

# QUARTERLY STATEMENT AS OF MARCH 31, 2008 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: **www.travelers.com**  
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**  
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(E-Mail Address) (Fax Number)

## OFFICERS



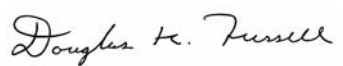
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN.....	Chairman of the Board, President & Chief Executive Officer	JOSEPH PATRICK LACHER, JR.....	Executive Vice President, Personal Insurance
2. JAY STEVEN BENET.....	Vice Chairman & Chief Financial Officer	SAMUEL GERSTEN LISS.....	Executive Vice President, Strategic Development and Financial & Professional & International Insurance
3. CHARLES JOSEPH CLARKE.....	Vice Chairman	MARIA OLIVO.....	Executive Vice President, Market Development & Investor Relations
4. WILLIAM HERBERT HEYMAN.....	Vice Chairman & Chief Investment Officer	DOREEN SPADORCIA.....	Executive Vice President, Claim
5. ALAN DAVID SCHNITZER.....	Vice Chairman & Chief Legal Officer	KENNETH FRANKLIN SPENCE, III.....	Executive Vice President & General Counsel
6. JOHN JOSEPH ALBANO.....	Executive Vice President, Business Insurance	BRUCE ALLEN BACKBERG.....	Senior Vice President & Corporate Secretary
7. ANDY FRANCIS BESSETTE.....	Executive Vice President & Chief Administrative Officer	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Standards
8. WILLIAM ALLEN BLOOM.....	Executive Vice President, Insurance Operations and Information Technology & Chief Information Officer	WADE THOMAS OVERGAARD.....	Senior Vice President & Chief Corporate Actuary
9. KATHLEEN LYNCH BOLDOC.....	Executive Vice President, Chief Marketing Officer	DOUGLAS KENNETH RUSSELL..	Senior Vice President, Treasurer & Corporate Controller
10. JOHN PATRICK CLIFFORD, JR.....	Executive Vice President, Human Resources	SCOTT WILLIAM RYNDA.....	Senior Vice President, Tax Administration
11. WILLIAM PATRICK HANNON.....	Executive Vice President, Enterprise Risk Management and Business Conduct Officer		

## DIRECTORS

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


STATE OF CONNECTICUT }  
COUNTY OF HARTFORD } SS:

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

		
_____ Brian W. MacLean	_____ Bruce A. Backberg	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

24th day of April, 2008

  
\_\_\_\_\_  
Notary Public  
My Commission Expires September 30, 2012



a. Is this an original filing? Yes  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.....	9,290,871,660	0	9,290,871,660	9,491,773,921
2. Stocks:				
2.1 Preferred stocks.....	98,318,894	0	98,318,894	105,108,850
2.2 Common stocks.....	2,965,849,495	28,813,929	2,937,035,566	2,864,767,050
3. Mortgage loans on real estate:				
3.1 First liens.....	2,935,378	0	2,935,378	3,820,127
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).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(1,021,496)), cash equivalents (\$.....0) and short-term investments (\$.....193,426,337).....	192,404,841	0	192,404,841	557,028,931
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	745,368,232	0	745,368,232	724,626,063
8. Receivables for securities.....	1,546,858	0	1,546,858	0
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	13,297,295,358	28,813,929	13,268,481,430	13,747,124,944
11. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	118,692,173	0	118,692,173	121,146,123
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	226,540,994	29,875,431	196,665,563	209,121,762
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....18,140,568 earned but unbilled premiums).....	835,185,698	8,025,761	827,159,938	805,722,014
13.3 Accrued retrospective premiums.....	49,075,815	829,303	48,246,512	46,243,774
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	0	0	0	0
14.2 Funds held by or deposited with reinsured companies.....	5,561,039	0	5,561,039	5,682,845
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.....	0	0	0	0
16.2 Net deferred tax asset.....	549,695,561	311,642,582	238,052,979	257,070,602
17. Guaranty funds receivable or on deposit.....	1,292,501	0	1,292,501	1,648,372
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.....	61,275,382	0	61,275,382	73,045,374
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	291,422,589	237,872,352	53,550,238	110,170,787
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	15,436,037,111	617,059,358	14,818,977,754	15,376,976,596
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	15,436,037,111	617,059,358	14,818,977,754	15,376,976,596

