25/2007	PAID ON PRINCIPAL		836	836	807	811	0	25	0	25	0	836	0	0	0	10	02/25/2027	1
31378B Q6 4	FNMA PASS TH #00393877 7.500	...	06/25/2007	PAID ON PRINCIPAL		860	860	860	860	0	0	0	0	0	860	0	0	0	11	07/25/2027	1
31378R S5 9	FNMA PASS TH #00406540 6.500	...	06/25/2007	PAID ON PRINCIPAL		243	243	243	243	0	(1)	0	(1)	0	243	0	0	0	3	12/25/2027	1
31378R S8 3	FNMA PASS TH #00406543 6.500	...	06/25/2007	PAID ON PRINCIPAL		156,338	156,338	156,692	156,630	0	(292)	0	(292)	0	156,338	0	0	0	2,131	12/25/2027	1
31379F J3 9	FNMA PASS TH #00417982 7.000	...	06/25/2007	PAID ON PRINCIPAL		925	925	939	937	0	(12)	0	(12)	0	925	0	0	0	11	03/25/2028	1
31379P H5 4	FNMA PASS TH #00425152 7.000	...	06/25/2007	PAID ON PRINCIPAL		499	499	507	507	0	(7)	0	(7)	0	499	0	0	0	6	05/25/2028	1
31379T BL 7	FNMA PASS TH #00428543 6.500	...	06/25/2007	PAID ON PRINCIPAL		66,089	66,089	65,805	65,813	0	277	0	277	0	66,089	0	0	0	377	06/25/2028	1
31379T G5 7	FNMA PASS TH #00428720 6.500	...	06/25/2007	PAID ON PRINCIPAL		92,457	92,457	92,059	92,069	0	387	0	387	0	92,457	0	0	0	558	06/25/2028	1
31383C XT 7	FNMA PASS TH #00499390 7.500	...	06/25/2007	PAID ON PRINCIPAL		8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	09/25/2029	1
31383M HJ 5	FNMA PASS TH #00507033 7.500	...	06/25/2007	PAID ON PRINCIPAL		68	68	70	75	0	(7)	0	(7)	0	68	0	0	0	1	08/25/2029	1
31383M S7 9	FNMA PASS TH #00507342 7.500	...	06/25/2007	PAID ON PRINCIPAL		96	96	100	100	0	(5)	0	(5)	0	96	0	0	0	1	08/25/2029	1
31383R VB 5	FNMA PASS TH #00511010 7.500	...	06/25/2007	PAID ON PRINCIPAL		126	126	131	137	0	(11)	0	(11)	0	126	0	0	0	2	09/25/2029	1
31383S DT 4	FNMA PASS TH #00511414 7.500	...	06/25/2007	PAID ON PRINCIPAL		384	384	400	415	0	(31)	0	(31)	0	384	0	0	0	6	08/25/2029	1
31384E T8 3	FNMA PASS TH #00524775 7.500	...	06/25/2007	PAID ON PRINCIPAL		158	158	165	179	0	(21)	0	(21)	0	158	0	0	0	2	01/25/2030	1
31384H PU 1	FNMA PASS TH #00524335 7.500	...	06/25/2007	PAID ON PRINCIPAL		7	7	7	8	0	(1)	0	(1)	0	7	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #00526376 7.500	...	06/25/2007	PAID ON PRINCIPAL		112	112	117	126	0	(13)	0	(13)	0	112	0	0	0	1	05/25/2030	1
31384S E2 1	FNMA PASS TH #00532153 7.500	...	06/25/2007	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/25/2030	1
31384T FM 4	FNMA PASS TH #00533072 7.500	...	06/25/2007	PAID ON PRINCIPAL		15	15	15	17	0	(2)	0	(2)	0	15	0	0	0	0	05/25/2030	1
31384V LY 5	FNMA PASS TH #00533050 7.500	...	06/25/2007	PAID ON PRINCIPAL		50,503	50,503	52,712	55,651	0	(5,148)	0	(5,148)	0	50,503	0	0	0	666	12/25/2029	1
31384V U7 6	FNMA PASS TH #00535299 7.500	...	06/25/2007	PAID ON PRINCIPAL		6,615	6,615	6,889	7,400	0	(784)	0	(784)	0	6,615	0	0	0	77	05/25/2030	1
31385B 5J 0	FNMA PASS TH #00540049 7.500	...	06/25/2007	PAID ON PRINCIPAL		58	58	60	66	0	(9)	0	(9)	0	58	0	0	0	1	05/25/2030	1
31385C QU 0	FNMA PASS TH #00540567 7.500	...	06/25/2007	PAID ON PRINCIPAL		78	78	81	89	0	(11)	0	(11)	0	78	0	0	0	1	07/25/2030	1
31385F Z3 3	FNMA PASS TH #00543562 7.500	...	06/25/2007	PAID ON PRINCIPAL		117	117	121	133	0	(16)	0	(16)	0	117	0	0	0	1	06/25/2030	1
31385H QW 5	FNMA PASS TH #00545069 6.000	...	06/25/2007	PAID ON PRINCIPAL		29,322	29,322	30,552	30,832	0	(1,510)	0	(1,510)	0	29,322	0	0	0	295	07/25/2016	1
31385H YA 4	FNMA PASS TH #00545305 6.000	...	06/25/2007	PAID ON PRINCIPAL		7,435	7,435	7,740	7,825	0	(390)	0	(390)	0	7,435	0	0	0	74	11/25/2016	1
31385H 5H 1	FNMA PASS TH #00545448 7.500	...	06/25/2007	PAID ON PRINCIPAL		5,975	5,975	6,222	6,620	0	(645)	0	(645)	0	5,975	0	0	0	71	02/25/2032	1
31385J D4 7	FNMA PASS TH #00545623 6.000	...	06/25/2007	PAID ON PRINCIPAL		7,472	7,472	7,778	7,847	0	(375)	0	(375)	0	7,472	0	0	0	75	05/25/2017	1
31385N JX 8	FNMA PASS TH #00547578 7.500	...	06/25/2007	PAID ON PRINCIPAL		34	34	36	39	0	(4)	0	(4)	0	34	0	0	0	0	09/25/2030	1
31385Q 2U 5	FNMA PASS TH #00549887 7.500	...	06/25/2007	PAID ON PRINCIPAL		248	248	259	281	0	(32)	0	(32)	0	248	0	0	0	3	09/25/2030	1
31385R HU 9	FNMA PASS TH #00550883 7.500	...	06/25/2007	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U 69 7	FNMA PASS TH #00552956 7.500	...	06/25/2007	PAID ON PRINCIPAL		14	14	15	16	0	(1)	0	(1)	0	14	0	0	0	0	09/25/2030	1
31385X M8 7	FNMA PASS TH #00555783 4.500	...	06/25/2007	PAID ON PRINCIPAL		430,403	430,403	424,536	424,836	0	5,567	0	5,567	0	430,403	0	0	0	3,268	10/25/2033	1
31386C Y4 8	FNMA PASS TH #00559731 7.500	...	06/25/2007	PAID ON PRINCIPAL		64	64	67	73	0	(9)	0	(9)	0	64	0	0	0	1	12/25/2030	1
31386H TX 9	FNMA PASS TH #00564066 7.500	...	06/25/2007	PAID ON PRINCIPAL		1	1	1	2	0	(0)	0	(0)	0	1	0	0	0	0	12/25/2030	1
31386S PK 7	FNMA PASS TH #00572026 5.500	...	06/25/2007	PAID ON PRINCIPAL		9,248	9,248	9,193	9,182	0	66	0	66	0	9,248	0	0	0	85	04/25/2016	1
31386T MD 4	FNMA PASS TH #00572856 5.500	...	06/25/2007	PAID ON PRINCIPAL		10,141	10,141	10,081	10,075	0	66	0	66	0	10,141	0	0	0	91	04/25/2016	1
31386Y B2 9	FNMA PASS TH #00577057 5.500	...	06/25/2007	PAID ON PRINCIPAL		15,270	15,270	15,179	15,176	0	93	0	93	0	15,270	0	0	0	146	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #00577883 5.500	...	06/25/2007	PAID ON PRINCIPAL		55,002	55,002	54,555	54,517	0	485	0	485	0	55,002	0	0	0	407	04/25/2016	1
31387A 5D 3	FNMA PASS TH #00578744 5.500	...	06/25/2007	PAID ON PRINCIPAL		11,440	11,440	11,372	11,368	0	72	0	72	0	11,440	0	0	0	112	04/25/2016	1
31387C MD 0	FNMA PASS TH #00580056 5.000	...	06/25/2007	PAID ON PRINCIPAL		23,553	23,553	22,920	23,024	0	529	0	529	0	23,553	0	0	0	196	07/25/2016	1
31387C QW 4	FNMA PASS TH #00580169 5.500	...	06/25/2007	PAID ON PRINCIPAL		6,758	6,758	6,757	6,773	0	(15)	0	(15)	0	6,758	0	0	0	62	09/25/2016	1
31387C VM 0	FNMA PASS TH #00580320 5.500	...	06/25/2007	PAID ON PRINCIPAL		189,325	189,325	188,763	188,775	0	550	0	550	0	189,325	0	0	0	1,409	05/25/2016	1
31387S 5E 2	FNMA PASS TH #00593145 5.500	...	06/25/2007	PAID ON PRINCIPAL		20,710	20,710	20,705	20,714	0	(4)	0	(4)	0	20,710	0	0	0	188	08/25/2016	1

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Designation 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.							
31387U D7 3	FNMA PASS TH #00594226 7.500	...	06/25/2007	PAID ON PRINCIPAL		542	542	564	573	0	(31)	0	(31)	0	542	0	0	0	8	05/25/2030	1
31387X JK 2	FNMA PASS TH #00597066 5.500	...	06/25/2007	PAID ON PRINCIPAL		27,566	27,566	27,560	27,554	0	12	0	12	0	27,566	0	0	0	254	09/25/2016	1
31387X UC 7	FNMA PASS TH #00597379 6.000	...	06/25/2007	PAID ON PRINCIPAL		17,615	17,615	18,374	18,740	0	(1,125)	0	(1,125)	0	17,615	0	0	0	190	09/25/2016	1
31388A LE 2	FNMA PASS TH #00598925 5.500	...	06/25/2007	PAID ON PRINCIPAL		5,093	5,093	5,147	5,173	0	(80)	0	(80)	0	5,093	0	0	0	46	12/25/2016	1
31388D ZE 1	FNMA PASS TH #00602041 5.500	...	06/25/2007	PAID ON PRINCIPAL		139,427	139,427	139,394	139,466	0	(39)	0	(39)	0	139,427	0	0	0	1,015	08/25/2016	1
31388D 5H 7	FNMA PASS TH #00602148 5.500	...	06/25/2007	PAID ON PRINCIPAL		34,269	34,269	33,990	33,975	0	294	0	294	0	34,269	0	0	0	215	09/25/2016	1
31388J JD 8	FNMA PASS TH #00606060 5.500	...	06/25/2007	PAID ON PRINCIPAL		49,095	49,095	49,084	49,121	0	(25)	0	(25)	0	49,095	0	0	0	541	10/25/2016	1
31388K CJ 9	FNMA PASS TH #00606773 5.500	...	06/25/2007	PAID ON PRINCIPAL		25,157	25,157	25,152	25,157	0	0	0	0	0	25,157	0	0	0	232	10/25/2016	1
31388K XQ 0	FNMA PASS TH #00607387 6.000	...	06/25/2007	PAID ON PRINCIPAL		8,880	8,880	9,263	9,505	0	(625)	0	(625)	0	8,880	0	0	0	96	11/25/2016	1
31388M J2 5	FNMA PASS TH #00608781 5.500	...	06/25/2007	PAID ON PRINCIPAL		143,752	143,752	142,539	142,486	0	1,267	0	1,267	0	143,752	0	0	0	1,509	10/25/2016	1
31388M KG 2	FNMA PASS TH #00608795 5.500	...	06/25/2007	PAID ON PRINCIPAL		179,716	179,716	178,649	178,627	0	1,089	0	1,089	0	179,716	0	0	0	1,943	10/25/2016	1
31388M T5 7	FNMA PASS TH #00609072 6.000	...	06/25/2007	PAID ON PRINCIPAL		9,487	9,487	9,896	10,293	0	(806)	0	(806)	0	9,487	0	0	0	125	09/25/2016	1
31388N CT 1	FNMA PASS TH #00609482 5.500	...	06/25/2007	PAID ON PRINCIPAL		99,963	99,963	99,955	100,013	0	(50)	0	(50)	0	99,963	0	0	0	1,008	10/25/2016	1
31388N C3 8	FNMA PASS TH #00609490 7.500	...	06/25/2007	PAID ON PRINCIPAL		296	296	308	322	0	(26)	0	(26)	0	296	0	0	0	4	10/25/2031	1
31388N DP 8	FNMA PASS TH #00609510 5.500	...	06/25/2007	PAID ON PRINCIPAL		20,082	20,082	20,078	20,093	0	(11)	0	(11)	0	20,082	0	0	0	162	10/25/2016	1
31388N EK 8	FNMA PASS TH #00609538 5.500	...	06/25/2007	PAID ON PRINCIPAL		112,843	112,843	111,926	111,840	0	1,003	0	1,003	0	112,843	0	0	0	887	10/25/2016	1
31388N ET 9	FNMA PASS TH #00609546 5.500	...	06/25/2007	PAID ON PRINCIPAL		54,125	54,125	53,964	53,970	0	155	0	155	0	54,125	0	0	0	481	10/25/2016	1
31388N EU 6	FNMA PASS TH #00609547 6.000	...	06/25/2007	PAID ON PRINCIPAL		52,701	52,701	54,864	55,435	0	(2,734)	0	(2,734)	0	52,701	0	0	0	602	10/25/2016	1
31388N E2 8	FNMA PASS TH #00609553 5.500	...	06/25/2007	PAID ON PRINCIPAL		9,092	9,092	9,090	9,099	0	(6)	0	(6)	0	9,092	0	0	0	84	10/25/2016	1
31388P P7 0	FNMA PASS TH #00610746 5.500	...	06/25/2007	PAID ON PRINCIPAL		6,929	6,929	6,888	6,885	0	43	0	43	0	6,929	0	0	0	63	11/25/2016	1
31388P XP 1	FNMA PASS TH #00610986 5.500	...	06/25/2007	PAID ON PRINCIPAL		27,517	27,517	27,354	27,351	0	166	0	166	0	27,517	0	0	0	185	10/25/2016	1
31388Q FL 8	FNMA PASS TH #00611371 5.000	...	06/25/2007	PAID ON PRINCIPAL		6,971	6,971	6,784	6,798	0	173	0	173	0	6,971	0	0	0	58	10/25/2016	1
31388Q HX 0	FNMA PASS TH #00611446 5.500	...	06/25/2007	PAID ON PRINCIPAL		146,031	146,031	145,164	145,123	0	909	0	909	0	146,031	0	0	0	1,546	11/25/2016	1
31388R C4 7	FNMA PASS TH #00612191 5.000	...	06/25/2007	PAID ON PRINCIPAL		6,063	6,063	5,900	5,857	0	205	0	205	0	6,063	0	0	0	51	11/25/2016	1