**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. Equities and deposits in pools and associations.....	28,473,578	0	28,473,578	26,030,089
2302. Suspense, undistributed payments.....	23,073,379	0	23,073,379	80,406,439
2303. State surcharges receivable.....	4,922,772	0	4,922,772	4,407,726
2398. Summary of remaining write-ins for Line 23 from overflow page.....	234,952,861	237,872,352	(2,919,491)	(673,466)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	291,422,589	237,872,352	53,550,238	110,170,787

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....373,351,476).....	6,287,956,304	6,328,790,254
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,331,349	1,201,876
3. Loss adjustment expenses.....	1,372,835,859	1,380,789,686
4. Commissions payable, contingent commissions and other similar charges.....	64,323,670	124,541,495
5. Other expenses (excluding taxes, licenses and fees).....	44,762,382	107,202,171
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	94,579,039	90,777,970
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	38,883,908	8,066,432
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	406,016	410,190
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....230,792,754 and including warranty reserves of \$.....0).....	1,627,140,131	1,638,997,664
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	6,820,012	6,242,747
12. Ceded reinsurance premiums payable (net of ceding commissions).....	128,027,899	106,992,760
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	35,056,006	35,934,114
15. Remittances and items not allocated.....	6,233,460	5,223,912
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.....	1,835,080	33,559,092
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.....	116,893,976	99,661,970
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	9,827,085,091	9,968,392,334
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	9,827,085,091	9,968,392,334
27. Aggregate write-ins for special surplus funds.....	37,076,710	23,568,185
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).....	2,888,723,252	3,318,923,378
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).....	4,991,892,663	5,408,584,262
36. TOTALS.....	14,818,977,754	15,376,976,596

## DETAILS OF WRITE-INS

2301. Interest deposit liability.....	161,039,689	155,888,689
2302. Retroactive reinsurance reserve assumed.....	5,917,317	5,086,565
2303. Amounts payable from escrow.....	1,550,242	1,090,092
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(51,613,272)	(62,403,376)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	116,893,976	99,661,970
2701. Special surplus from retroactive reinsurance.....	37,076,710	23,568,185
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).....	37,076,710	23,568,185
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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....107,138,809).....	105,656,621	87,969,369	378,042,280
1.2 Assumed..... (written \$.....902,374,518).....	914,795,259	890,996,005	3,653,273,370
1.3 Ceded..... (written \$.....110,139,671).....	109,063,069	92,087,271	391,005,124
1.4 Net..... (written \$.....899,373,655).....	911,388,811	886,878,102	3,640,310,526
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....478,534,356):			
2.1 Direct.....	30,031,120	43,271,873	195,800,857
2.2 Assumed.....	392,135,804	406,306,635	1,721,934,980
2.3 Ceded.....	29,336,948	51,737,524	211,966,684
2.4 Net.....	392,829,975	397,840,983	1,705,769,153
3. Loss adjustment expenses incurred.....	105,342,408	131,789,716	440,071,546
4. Other underwriting expenses incurred.....	290,143,123	276,551,024	1,140,563,258
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	788,315,506	806,181,723	3,286,403,957
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	123,073,304	80,696,379	353,906,569
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	118,935,097	125,670,215	968,374,005
10. Net realized capital gains (losses) less capital gains tax of \$.....(4,646,799).....	(8,991,812)	5,811,792	(25,629,896)
11. Net investment gain (loss) (Lines 9 + 10).....	109,943,284	131,482,007	942,744,108
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....(1,999,865) amount charged off \$.....265,396).....	(2,265,261)	(1,586,903)	(7,639,329)
13. Finance and service charges not included in premiums.....	4,813,146	4,811,512	18,247,678
14. Aggregate write-ins for miscellaneous income.....	7,673,598	(7,671,174)	(25,465,594)
15. Total other income (Lines 12 through 14).....	10,221,483	(4,446,565)	(14,857,245)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	243,238,071	207,731,820	1,281,793,432
17. Dividends to policyholders.....	1,054,289	912,064	4,736,960
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).....	242,183,782	206,819,756	1,277,056,473
19. Federal and foreign income taxes incurred.....	64,232,851	56,655,885	136,414,584
20. Net income (Line 18 minus Line 19) (to Line 22).....	177,950,931	150,163,871	1,140,641,889
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	5,408,584,262	4,458,094,025	4,458,094,025
22. Net income (from Line 20).....	177,950,931	150,163,871	1,140,641,889
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 \$.....(12,482,433).....	86,558,958	122,058,071	292,737,658
25. Change in net unrealized foreign exchange capital gain (loss).....	(122,840)	602,690	298,580
26. Change in net deferred income tax.....	(5,281,264)	(5,516,084)	(110,220,516)
27. Change in nonadmitted assets.....	(25,797,384)	26,952,926	199,031,710
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.....	(650,000,000)	(130,000,000)	(597,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	25,000,915
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(416,691,599)	164,261,474	950,490,237
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	4,991,892,663	4,622,355,499	5,408,584,262
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Retroactive reinsurance gain/loss.....	13,618,728	(143,350)	6,040,333
1402. Fines and penalties of regulatory authorities.....	(1,032,850)	(653)	(29,959)
1403. Profit and loss, miscellaneous.....	(4,912,280)	(7,527,171)	(31,475,969)
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).....	7,673,598	(7,671,174)	(25,465,594)
3701. Prior period adjustment.....	0	0	25,000,915
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	25,000,915