31388R FS 1	FNMA PASS TH #00612277 5.500	...	06/25/2007	PAID ON PRINCIPAL		16,806	16,806	16,707	16,707	0	99	0	99	0	16,806	0	0	0	154	10/25/2016	1
31388R TN 7	FNMA PASS TH #00612657 5.500	...	06/25/2007	PAID ON PRINCIPAL		79,417	79,417	78,946	78,913	0	504	0	504	0	79,417	0	0	0	455	10/25/2016	1
31388R 4L 8	FNMA PASS TH #00612927 5.500	...	06/25/2007	PAID ON PRINCIPAL		15,786	15,786	15,955	16,030	0	(244)	0	(244)	0	15,786	0	0	0	201	12/25/2016	1
31388T KX 0	FNMA PASS TH #00614210 5.500	...	06/25/2007	PAID ON PRINCIPAL		35,252	35,252	35,630	35,627	0	(375)	0	(375)	0	35,252	0	0	0	430	12/25/2016	1
31388T KY 8	FNMA PASS TH #00614211 5.500	...	06/25/2007	PAID ON PRINCIPAL		275,807	275,807	278,759	278,491	0	(2,685)	0	(2,685)	0	275,807	0	0	0	2,487	12/25/2016	1
31388U S2 7	FNMA PASS TH #00615337 5.500	...	06/25/2007	PAID ON PRINCIPAL		24,740	24,740	25,004	25,080	0	(340)	0	(340)	0	24,740	0	0	0	217	12/25/2016	1
31388V X4 7	FNMA PASS TH #00616335 5.500	...	06/25/2007	PAID ON PRINCIPAL		34,473	34,473	34,842	34,949	0	(476)	0	(476)	0	34,473	0	0	0	317	12/25/2016	1
31388V XR 4	FNMA PASS TH #00616388 5.500	...	06/25/2007	PAID ON PRINCIPAL		127,532	127,532	128,897	129,207	0	(1,675)	0	(1,675)	0	127,532	0	0	0	1,550	12/25/2016	1
31388V 5C 8	FNMA PASS TH #00616543 5.000	...	06/25/2007	PAID ON PRINCIPAL		91,952	91,952	89,481	89,864	0	2,088	0	2,088	0	91,952	0	0	0	767	12/25/2016	1
31389E FJ 9	FNMA PASS TH #00623069 6.000	...	06/25/2007	PAID ON PRINCIPAL		13,341	13,341	13,914	14,147	0	(806)	0	(806)	0	13,341	0	0	0	133	12/25/2016	1
31389J B7 8	FNMA PASS TH #00626562 6.000	...	06/25/2007	PAID ON PRINCIPAL		113,724	113,724	118,390	120,376	0	(6,652)	0	(6,652)	0	113,724	0	0	0	839	02/25/2017	1
31389J K2 9	FNMA PASS TH #00626813 6.000	...	06/25/2007	PAID ON PRINCIPAL		30,176	30,176	31,477	31,792	0	(1,616)	0	(1,616)	0	30,176	0	0	0	351	07/25/2017	1
31389N 5H 4	FNMA PASS TH #00630948 6.000	...	06/25/2007	PAID ON PRINCIPAL		11,967	11,967	12,483	12,741	0	(773)	0	(773)	0	11,967	0	0	0	110	02/25/2017	1
31389Y M7 3	FNMA PASS TH #00639482 7.500	...	06/25/2007	PAID ON PRINCIPAL		79,244	79,244	82,841	87,208	0	(7,963)	0	(7,963)	0	79,244	0	0	0	990	01/25/2032	1
31390E R9 5	FNMA PASS TH #00644112 6.000	...	06/25/2007	PAID ON PRINCIPAL		11,790	11,790	12,299	12,650	0	(860)	0	(860)	0	11,790	0	0	0	98	05/25/2017	1
31390F ND 7	FNMA PASS TH #00644888 6.000	...	06/25/2007	PAID ON PRINCIPAL		15,150	15,150	15,803	16,191	0	(1,041)	0	(1,041)	0	15,150	0	0	0	185	06/25/2017	1
31390K RG 5	FNMA PASS TH #00648587 7.500	...	06/25/2007	PAID ON PRINCIPAL		68,365	68,365	71,469	75,640	0	(7,275)	0	(7,275)	0	68,365	0	0	0	1,278	05/25/2032	1
31390L 2C 9	FNMA PASS TH #00649771 6.000	...	06/25/2007	PAID ON PRINCIPAL		25,170	25,170	26,256	26,755	0	(1,585)	0	(1,585)	0	25,170	0	0	0	219	06/25/2017	1
31390S 3R 0	FNMA PASS TH #00655208 6.000	...	06/25/2007	PAID ON PRINCIPAL		9,404	9,404	9,810	9,936	0	(531)	0	(531)	0	9,404	0	0	0	94	09/25/2017	1
31391E HS 3	FNMA PASS TH #00664541 6.000	...	06/25/2007	PAID ON PRINCIPAL		130,911	130,911	136,557	140,498	0	(9,587)	0	(9,587)	0	130,911	0	0	0	1,865	10/25/2017	1
31391F DW 5	FNMA PASS TH #00665317 6.000	...	06/25/2007	PAID ON PRINCIPAL		42,415	42,415	44,234	44,537	0	(2,122)	0	(2,122)	0	42,415	0	0	0	424	10/25/2017	1
31400E QQ 6	FNMA PASS TH #00685463 5.000	...	06/25/2007	PAID ON PRINCIPAL		100,130	100,130	102,587	102,287	0	(2,157)	0	(2,157)	0	100,130	0	0	0	859	03/25/2018	1
31401B QB 4	FNMA PASS TH #00703450 5.000	...	06/25/2007	PAID ON PRINCIPAL		599,154	599,154	613,858	614,207	0	(15,053)	0	(15,053)	0	599,154	0	0	0	4,863	06/25/2018	1
31401C KL 6	FNMA PASS TH #00704199 5.000	...	06/25/2007	PAID ON PRINCIPAL		192,345	192,345	197,065	197,030	0	(4,685)	0	(4,685)	0	192,345	0	0	0	1,388	06/25/2018	1

E05.7

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Designation or Market Indicator (a)
31401H NK 4	FNMA PASS TH #00708794 5.000		06/25/2007	PAID ON PRINCIPAL		99,953	99,953	102,406	102,388	0	(2,435)	0	(2,435)	0	99,953	0	0	0	1,014	06/25/2018	1
31401M BR 1	FNMA PASS TH #00712048 5.500		06/25/2007	PAID ON PRINCIPAL		13,971	13,971	14,270	14,372	0	(402)	0	(402)	0	13,971	0	0	0	88	07/25/2033	1
31401X LS 4	FNMA PASS TH #00721337 5.000		06/25/2007	PAID ON PRINCIPAL		1,065,486	1,065,486	1,091,427	1,087,670	0	(22,185)	0	(22,185)	0	1,065,486	0	0	0	8,635	06/25/2018	1
31402C QM 7	FNMA PASS TH #00725060 6.000		06/25/2007	PAID ON PRINCIPAL		4,225	4,225	4,324	4,374	0	(149)	0	(149)	0	4,225	0	0	0	38	01/25/2034	1
31402D VH 0	FNMA PASS TH #00726116 5.000		06/25/2007	PAID ON PRINCIPAL		358,022	358,022	366,763	365,972	0	(7,950)	0	(7,950)	0	358,022	0	0	0	2,975	08/25/2018	1
31402J ER 4	FNMA PASS TH #00730144 5.000		06/25/2007	PAID ON PRINCIPAL		161,950	161,950	161,001	161,032	0	918	0	918	0	161,950	0	0	0	1,327	07/25/2033	1
31402J 2D 8	FNMA PASS TH #00730772 5.000		06/25/2007	PAID ON PRINCIPAL		103,867	103,867	106,416	106,394	0	(2,527)	0	(2,527)	0	103,867	0	0	0	1,065	08/25/2018	1
31402N D5 4	FNMA PASS TH #00733724 5.000		06/25/2007	PAID ON PRINCIPAL		68,529	68,529	70,211	70,083	0	(1,554)	0	(1,554)	0	68,529	0	0	0	569	08/25/2018	1
31402Q LQ 6	FNMA PASS TH #00734826 4.500		06/25/2007	PAID ON PRINCIPAL		72,196	72,196	69,579	69,741	0	2,455	0	2,455	0	72,196	0	0	0	560	08/25/2033	1
31403F QF 4	FNMA PASS TH #00747577 5.000		06/25/2007	PAID ON PRINCIPAL		236,618	236,618	235,398	235,434	0	1,184	0	1,184	0	236,618	0	0	0	2,197	11/25/2033	1
31403G RL 8	FNMA PASS TH #00748491 5.000		06/25/2007	PAID ON PRINCIPAL		197,489	197,489	196,465	196,490	0	999	0	999	0	197,489	0	0	0	1,523	10/25/2033	1
31403L LR 0	FNMA PASS TH #00751936 5.500		06/25/2007	PAID ON PRINCIPAL		99,636	99,636	101,769	101,774	0	(2,138)	0	(2,138)	0	99,636	0	0	0	912	11/25/2023	1
31403N CD 7	FNMA PASS TH #00753468 4.500		06/25/2007	PAID ON PRINCIPAL		18,265	18,265	18,325	18,314	0	(49)	0	(49)	0	18,265	0	0	0	161	11/25/2018	1
31404B SY 9	FNMA PASS TH #00763835 5.000		06/25/2007	PAID ON PRINCIPAL		7,330	7,330	7,290	7,291	0	40	0	40	0	7,330	0	0	0	36	01/25/2034	1
31404J MA 0	FNMA PASS TH #00769953 5.000		06/25/2007	PAID ON PRINCIPAL		285,109	285,109	284,930	284,944	0	165	0	165	0	285,109	0	0	0	2,628	03/25/2034	1
31404J YQ 2	FNMA PASS TH #00770319 5.000		06/25/2007	PAID ON PRINCIPAL		40,032	40,032	39,798	39,801	0	232	0	232	0	40,032	0	0	0	334	04/25/2034	1
31404N 2P 0	FNMA PASS TH #00773982 5.000		06/25/2007	PAID ON PRINCIPAL		121,902	121,902	121,187	121,217	0	684	0	684	0	121,902	0	0	0	1,014	03/25/2034	1
31404N 2S 4	FNMA PASS TH #00773985 5.000		06/25/2007	PAID ON PRINCIPAL		142,027	142,027	141,195	141,240	0	787	0	787	0	142,027	0	0	0	1,183	03/25/2034	1
31404W GW 0	FNMA PASS TH #00780613 5.000		06/25/2007	PAID ON PRINCIPAL		257,280	257,280	245,743	246,204	0	11,076	0	11,076	0	257,280	0	0	0	2,076	05/25/2034	1
31404W R9 9	FNMA PASS TH #00780912 5.000		06/25/2007	PAID ON PRINCIPAL		106,595	106,595	102,231	102,437	0	4,158	0	4,158	0	106,595	0	0	0	895	06/25/2029	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		06/25/2007	PAID ON PRINCIPAL		691,649	691,649	687,822	687,822	0	3,826	0	3,826	0	691,649	0	0	0	5,697	06/25/2035	1
31407X A8 4	FNMA PASS TH #00843431 5.000		06/25/2007	PAID ON PRINCIPAL		335,111	335,111	320,554	321,520	0	13,590	0	13,590	0	335,111	0	0	0	2,467	07/25/2035	1
31408J D3 2	FNMA PASS TH #00852522 5.000		04/25/2007	VARIOUS		17,083,994	17,712,142	16,998,121	17,028,114	0	8,821	0	8,821	0	17,036,935	0	47,059	47,059	100,739	02/25/2036	1