# TRAVELERS CASUALTY AND SURETY COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	909,893,088	3,670,427,450
2. Net investment income.....	126,472,547	1,002,950,511
3. Miscellaneous income.....	10,221,483	(14,857,245)
4. Total (Lines 1 through 3).....	1,046,587,117	4,658,520,716
5. Benefit and loss related payments.....	433,412,646	1,639,043,100
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	518,637,750	1,583,528,355
8. Dividends paid to policyholders.....	477,024	3,040,679
9. Federal and foreign income taxes paid (recovered) net of \$.....22,566,619 tax on capital gains (losses).....	28,768,577	143,981,461
10. Total (Lines 5 through 9).....	981,295,996	3,369,593,595
11. Net cash from operations (Line 4 minus Line 10).....	65,291,120	1,288,927,121
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	729,166,442	1,778,869,126
12.2 Stocks.....	1,547,085	37,352,352
12.3 Mortgage loans.....	884,749	5,120,711
12.4 Real estate.....	0	9,133,727
12.5 Other invested assets.....	(6,955,276)	56,908,934
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0
12.7 Miscellaneous proceeds.....	0	871,023
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	724,643,000	1,888,255,873
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	541,503,858	2,218,525,551
13.2 Stocks.....	120,500	8,002,410
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	0	244,754
13.5 Other invested assets.....	26,112,495	162,973,149
13.6 Miscellaneous applications.....	33,270,870	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	601,007,722	2,389,745,864
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).....	123,635,278	(501,489,991)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
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.....	28,798	(22,838)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	650,000,000	597,000,000
16.6 Other cash provided (applied).....	96,420,713	(70,239,319)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(553,550,489)	(667,262,156)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(364,624,091)	120,174,974
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	557,028,931	436,853,957
19.2 End of period (Line 18 plus Line 19.1).....	192,404,841	557,028,931
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Intercompany transactions.....	0	7,000,000

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## **NOTES TO FINANCIAL STATEMENTS**

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### **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**

No significant change.

### **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**

On March 17, 2008, Travelers Casualty and Surety Company (the Company) paid dividends of \$650 million to its parent company, Travelers Insurance Group Holdings, Inc.

### **Note 14 - Contingencies**

No significant change.

### **Note 15 - Leases**

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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**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 – Other Items**

No significant change.

**Note 21 – Events Subsequent**

No significant change.

**Note 22 - Reinsurance**

No significant change.

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

No significant change.

**Note 24 – Change in Incurred Losses and Loss Adjustment Expenses**

No significant change.

**Note 25 – Intercompany Pooling Arrangements**

No significant change.

**Note 26 – Structured Settlements**

No significant change.

**Note 27 – Health Care Receivables**

No significant change.

**Note 28 – Participating Policies**

No significant change.

**Note 29 – Premium Deficiency Reserves**

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## **NOTES TO FINANCIAL STATEMENTS**

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No significant change.

### **Note 30 – High Deductibles**

No significant change.

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

No significant change.

### **Note 32 – Asbestos/Environmental Reserves**

No significant change.

### **Note 33 – Subscriber Savings Accounts**

No significant change.

### **Note 34 – Multiple Peril Crop Insurance**

No significant change.



**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 [X]
- 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 [X]
- 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 [X]  
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 [X]
- 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 [X]  
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
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 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 [X]
- 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 [X]

- 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 [X] 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 [X]

- 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 [X]

# 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

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

\_\_\_\_\_

### FINANCIAL

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

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

### INVESTMENT

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

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

\_\_\_\_\_

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....120,310,970

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

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$.....0	\$.....0
14.22 Preferred Stock.....	\$.....0	\$.....0
14.23 Common Stock.....	\$.....2,876,822,056	\$.....2,965,849,495
14.24 Short-Term Investments.....	\$.....0	\$.....0
14.25 Mortgage Loans on Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....126,036,329	\$.....121,827,154
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....3,002,858,385	\$.....3,087,676,649
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$.....0	\$.....0

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

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

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

16.1 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
JPMorgan Chase	4 New York Plaza, New York, NY 10004

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

1	2	3
Name(s)	Location(s)	Complete Explanation(s)
Citigroup Global Markets	233 South Wacker Drive Sears Tower, Chicago, IL 60606	Future Account Agreements

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

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

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

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

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

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

17.2 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.

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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.

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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:

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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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
------------------------------	------------------------------	------------------------	---------------	---

**NONE**

**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....	.....L.....	.....2,359,478	.....106,201	.....930,529	.....743,690	.....59,024,347	.....56,939,014
2. Alaska.....AK.....L.....	.....L.....	.....21,664	.....251,570	.....67,076	.....65,942	.....1,207,429	.....1,312,463
3. Arizona.....AZ.....L.....	.....L.....	.....724,312	.....501,610	.....132,370	.....86,080	.....14,399,203	.....16,920,599
4. Arkansas.....AR.....L.....	.....L.....	.....568,504	.....222,065	.....299,203	.....143,032	.....14,490,508	.....13,851,014
5. California.....CA.....L.....	.....L.....	.....23,572,601	.....12,827,943	.....5,861,473	.....2,768,974	.....154,137,713	.....149,641,606
6. Colorado.....CO.....L.....	.....L.....	.....870,329	.....1,553,114	.....370,844	.....562,842	.....16,073,529	.....16,548,158
7. Connecticut.....CT.....L.....	.....L.....	.....3,247,846	.....3,837,783	.....3,124,879	.....2,437,520	.....575,141,670	.....558,789,540
8. Delaware.....DE.....L.....	.....L.....	.....146,790	.....151,891	.....137,459	.....482,318	.....91,591,537	.....74,126,683
9. District of Columbia.....DC.....L.....	.....L.....	.....820,021	.....562,160	.....642,563	.....253,549	.....25,351,795	.....25,210,033
10. Florida.....FL.....L.....	.....L.....	.....6,999,695	.....8,402,075	.....2,703,373	.....2,696,609	.....192,528,323	.....187,462,468
11. Georgia.....GA.....L.....	.....L.....	.....2,426,842	.....6,235,780	.....2,328,817	.....1,243,451	.....60,863,437	.....57,613,512
12. Hawaii.....HI.....L.....	.....L.....	.....285,324	.....63,845	.....17,811	.....6,419	.....3,265,906	.....3,830,111
13. Idaho.....ID.....L.....	.....L.....	.....211,473	.....179,572	.....105,336	.....69,584	.....4,570,889	.....5,047,883
14. Illinois.....IL.....L.....	.....L.....	.....2,204,321	.....2,460,598	.....3,037,028	.....1,336,096	.....89,620,892	.....96,511,846
15. Indiana.....IN.....L.....	.....L.....	.....886,669	.....936,834	.....716,615	.....390,849	.....21,064,246	.....22,037,436
16. Iowa.....IA.....L.....	.....L.....	.....335,047	.....526,542	.....692,905	.....193,580	.....17,302,489	.....16,137,078
17. Kansas.....KS.....L.....	.....L.....	.....1,048,078	.....747,779	.....2,184,840	.....384,147	.....19,428,248	.....19,714,986