56052E CS 5	MAINE HSG AUTH MTG REV 5.750		05/10/2007	REDEEMED		840,000	840,000	840,000	840,000	0	0	0	0	0	840,000	0	0	0	23,479	11/15/2017	1FE
64468T TP 2	NEW HAMPSHIRE HSG FIN 5.550		04/13/2007	REDEEMED		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,258	01/01/2031	1FE
64988P KV 7	NEW YORK MTG AGY REV H 5.500		04/01/2007	REDEEMED		610,000	610,000	610,000	610,000	0	0	0	0	0	610,000	0	0	0	16,775	04/01/2031	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		06/01/2007	REDEEMED		19,067	19,067	19,067	19,067	0	0	0	0	0	19,067	0	0	0	235	03/01/2020	1
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		06/15/2007	REDEEMED		6,623	6,623	6,623	6,623	0	0	0	0	0	6,623	0	0	0	63	04/15/2021	6*
18828* AA 0	CLINTON HSG REV S78 7.125		06/15/2007	REDEEMED		16,986	16,986	16,986	16,986	0	0	0	0	0	16,986	0	0	0	134	05/15/2020	5*
313455 9D 1	FHA AMER SAV BANK 88-4 6.930		06/25/2007	PAID ON PRINCIPAL		239,587	239,587	222,816	229,537	0	10,049	0	10,049	0	239,587	0	0	0	3,004	11/01/2015	1
313455 9F 6	FHA CITICORP 85-4 PROJ 6.875		06/25/2007	PAID ON PRINCIPAL		23,157	23,157	21,445	22,060	0	1,097	0	1,097	0	23,157	0	0	0	167	12/01/2015	1
313455 9H 2	FHA GOLDOME 87-11 PROJ 6.875		06/25/2007	PAID ON PRINCIPAL		90,016	90,016	89,791	89,788	0	228	0	228	0	90,016	0	0	0	1,033	11/01/2015	1
501993 AA 7	FHA KUKUI GARDENS PROJ 3.000		06/26/2007	PAID ON PRINCIPAL		208,581	208,581	149,121	189,425	0	19,156	0	19,156	0	208,581	0	0	0	1,388	05/01/2011	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.931		06/25/2007	PAID ON PRINCIPAL/PRIOR QTR A		(34,717)	(34,717)	(32,566)	(33,417)	0	(1,300)	0	(1,300)	0	(34,717)	0	0	0	1,449	07/01/2017	1
313455 9E 9	FHA MERRILL LYNCH 185- 6.810		06/25/2007	PAID ON PRINCIPAL		16,825	16,825	15,142	16,303	0	522	0	522	0	16,825	0	0	0	94	02/01/2020	1
69330@ AA 2	FHA PAXTON FINANCIAL 6 6.500		06/25/2007	PAID ON PRINCIPAL		53,139	53,139	51,545	52,558	0	581	0	581	0	53,139	0	0	0	580	05/01/2014	1
313455 9J 8	FHA USGI GIFHA TOWERS 6.930		06/27/2007	PAID ON PRINCIPAL		21,373	21,373	19,780	20,631	0	742	0	742	0	21,373	0	0	0	242	09/01/2014	1
313455 9L 3	FHA USGI 2067 6.930		06/25/2007	PAID ON PRINCIPAL		39,719	39,719	37,553	38,718	0	1,001	0	1,001	0	39,719	0	0	0	480	12/14/2014	1
3199999	Total - Bonds - Special Revenue & Assessment					148,601,107	148,344,955	147,896,154	148,308,133	0	(90,522)	0	(90,522)	0	148,217,611	0	383,497	383,497	2,292,054	XXX	XXX
Bonds - Public Utilities																					
44949R AB 8	INTERSTATE POWER & LIG 6.875		05/01/2007	MATURED		20,000,000	20,000,000	19,943,200	19,992,625	0	7,375	0	7,375	0	20,000,000	0	0	0	687,500	05/01/2007	1FE
670768 AA 8	NYNEX CORP 9.550		05/01/2007	PAID ON PRINCIPAL		147,390	147,390	171,767	159,588	0	(12,198)	0	(12,198)	0	147,390	0	0	0	1,668	05/01/2010	1FE
713291 AF 9	PEPCO HOLDINGS INC 5.500		05/31/2007	REDEEMED		840,317	840,000	838,992	839,810	0	(7)	0	(7)	0	839,803	0	514	514	13,603	08/15/2007	2FE
781904 AM 9	RURAL CELLULAR CORP 8.250		05/18/2007	GOLDMAN SACHS & CO.		184,625	175,000	175,000	175,000	0	0	0	0	175,000	0	9,625	9,625	9,625	2,727	03/15/2012	4FE
3899999	Total - Bonds - Public Utilities					21,172,332	21,162,390	21,128,959	21,167,023	0	(4,830)	0	(4,830)	0	21,162,193	0	10,139	10,139	705,499	XXX	XXX
Bonds - Industrial and Miscellaneous																					
05946X TD 5	BAFC 2005-2 1A14 CMO 5.500		06/25/2007	PAID ON PRINCIPAL		981,209	981,209	972,368	973,130	0	8,079	0	8,079	0	981,209	0	0	0	11,480	04/25/2035	1FE
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		06/25/2007	PAID ON PRINCIPAL		710,300	710,300	711,341	710,945	0	(645)	0	(645)	0	710,300	0	0	0	6,807	01/31/2036	1FE
065412 AC 2	BANK UNITED CORP 8.875		05/01/2007	MATURED		3,537,000	3,537,000	4,121,914	3,584,060	0	(47,060)	0	(47,060)	0	3,537,000	0	0	0	156,954	05/01/2007	1FE