18. Kentucky.....KY.....L.....	.....L.....	.....555,379	.....356,655	.....2,466,251	.....295,081	.....38,814,474	.....37,581,196
19. Louisiana.....LA.....L.....	.....L.....	.....843,183	.....606,467	.....603,898	.....834,318	.....99,225,963	.....102,911,465
20. Maine.....ME.....L.....	.....L.....	.....167,733	.....195,017	.....312,692	.....131,235	.....21,806,691	.....24,473,168
21. Maryland.....MD.....L.....	.....L.....	.....1,434,788	.....1,233,348	.....837,447	.....945,432	.....91,215,390	.....92,853,241
22. Massachusetts.....MA.....L.....	.....L.....	.....6,614,023	.....7,998,459	.....3,901,651	.....10,801,474	.....165,401,426	.....178,001,552
23. Michigan.....MI.....L.....	.....L.....	.....120,931	.....563,058	.....3,404,110	.....1,295,496	.....285,302,597	.....310,766,095
24. Minnesota.....MN.....L.....	.....L.....	.....1,674,308	.....2,023,234	.....8,087,115	.....1,484,979	.....36,199,194	.....42,574,333
25. Mississippi.....MS.....L.....	.....L.....	.....225,965	.....243,378	.....331,387	.....218,498	.....16,820,321	.....17,291,243
26. Missouri.....MO.....L.....	.....L.....	.....1,118,049	.....1,483,603	.....553,978	.....915,521	.....39,831,623	.....44,116,037
27. Montana.....MT.....L.....	.....L.....	.....473,458	.....143,343	.....31,424	.....75,088	.....3,331,731	.....3,222,744
28. Nebraska.....NE.....L.....	.....L.....	.....655,613	.....1,116,609	.....322,939	.....376,655	.....11,536,231	.....10,950,489
29. Nevada.....NV.....L.....	.....L.....	.....191,658	.....102,961	.....171,419	.....178,299	.....2,484,145	.....3,014,375
30. New Hampshire.....NH.....L.....	.....L.....	.....125,669	.....441,737	.....241,829	.....144,921	.....27,047,485	.....27,055,240
31. New Jersey.....NJ.....L.....	.....L.....	.....1,464,641	.....1,963,393	.....1,610,443	.....2,722,765	.....134,262,438	.....136,016,973
32. New Mexico.....NM.....L.....	.....L.....	.....254,851	.....94,168	.....119,102	.....129,849	.....9,284,577	.....5,820,461
33. New York.....NY.....L.....	.....L.....	.....14,345,735	.....16,533,646	.....7,076,479	.....7,402,136	.....568,973,013	.....604,567,066
34. North Carolina.....NC.....L.....	.....L.....	.....1,415,664	.....1,823,102	.....1,397,364	.....1,153,345	.....53,230,737	.....56,609,391
35. North Dakota.....ND.....L.....	.....L.....	.....16,883	.....8,604	.....(519)	.....(2,095)	.....379,014	.....308,396
36. Ohio.....OH.....L.....	.....L.....	.....(7,497)	.....358,871	.....1,024,374	.....5,679,819	.....319,547,748	.....343,747,415
37. Oklahoma.....OK.....L.....	.....L.....	.....600,063	.....763,090	.....97,358	.....82,813	.....35,078,803	.....35,734,343
38. Oregon.....OR.....L.....	.....L.....	.....506,427	.....534,674	.....233,974	.....122,953	.....13,842,128	.....14,830,643
39. Pennsylvania.....PA.....L.....	.....L.....	.....719,223	.....2,117,933	.....2,280,364	.....4,134,377	.....254,892,300	.....264,402,819
40. Rhode Island.....RI.....L.....	.....L.....	.....481,569	.....147,560	.....596,928	.....651,803	.....54,777,684	.....58,741,360
41. South Carolina.....SC.....L.....	.....L.....	.....525,306	.....301,945	.....419,226	.....190,986	.....15,239,290	.....17,074,546
42. South Dakota.....SD.....L.....	.....L.....	.....97,063	.....275,555	.....69,995	.....36,470	.....1,639,981	.....1,696,354
43. Tennessee.....TN.....L.....	.....L.....	.....6,005,398	.....6,032,681	.....1,704,095	.....2,226,517	.....64,957,379	.....58,435,061
44. Texas.....TX.....L.....	.....L.....	.....6,067,508	.....2,845,701	.....944,772	.....978,867	.....178,382,069	.....178,045,093
45. Utah.....UT.....L.....	.....L.....	.....57,441	.....105,562	.....95,992	.....22,347	.....4,109,695	.....3,406,887
46. Vermont.....VT.....L.....	.....L.....	.....271,343	.....621,402	.....251,895	.....194,268	.....15,360,987	.....16,059,904
47. Virginia.....VA.....L.....	.....L.....	.....10,068,469	.....10,239,864	.....4,619,079	.....3,768,852	.....86,386,300	.....87,061,342
48. Washington.....WA.....L.....	.....L.....	.....46,850	.....136,758	.....269,194	.....145,629	.....21,783,326	.....20,655,693
49. West Virginia.....WV.....L.....	.....L.....	.....18,924	.....670,766	.....202,660	.....216,083	.....23,024,492	.....23,662,945
50. Wisconsin.....WI.....L.....	.....L.....	.....2,336,075	.....2,227,320	.....1,225,801	.....1,774,615	.....49,027,269	.....48,083,635
51. Wyoming.....WY.....L.....	.....L.....	.....9,568	.....6,360	.....6,663	.....5,495	.....559,747	.....491,767
52. American Samoa.....AS.....N.....	.....N.....	.....0	.....0	.....0	.....0	.....0	.....0
53. Guam.....GU.....L.....	.....L.....	.....0	.....0	.....0	.....0	.....0	.....0
54. Puerto Rico.....PR.....L.....	.....L.....	.....766,731	.....1,647,238	.....(136,498)	.....0	.....0	.....0
55. US Virgin Islands.....VI.....L.....	.....L.....	.....19,236	.....21,104	.....0	.....0	.....0	.....0
56. Northern Mariana Islands.....MP.....N.....	.....N.....	.....0	.....0	.....0	.....0	.....0	.....0
57. Canada.....CN.....N.....	.....N.....	.....0	.....0	.....0	.....0	.....0	.....0
58. Aggregate Other Alien.....OT.....XXX.....	.....XXX.....	.....121,589	.....31,481	.....0	.....0	.....0	.....0
59. Totals.....(a).....54.....	.....(a).....54.....	.....107,138,809	.....105,584,008	.....68,728,002	.....63,199,571	.....4,103,818,407	.....4,191,957,703

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....XXX.....	.....XXX.....	.....121,589	.....31,481	.....0	.....0	.....0	.....0
5802. ....XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0
5803. ....XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....	.....XXX.....	.....121,589	.....31,481	.....0	.....0	.....0	.....0

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

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

Q11

**NONE**

# 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.....	990,867	3,189,389	321.9	84.2
2. Allied lines.....	321,012	149,663	46.6	(2.4)
3. Farmowners multiple peril.....	0	(18)	0.0	0.0
4. Homeowners multiple peril.....	14,966,930	7,117,202	47.6	38.4
5. Commercial multiple peril.....	42,301	658,486	1,556.7	(12,465.0)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	810	3,560	439.7	259.1
9. Inland marine.....	134,220	29,842	22.2	74.8
10. Financial guaranty.....	319,959	24,033	7.5	0.0
11.1. Medical malpractice-occurrence.....	0	(490,442)	0.0	0.0
11.2. Medical malpractice-claims made.....	0	0	0.0	0.0
12. Earthquake.....	10,114	213	2.1	(20.2)
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	69,150,728	29,965,941	43.3	76.2
17.1. Other liability-occurrence.....	4,890,471	984,159	20.1	(14,970.2)
17.2. Other liability-claims made.....	2,034,213	(13,075,126)	(642.8)	8.0
18.1. Products liability-occurrence.....	0	(1,437,875)	0.0	0.0
18.2. Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	(3,252,603)	0.0	0.0
19.3, 19.4 Commercial auto liability.....	0	(156,782)	0.0	(5,580.9)
21. Auto physical damage.....	0	(40,406)	0.0	0.0
22. Aircraft (all perils).....	0	955,139	0.0	0.0
23. Fidelity.....	127,223	(1,015,937)	(798.6)	(10.7)
24. Surety.....	12,648,043	6,400,458	50.6	26.3
26. Burglary and theft.....	19,731	22,223	112.6	11.4
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	105,656,621	30,031,120	28.4	49.2
<b>DETAILS OF WRITE-INS</b>				
3401. ....	0	0	0.0	0.0
3402. ....	0	0	0.0	0.0
3403. ....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	842,543	842,543
2. Allied lines.....	293,663	293,663	718,671
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	12,687,938	12,687,938	16,047,551
5. Commercial multiple peril.....	36,712	36,712	40,027
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	451	451	400
9. Inland marine.....	110,528	110,528	130,437
10. Financial guaranty.....	186,297	186,297	310,238
11.1. Medical malpractice-occurrence.....	0	0	0
11.2. Medical malpractice-claims made.....	0	0	0
12. Earthquake.....	8,029	8,029	9,516
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.....	79,938,333	79,938,333	75,795,621
17.1. Other liability-occurrence.....	(4,053,685)	(4,053,685)	(24,494)
17.2. Other liability-claims made.....	2,308,046	2,308,046	1,294,704
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.....	0	0	22,888
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	172,676	172,676	164,388
24. Surety.....	14,589,937	14,589,937	9,878,592
26. Burglary and theft.....	17,340	17,340	20,567
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	107,138,809	107,138,809	105,584,008
<b>DETAILS OF WRITE-INS</b>			
3401. ....	0	0	0
3402. ....	0	0	0
3403. ....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2008 Loss and LAE Payments on Claims Reported as of Prior Year-End	2008 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2008 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. 2005 + Prior.....	2,238,023	3,137,293	5,375,316	172,941	20,494	193,435	2,118,966	20,877	2,979,174	5,119,017	53,884	(116,748)	(62,865)
2. 2006.....	311,726	626,653	938,379	45,315	3,320	48,635	288,584	5,101	576,438	870,123	22,173	(41,794)	(19,621)
3. Subtotals 2006 + Prior.....	2,549,749	3,763,946	6,313,695	218,256	23,814	242,069	2,407,550	25,978	3,555,612	5,989,140	76,057	(158,542)	(82,485)
4. 2007.....	443,258	952,627	1,395,885	141,822	28,221	170,043	396,815	24,708	793,569	1,215,092	95,379	(106,130)	(10,750)
5. Subtotals 2007 + Prior.....	2,993,006	4,716,574	7,709,580	360,078	52,035	412,112	2,804,365	50,686	4,349,181	7,204,232	171,436	(264,672)	(93,236)
6. 2008.....	XXX	XXX	XXX	XXX	134,848	134,848	XXX	119,176	337,386	456,561	XXX	XXX	XXX
7. Totals.....	2,993,006	4,716,574	7,709,580	360,078	186,882	546,960	2,804,365	169,861	4,686,567	7,660,793	171,436	(264,672)	(93,236)
8. Prior Year-End's Surplus As Regards Policyholders	5,408,584										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. ....5.7 %	2. ....(5.6)%	3. ....(1.2)%
													Col. 13, Line 7 Line 8
													4. ....(1.7)%