E05.8

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 eign	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)
0556S AA 2	BURLINGTON NORTHERN SA 5.629		04/03/2007	PAID ON PRINCIPAL		112,160	112,160	112,160	112,160	0	0	0	0	0	112,160	0	0	0	4,069	04/01/2024	1FE
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		633,306	633,306	639,145	633,306	0	(5,093)	0	(5,093)	0	633,306	0	0	0	6,343	10/25/2019	1FE
126650 BB 5	CVS LEASE PASS THRU CE 5.880		06/11/2007	PAID ON PRINCIPAL		12,037	12,037	12,037	12,037	0	0	0	0	12,037	0	0	0	118	01/10/2028	2FE	
246688 AA 2	DELHAIZE AMERICA INC 9.000		06/28/2007	TENDERED		15,413	13,000	10,920	10,983	0	9	0	9	10,992	0	0	4,422	4,422	1,342	04/15/2031	3FE
313918 AA 2	FEDERAL REALTY INVESTM 6.820		06/27/2007	BANC OF AMERICA SECURIT		5,006,250	5,000,000	4,754,650	4,777,649	0	2,394	0	2,394	0	4,780,042	0	226,208	226,208	0	08/01/2027	2FE
31339W Q2 5	FHLMC 2433 NH CMO 6.500		06/15/2007	PAID ON PRINCIPAL		177,407	177,407	178,405	177,864	0	(457)	0	(457)	0	177,407	0	0	0	2,883	04/15/2032	1
3133TG NU 9	FHR 2093 Z CMO 6.000		06/15/2007	PAID ON PRINCIPAL		723,824	723,824	666,810	686,751	0	37,074	0	37,074	0	723,824	0	0	0	7,559	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		06/15/2007	PAID ON PRINCIPAL		1,381,411	1,381,411	1,262,907	1,322,885	0	58,526	0	58,526	0	1,381,411	0	0	0	14,469	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		06/15/2007	PAID ON PRINCIPAL		236,725	236,725	242,751	239,336	0	(2,612)	0	(2,612)	0	236,725	0	0	0	2,964	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		06/15/2007	PAID ON PRINCIPAL		31,218	31,218	30,495	30,865	0	354	0	354	0	31,218	0	0	0	435	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2007	PAID ON PRINCIPAL		72,812	72,812	72,656	72,655	0	157	0	157	0	72,812	0	0	0	893	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		06/15/2007	PAID ON PRINCIPAL		374,311	374,311	356,074	362,783	0	11,527	0	11,527	0	374,311	0	0	0	3,514	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		06/15/2007	PAID ON PRINCIPAL		642,448	642,448	607,457	620,543	0	21,905	0	21,905	0	642,448	0	0	0	6,965	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		06/15/2007	PAID ON PRINCIPAL		58,650	58,650	52,883	55,914	0	2,736	0	2,736	0	58,650	0	0	0	880	03/15/2031	1
31392K FP 6	FHR 2451 JH CMO 6.500		06/15/2007	PAID ON PRINCIPAL		833,911	833,911	827,852	829,182	0	4,729	0	4,729	0	833,911	0	0	0	10,163	05/15/2032	1
31392T TY 3	FHR 2481 OD CMO 5.500		06/15/2007	PAID ON PRINCIPAL		157,152	157,152	163,929	158,671	0	(1,519)	0	(1,519)	0	157,152	0	0	0	1,439	03/15/2016	1
31393H DF 6	FHR 2543 OB CMO 6.000		06/15/2007	PAID ON PRINCIPAL		159,904	159,904	167,699	164,220	0	(4,317)	0	(4,317)	0	159,904	0	0	0	1,593	03/15/2032	1
31393J AR 9	FHR 2549 NB CMO 6.000		06/15/2007	PAID ON PRINCIPAL		199,413	199,413	208,449	203,963	0	(4,550)	0	(4,550)	0	199,413	0	0	0	2,388	03/15/2030	1
31282X A8 4	FHS 146 75 CMO 7.500		06/15/2007	PAID ON PRINCIPAL		33,186	33,186	33,466	33,404	0	(218)	0	(218)	0	33,186	0	0	0	419	01/01/2023	1
31358F 3N 7	FNR G-5 Z CMO 8.250		06/25/2007	PAID ON PRINCIPAL		36,109	36,109	36,653	36,520	0	(411)	0	(411)	0	36,109	0	0	0	451	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		06/25/2007	PAID ON PRINCIPAL		111,905	111,905	97,571	103,664	0	8,241	0	8,241	0	111,905	0	0	0	982	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		06/25/2007	PAID ON PRINCIPAL		1,718,180	1,718,180	1,641,581	1,677,722	0	40,458	0	40,458	0	1,718,180	0	0	0	19,222	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		06/25/2007	PAID ON PRINCIPAL		238,889	238,889	226,607	230,942	0	7,947	0	7,947	0	238,889	0	0	0	2,491	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		06/25/2007	PAID ON PRINCIPAL		141,954	141,954	135,013	136,108	0	5,845	0	5,845	0	141,954	0	0	0	1,568	06/25/2029	1
31359S QC 7	FNR 2001-10 PX CMO 6.000		06/25/2007	PAID ON PRINCIPAL		466,460	466,460	487,087	473,320	0	(6,859)	0	(6,859)	0	466,460	0	0	0	4,877	01/25/2030	1
31392B AN 6	FNR 2001-70 PE CMO 6.000		06/25/2007	PAID ON PRINCIPAL		1,362,705	1,362,705	1,423,601	1,401,183	0	(38,478)	0	(38,478)	0	1,362,705	0	0	0	13,625	07/25/2031	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		06/25/2007	PAID ON PRINCIPAL		690,525	690,525	723,110	709,079	0	(18,554)	0	(18,554)	0	690,525	0	0	0	6,385	12/25/2031	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		06/25/2007	PAID ON PRINCIPAL		60,057	60,057	62,488	62,930	0	(2,873)	0	(2,873)	0	60,057	0	0	0	650	06/25/2042	1
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		06/20/2007	PAID ON PRINCIPAL		332,131	332,131	340,855	340,423	0	(8,292)	0	(8,292)	0	332,131	0	0	0	4,250	08/20/2030	1
3837H4 T7 0	GNR 2000-34 Z CMO 6.500		06/20/2007	PAID ON PRINCIPAL		77,298	77,298	73,290	74,513	0	2,785	0	2,785	0	77,298	0	0	0	739	10/20/2030	1
441812 FL 3	HOUSEHOLD FINANCE CORP 7.650		05/15/2007	MATURED		600,000	600,000	598,668	599,730	0	270	0	270	0	600,000	0	0	0	22,950	05/15/2007	1FE
46625H GG 9	JP MORGAN CHASE 5.600		05/29/2007	CITIGROUP GLOBAL MARKET		1,007,150	1,000,000	998,360	998,517	0	171	0	171	0	998,688	0	8,462	8,462	27,844	06/01/2011	1FE
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.301		04/25/2007	PAID ON PRINCIPAL		211,845	211,845	210,223	210,223	0	1,622	0	1,622	0	211,845	0	0	0	0	12/25/2035	1FE
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.301		06/25/2007	PAID ON PRINCIPAL		282,232	282,232	280,071	280,071	0	2,161	0	2,161	0	282,232	0	0	0	2,979	12/25/2035	1FE
590188 JF 6	MERRILL LYNCH 6.500		05/24/2007	MERRILL LYNCH CAPITAL MA		529,070	500,000	526,090	521,432	0	(572)	0	(572)	0	520,861	0	8,209	8,209	12,188	07/15/2018	1FE
89626* AK 3	TRIMONT LEASING PTN SR 8.150		06/30/2007	MATURED		1,100,000	1,100,000	1,074,150	1,098,659	0	1,341	0	1,341	0	1,100,000	0	0	0	44,825	06/30/2007	2
90807E AF 2	UNION PLANTERS BANK 5.125		06/15/2007	MATURED		800,000	800,000	857,784	807,139	0	(7,139)	0	(7,139)	0	800,000	0	0	0	20,500	06/15/2007	1FE
92976G AE 1	WACHOVIA BANK NA 5.600		05/17/2007	UBS AG		1,005,570	1,000,000	998,770	998,768	0	41	0	41	0	998,809	0	6,761	6,761	10,422	03/15/2016	1FE
94980D AB 4	WFMB 2003-M A2 CMO 4.705		06/25/2007	PAID ON PRINCIPAL		98,701	98,701	96,010	96,338	0	2,364	0	2,364	0	98,701	0	0	0	985	12/25/2033	1FE
94980D AB 4	WFMB 2003-M A2 CMO 4.706		04/25/2007	PAID ON PRINCIPAL		61,177	61,177	59,509	59,713	0	1,465	0	1,465	0	61,177	0	0	0	240	12/25/2033	1FE
94982D AA 4	WFMB 2005-AR14 A1 CMO 5.385		05/15/2007	PAID ON PRINCIPAL		39,996	39,996	39,409	39,494	0	503	0	503	0	39,996	0	0	0	177	08/25/2035	1FE
94982D AA 4	WFMB 2005-AR14 A1 CMO 5.386		06/25/2007	PAID ON PRINCIPAL		140,038	140,038	137,981	138,277	0	1,761	0	1,761	0	140,038	0	0	0	1,521	08/25/2035	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.157		04/20/2007	PAID ON PRINCIPAL		100,868	100,868	99,450	99,701	0	1,167	0	1,167	0	100,868	0	0	0	458	10/20/2035	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.451		06/20/2007	PAID ON PRINCIPAL		273,765	273,765	269,915	270,597	0	3,168	0	3,168	0	273,765	0	0	0	2,748	10/20/2035	1FE
780153 AJ 1	ROYAL CARIBBEAN CRUISE 7.250	F	05/23/2007	CREDIT SUISSE FIRST BOST		2,040,320	2,000,000	2,030,000	2,021,380	6,168	(684)	0	5,483	0	2,026,863	0	13,457	13,457	29,806	03/15/2018	3FE
06051G CF 4	BAFC 2004-2 3A12 CMO 5.500		06/20/2007	PAID ON PRINCIPAL		1,160,975	1,160,975	1,156,712	1,156,712	0	4,263	0	4,263	0	1,160,975	0	0	0	8,180	09/20/2034	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.341		06/25/2007	PAID ON PRINCIPAL		198,411	198,411	200,887	199,750	0	(1,339)	0	(1,339)	0	198,411	0	0	0	1,289	05/25/2033	1FE
05948X EB																					