Q13



# TRAVELERS CASUALTY AND SURETY COMPANY SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	<b>Response</b>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO _____
2. Will Supplement A to Schedule T (Medical 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:**



**TRAVELERS CASUALTY AND SURETY COMPANY**  
**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.....	2,097,897	0	2,097,897	2,421,843
2305. Other assets nonadmitted.....	225,237,188	225,237,188	0	0
2306. Assumed reinsurance receivable and payable.....	(346,081)	0	(346,081)	(414,096)
2307. Amounts receivable under high deductible policies.....	7,963,856	12,635,164	(4,671,308)	(2,681,214)
2397. Summary of remaining write-ins for Line 23.....	234,952,861	237,872,352	(2,919,491)	(673,466)

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2304. Escheat liability.....	1,281,475	1,083,116
2305. Special reserve fund.....	500,000	0
2306. Other statutory provisions.....	37,277	37,277
2307. Retroactive reinsurance reserve ceded.....	(53,432,024)	(63,523,769)
2397. Summary of remaining write-ins for Line 23.....	(51,613,272)	(62,403,376)

# 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.....	0	7,765,849
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	0	244,754
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	1,423,256
5. Deduct amounts received on disposals.....	0	9,133,727
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	300,132
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	3,820,127	8,940,838
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	884,749	5,120,711
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	2,935,377	3,820,127
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	2,935,377	3,820,127

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	724,626,063	510,979,636
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	26,112,495	162,973,149
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(1,023,991)	107,589,241
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	4,344,545	56,908,934
8. Deduct amortization of premium and depreciation.....	1,790	7,028
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	745,368,232	724,626,063
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	745,368,232	724,626,063

## 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.....	12,473,704,829	11,899,443,057
2. Cost of bonds and stocks acquired.....	541,624,358	2,226,527,961
3. Accrual of discount.....	(40,501)	5,424,780
4. Unrealized valuation increase (decrease).....	82,503,430	203,668,113
5. Total gain (loss) on disposals.....	1,042,469	2,232,977
6. Deduct consideration for bonds and stocks disposed of.....	730,713,527	1,816,221,478
7. Deduct amortization of premium.....	9,669,004	41,590,530
8. Total foreign exchange change in book/adjusted carrying value.....	(435)	37
9. Deduct current year's other than temporary impairment recognized.....	3,411,568	5,780,088
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,355,040,050	12,473,704,829
11. Deduct total nonadmitted amounts.....	28,813,929	12,055,007
12. Statement value at end of current period (Line 10 minus Line 11).....	12,326,226,120	12,461,649,822