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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 Designation or Market Indicator (a)
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		06/25/2007	PAID ON PRINCIPAL		577,189	577,189	583,570	582,266	.0	(5,077)	.0	(5,077)	.0	577,189	.0	.0	.0	4,317	09/25/2018	1FE
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		464,223	464,223	453,658	464,228	.0	9,995	.0	9,995	.0	464,223	.0	.0	.0	3,233	11/25/2018	1FE
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		761,985	761,985	744,721	745,565	.0	16,420	.0	16,420	.0	761,985	.0	.0	.0	5,454	12/25/2018	1FE
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		06/25/2007	PAID ON PRINCIPAL		42,807	42,807	42,793	42,648	.0	158	.0	158	.0	42,807	.0	.0	.0	550	05/25/2017	1FE
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		06/25/2007	PAID ON PRINCIPAL		2,596	2,596	2,579	2,579	.0	.17	.0	.17	.0	2,596	.0	.0	.0	24	11/25/2033	1FE
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2007	PAID ON PRINCIPAL		573,385	573,385	594,814	604,851	.0	(31,466)	.0	(31,466)	.0	573,385	.0	.0	.0	5,902	12/25/2033	1FE
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		483,122	483,122	487,953	487,526	.0	(4,405)	.0	(4,405)	.0	483,122	.0	.0	.0	4,188	08/25/2018	1FE
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		06/25/2007	PAID ON PRINCIPAL		92,607	92,607	92,969	92,923	.0	(316)	.0	(316)	.0	92,607	.0	.0	.0	736	09/25/2018	1FE
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		06/25/2007	PAID ON PRINCIPAL		1,109,548	1,109,548	1,084,236	1,083,965	.0	25,583	.0	25,583	.0	1,109,548	.0	.0	.0	7,867	09/25/2033	1FE
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		1,036,328	1,036,328	1,030,984	1,031,306	.0	5,022	.0	5,022	.0	1,036,328	.0	.0	.0	7,380	10/25/2018	1FE
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		06/25/2007	PAID ON PRINCIPAL		1,076,410	1,076,410	1,038,315	1,040,702	.0	35,708	.0	35,708	.0	1,076,410	.0	.0	.0	7,796	12/25/2018	1FE
81375F CX 9	SASI 1993-7 B1 CMO 6.250		06/25/2007	PAID ON PRINCIPAL		5,283	5,283	5,105	5,193	.0	90	.0	90	.0	5,283	.0	.0	.0	53	12/25/2023	1FE
939335 4J 1	WAMMS 2002-MS5 2A1 CMO 6.000		06/25/2007	PAID ON PRINCIPAL		9,332	9,473	9,430	9,473	.0	(140)	.0	(140)	.0	9,332	.0	.0	.0	75	07/25/2017	1FE
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		06/25/2007	PAID ON PRINCIPAL		18,620	18,620	18,850	19,286	.0	(666)	.0	(666)	.0	18,620	.0	.0	.0	210	01/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.472		04/25/2007	PAID ON PRINCIPAL		33,933	33,933	34,271	34,665	.0	(732)	.0	(732)	.0	33,933	.0	.0	.0	127	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.473		06/25/2007	PAID ON PRINCIPAL		86,371	86,371	87,233	88,235	.0	(1,863)	.0	(1,863)	.0	86,371	.0	.0	.0	806	03/25/2033	1FE
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		1,650,600	1,650,600	1,644,410	1,644,631	.0	5,969	.0	5,969	.0	1,650,600	.0	.0	.0	13,385	10/25/2018	1FE
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		06/25/2007	PAID ON PRINCIPAL		105,825	105,825	104,238	104,518	.0	1,308	.0	1,308	.0	105,825	.0	.0	.0	752	12/25/2018	1FE
92922F 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2007	PAID ON PRINCIPAL		130,406	130,406	130,813	130,746	.0	(340)	.0	(340)	.0	130,406	.0	.0	.0	974	07/25/2018	1FE
94979W AA 7	WFMB 2003-G A1 CMO 4.100		06/25/2007	PAID ON PRINCIPAL		157,780	157,780	150,292	150,945	.0	6,835	.0	6,835	.0	157,780	.0	.0	.0	1,010	06/25/2033	1FE
94980Y AE 2	WFMB 2003-16 2A1 CMO 4.500		06/25/2007	PAID ON PRINCIPAL		80,182	80,182	79,706	79,762	.0	419	.0	419	.0	80,182	.0	.0	.0	613	12/25/2018	1FE
949775 AB 6	WFMB 2003-18 A2 CMO 5.250		06/25/2007	PAID ON PRINCIPAL		321,947	321,947	315,383	315,482	.0	6,465	.0	6,465	.0	321,947	.0	.0	.0	2,647	12/25/2033	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		06/21/2007	PAID ON PRINCIPAL		664,721	664,721	693,802	662,444	.0	2,276	.0	2,276	.0	664,721	.0	.0	.0	7,556	03/21/2029	1FE
161546 EF 9	CFAB 2003-1 2A2 5.980		06/25/2007	PAID ON PRINCIPAL		83,634	83,634	83,699	83,864	.0	(230)	.0	(230)	.0	83,634	.0	.0	.0	1,264	11/25/2032	1FE
21075W GF 5	CONHE 1998-1 A7 (MBIA) 6.870		06/15/2007	PAID ON PRINCIPAL		83,362	83,362	84,196	83,155	.0	207	.0	207	.0	83,362	.0	.0	.0	942	12/15/2022	1FE
204012 AD 0	CPLT 1987-A A4 4.500		04/02/2007	PAID ON PRINCIPAL		27,472	27,472	13,672	22,397	.0	5,075	.0	5,075	.0	27,472	.0	.0	.0	618	10/01/2018	1FE
33736L AR 6	FULB 1997-C2 A3 6.650		06/18/2007	PAID ON PRINCIPAL		164,066	164,066	182,120	166,617	.0	(2,551)	.0	(2,551)	.0	164,066	.0	.0	.0	2,086	11/18/2029	1FE
38373M EN 6	GNR 2002-53 B (PROJECT) 5.552		06/18/2007	PAID ON PRINCIPAL		1,669,289	1,669,289	1,694,329	1,690,493	.0	(21,203)	.0	(21,203)	.0	1,669,289	.0	.0	.0	24,870	05/15/2026	1
69348H BK 3	PNCMA 2000-C1 A2 7.610		06/15/2007	PAID ON PRINCIPAL		28,961	28,961	33,205	30,871	.0	(1,910)	.0	(1,910)	.0	28,961	.0	.0	.0	377	02/15/2010	1FE
76110W UX 2	RASC 2003-KS10 A16 4.540		06/25/2007	PAID ON PRINCIPAL		16,598	16,598	16,595	16,574	.0	.24	.0	.24	.0	16,598	.0	.0	.0	152	12/25/2033	1FE
76110W UP 9	RASC 2003-KS9 A1B 5.640		05/25/2007	PAID ON PRINCIPAL		159,715	159,715	159,715	159,715	.0	.0	.0	.0	.0	159,715	.0	.0	.0	1,031	11/25/2033	1FE
76110W UP 9	RASC 2003-KS9 A1B 5.960		06/25/2007	PAID ON PRINCIPAL		104,065	104,065	104,065	104,065	.0	.0	.0	.0	.0	104,065	.0	.0	.0	1,539	11/25/2033	1FE
4599999	Total - Bonds - Industrial & Miscellaneous					42,903,520	42,812,747	42,995,755	42,497,635	.6	132,200	.0	138,367	.0	42,636,002	.0	267,518	267,518	595,274	.XXX	.XXX
6099997	Total - Bonds - Part 4					232,856,611	232,324,944	232,482,913	232,047,538	.6	132,045	.0	138,213	.0	232,185,751	.0	670,861	670,861	4,050,495	.XXX	.XXX
6099999	Total - Bonds					232,856,611	232,324,944	232,482,913	232,047,538	.6	132,045	.0	138,213	.0	232,185,751	.0	670,861	670,861	4,050,495	.XXX	.XXX
Preferred Stocks - Industrial and Miscellaneous																					
013817 20 0	ALCOA INC \$3.75		05/23/2007	JANNEY MONTGOMERY SCO		5,000,000	367,744	.0	290,000	.0	(90,000)	.0	(90,000)	.0	290,000	.0	77,744	77,744	9,375	.XXX	P2LFE
524908 88 6	LEHMAN BROTHERS HOLDINGS		06/19/2007	JANNEY MONTGOMERY SCO		40,000,000	1,946,370	.0	1,608,000	.0	(426,000)	.0	(426,000)	.0	1,608,000	.0	338,370	338,370	56,700	.XXX	P1LFE
74460D 23 2	PUBLIC STORAGE INC SER M 6.625%		06/28/2007	PRIOR YEAR INCOME		0.000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	16,562	.XXX	P2LFE
6399999	Total - Preferred Stocks - Industrial & Miscellaneous					2,314,114	.XXX	1,898,000	2,414,000	(516,000)	.0	.0	(516,000)	.0	1,898,000	.0	416,114	416,114	82,637	.XXX	.XXX
6599997	Total - Preferred Stocks - Part 4					2,314,114	.XXX	1,898,000	2,414,000	(516,000)	.0	.0	(516,000)	.0	1,898,000	.0	416,114	416,114	82,637	.XXX	.XXX
6599999	Total - Preferred Stocks					2,314,114	.XXX	1,898,000	2,414,000	(516,000)	.0	.0	(516,000)	.0	1,898,000	.0	416,114	416,114	82,637	.XXX	.XXX
Common Stocks - Industrial and Miscellaneous																					
026652 10 7	AMERICAN HOMESTAR CORP SER C		04/05/2007	THE SEAPORT GROUP		27,366,000	164,193	.XXX	.0	.0	(143,671)	.0	(143,671)	.0	.0	.0	164,193	164,193	.0	.XXX	U
45809K 20 2	INSWEB CORP		04/17/2007	SMITH BARNEY/SALOMON BF		4,597,000	27,306	.XXX	10,021	.0	(4,688)	.0	(4,688)	.0	10,021	.0	17,284	17,284	.0	.XXX	L
99C000 58 7	SHERWOOD INTERNATIONAL PLC	F	04/06/2007	DIRECT		21,497,000	59,956	.XXX	49,873	.0	.0	.0	.0	49,873	.0	10,083	10,083	.0	.XXX	U	
6899999	Total - Common Stocks - Industrial & Miscellaneous					251,455	.XXX	59,894	208,254	(148,359)	.0	.0	(148,359)	.0	59,894	.0	191,560	191,560	.0	.XXX	.XXX
7299997	Total - Common Stocks - Part 4					251,455	.XXX	59,894	208,254	(148,359)	.0	.0	(148,359)	.0	59,894	.0	191,560	191,560	.0	.XXX	.XXX

E05.10

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company 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					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 Designation 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.							
7299999	Total - Common Stocks.....			251,455	XXX	59,894	208,254	(148,359)	0	0	(148,359)	0	59,894	0	191,560	191,560	0	XXX	XXX	
7399999	Total - Preferred and Common Stocks.....			2,565,569	XXX	1,957,894	2,622,254	(664,359)	0	0	(664,359)	0	1,957,894	0	607,675	607,675	82,637	XXX	XXX	
7499999	Total - Bonds, Preferred and Common Stocks.....			235,422,180	XXX	234,440,807	234,669,792	(658,192)	132,045	0	(526,146)	0	234,143,645	0	1,278,536	1,278,536	4,133,132	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....2.

SCHEDULE DB - PART A - SECTION 1

Showing All Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income

NONE

E06

SCHEDULE DB - PART B - SECTION 1

Showing All Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis	Other Investment/ Miscellaneous Income

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DB - PART C - SECTION 1

Showing All Collar, Swap and Forwards Open at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure

NONE

SCHEDULE DB - PART D - SECTION 1

Showing All Futures Contracts and Insurance Futures Contracts at Current Statement Date

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure

E07

Long Futures Positions - Hedging Transactions

US 2-YR NOTE.....	13	09/30/2007..	2,645,906	2,649,156	3,250	06/01/2007..	CBT.....	0	0	0	3,250	7,904
US 2-YR NOTE.....	13	09/30/2007..	2,643,672	2,649,156	5,484	06/07/2007..	CBT.....	0	0	0	5,484	7,904
US 5-YR NOTE.....	115	09/30/2007..	11,972,578	11,968,984	(3,594)	06/01/2007..	CBT.....	0	0	0	(3,594)	69,920
US 5-YR NOTE.....	115	09/30/2007..	11,922,266	11,968,984	46,719	06/07/2007..	CBT.....	0	0	0	46,719	69,920
US 10-YR NOTE.....	315	09/30/2007..	33,355,547	33,296,484	(59,063)	06/01/2007..	CBT.....	0	0	0	(59,063)	276,570
US 10-YR NOTE.....	315	09/30/2007..	33,124,219	33,296,484	172,266	06/07/2007..	CBT.....	0	0	0	172,266	276,570
US 30-YR NOTE.....	44	09/30/2007..	4,771,250	4,741,000	(30,250)	06/01/2007..	CBT.....	0	0	0	(30,250)	59,400
US 30-YR NOTE.....	44	09/30/2007..	4,710,750	4,741,000	30,250	06/07/2007..	CBT.....	0	0	0	30,250	59,400
0199999 Subtotal - Long Futures Positions - Hedging Transactions.....			105,146,188	105,311,250	165,063	XXX.....	XXX.....	0	0	0	165,063	827,588
0499999 Subtotal - Long Futures Positions.....			105,146,188	105,311,250	165,063	XXX.....	XXX.....	0	0	0	165,063	827,588

Short Futures Positions - Hedging Transactions

US 2-YR NOTE.....	64	09/30/2007..	13,061,000	13,042,000	19,000	05/24/2007..	CBT.....	0	0	0	19,000	38,912
US 5-YR NOTE.....	572	09/30/2007..	59,890,188	59,532,688	357,500	05/24/2007..	CBT.....	0	0	0	357,500	347,776
US 10-YR NOTE.....	1,577	09/30/2007..	168,147,625	166,693,828	1,453,797	05/24/2007..	CBT.....	0	0	0	1,453,797	1,384,606
US 30-YR NOTE.....	223	09/30/2007..	24,359,266	24,028,250	331,016	05/24/2007..	CBT.....	0	0	0	331,016	301,050
0599999 Subtotal - Short Futures Positions - Hedging Transactions.....			265,458,078	263,296,766	2,161,313	XXX.....	XXX.....	0	0	0	2,161,313	2,072,344
0899999 Subtotal - Short Futures Positions.....			265,458,078	263,296,766	2,161,313	XXX.....	XXX.....	0	0	0	2,161,313	2,072,344
2599999 Subtotal - Hedging Transactions.....			370,604,266	368,608,016	2,326,375	XXX.....	XXX.....	0	0	0	2,326,375	2,899,932
9999999 Totals.....			370,604,266	368,608,016	2,326,375	XXX.....	XXX.....	0	0	0	2,326,375	2,899,932

TRAVELERS CASUALTY AND SURETY 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	
Open Depositories								
BANK OF AMERICA.....	HARTFORD,CT.....	.....2.700	.....506	.....0	...25,136,852	...27,547,572	.....(529,948)	XXX
CITIBANK, DELAWARE.....	NEW CASTLE,DE.....	.....0.000	.....0	.....0	.....(286,608)	.....(354,833)	.....(212,122)	XXX
JP MORGAN, NY.....	BROOKLYN,NY.....	.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
0199999. Total Open Depositories.....	...XXX...	...XXX...	.....506	.....0	...24,850,244	...27,192,739	.....(742,070)	XXX
0399999. Total Cash on Deposit.....	...XXX...	...XXX...	.....506	.....0	...24,850,244	...27,192,739	.....(742,070)	XXX
0599999. Total Cash.....	...XXX...	...XXX...	.....506	.....0	...24,850,244	...27,192,739	.....(742,070)	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 Gross Investment Income
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NONE



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Physicians - Including Surgeons and Osteopaths

ALLOCATED BY STATES AND TERRITORIES

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
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	0	0	(1)	0	0	52,428
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	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
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	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)	528	0	2,797
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	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(0)	104	0	406
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	0	0	0	0
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	0	0	(0)	0	0	8,163
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	0	0	0	0
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	(2)	632	0	63,794

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

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

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN ALLOCATED BY STATES AND TERRITORIES

Hospitals	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	(4)	30,000	2	1,269
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	(84)	0	0	33,120
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(1)	0	0	34,608
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	(19)	0	0	369,431
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	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	1,118	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	2	(1)	0	0	10,126
23. Michigan.....MI	0	0	0	0	(9)	0	0	177,474
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	(10)	39,472	2	209,064
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	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(24)	86,112	0	335,264
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)	5,042	1	21,364
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	1,000	3	12,515
39. Pennsylvania.....PA	0	0	0	1	(2)	0	0	32,106
40. Rhode Island.....RI	0	0	0	0	0	0	0	596
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	2,567
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	0	0	0	696,647
48. Washington.....WA	0	0	0	0	(51)	0	1	27,031
49. West Virginia.....WV	0	0	0	0	(11)	0	0	175,285
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	3	(217)	162,743	9	2,138,466

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

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Other Health Care Professionals, Including Dentists ALLOCATED BY STATES AND TERRITORIES

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
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	0	0	(2)	0	0	61,923
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	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
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	(0)	0	0	8,944
23. Michigan.....MI	0	0	0	0	(0)	0	0	322
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	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(12)	42,099	0	163,907
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	0	0	0	0
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	130
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	0	0	0	0
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	(14)	42,099	0	235,226

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 MALPRACTICE 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	0	0	0	0	0	0
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	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
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	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	0	0	0	0
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	0	(0)	400	0	1,558
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	0	0	0	0
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	0	0	(0)	0	0	843
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	0	0	0	0
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	(0)	400	0	2,401

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

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

Medical Malpractice Policies Effective Prior to 1/1/76

ALLOCATED BY STATES AND TERRITORIES

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	(8)	0	0	3,029
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	4	(2)	0	1	80,385
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	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	382	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	482	585,628	141	349,109
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	(3)	0	0	51,944
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	1	0	0	1	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	(13)	45,248	1	176,166
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)	4,958	0	21,008
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	9	(9)	0	0	184,988
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	1	(3)	0	0	63,041
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	0	0	0	0
48. Washington.....WA	0	0	0	0	(37)	0	0	19,767
49. West Virginia.....WV	0	0	0	0	(1)	0	0	11,069
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	15	406	636,216	144	960,508

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

TRAVELERS CASUALTY AND SURETY COMPANY
Overflow Page for Write-Ins

NONE