**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
<b>BONDS</b>								
1. Class 1 (a).....	9,466,161,851	2,269,593,347	2,839,777,278	(30,722,442)	8,865,255,477	0	0	9,466,161,851
2. Class 2 (a).....	371,662,942	29,273,679	15,517,797	23,771,228	409,190,053	0	0	371,662,942
3. Class 3 (a).....	126,465,990	3,156,250	2,382,000	(2,701,338)	124,538,902	0	0	126,465,990
4. Class 4 (a).....	78,483,920	4,674,125	795,000	(15,593,589)	66,769,456	0	0	78,483,920
5. Class 5 (a).....	3,380,000	0	0	11,068,600	14,448,600	0	0	3,380,000
6. Class 6 (a).....	4,124,057	0	35,484	6,937	4,095,509	0	0	4,124,057
7. Total Bonds.....	10,050,278,760	2,306,697,401	2,858,507,560	(14,170,604)	9,484,297,998	0	0	10,050,278,760
<b>PREFERRED STOCK</b>								
8. Class 1.....	50,352,125	0	0	2,124,317	52,476,442	0	0	50,352,125
9. Class 2.....	52,117,225	120,500	0	(7,601,254)	44,636,472	0	0	52,117,225
10. Class 3.....	2,639,500	0	1,433,520	0	1,205,980	0	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.....	105,108,850	120,500	1,433,520	(5,476,937)	98,318,894	0	0	105,108,850
15. Total Bonds and Preferred Stock.....	10,155,387,610	2,306,817,901	2,859,941,080	(19,647,541)	9,582,616,892	0	0	10,155,387,610

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

## SCHEDULE DA - PART 1

### Short-Term Investments 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.....	193,426,337	XXX	193,426,337	542,501	0

## SCHEDULE DA - VERIFICATION

### Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	558,504,839	412,632,741
2. Cost of short-term investments acquired.....	1,765,193,544	5,079,588,771
3. Accrual of discount.....	0	3,666
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	2,130,272,045	4,933,720,340
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	193,426,337	558,504,839
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	193,426,337	558,504,839

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

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

**Sch. E-Verification  
NONE**

**Sch. A-Part 2  
NONE**

**Sch. A-Part 3  
NONE**

**SCHEDULE B - PART 2**

Showing all Mortgage Loans ACQUIRED During the Current Quarter

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

**NONE**

**SCHEDULE B - PART 3**

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

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

**Mortgages With Partial Repayments**

100029-4.....	Brooklyn.....	NY.....		03/16/1988		2,589	0	0	0	0	0	0	2,589	2,589	0	0	0
100159-5.....	Pittsburgh.....	PA.....		12/18/1989		855,506	0	0	0	0	0	0	855,506	855,506	0	0	0
100163-9.....	Greenwood.....	SC.....		01/25/1990		26,654	0	0	0	0	0	0	26,654	26,654	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						884,749	0	0	0	0	0	0	884,749	884,749	0	0	0
0599999. Total Mortgages.....						884,749	0	0	0	0	0	0	884,749	884,749	0	0	0

QE02

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>												
	Golub Capital Partners V, L.P.....	New York.....	NY.....	Golub Capital.....		10/13/2006	.....2	.....0	.....1,000,000	.....0	.....7,800,000	.....7.1
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											.....XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006	.....3	.....0	.....63,393	.....0	.....9,589,018	.....1.0
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006	.....3	.....0	.....692,094	.....0	.....6,162,370	.....0.1
	Clayton, Dubilier & Rice Fund VI.....	New York.....	NY.....	Clayton, Dubilier & Rice, Inc.....		12/08/1998	.....3	.....0	.....31,288	.....0	.....1,117,345	.....0.3
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006	.....3	.....0	.....8,498,188	.....0	.....13,910,227	.....1.2
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005	.....3	.....0	.....152,849	.....0	.....10,522,962	.....1.5
	Mesirow Financial Capital Partners IX, L.P.....	St. Louis.....	MO.....	Mesirow Financial.....		06/13/2006	.....3	.....0	.....550,000	.....0	.....936,437	.....3.4
	OCM/GFI Power Opportunities Fund II, L.P.....	Los Angeles.....	CA.....	Oaktree Capital Management.....		02/16/2005	.....0	.....0	.....650,000	.....0	.....7,912,197	.....0.9
	Onex Partners II L.P.....	Toronto.....	ON.....	Onex Partners.....		06/29/2006	.....3	.....0	.....172,027	.....0	.....5,210,722	.....1.0
	Providence Equity Partners III L.P.....	Providence.....	RI.....	Providence Equity Partners.....		01/25/1999	.....3	.....0	.....153	.....0	.....696,756	.....0.5
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006	.....3	.....0	.....1,456,705	.....0	.....15,810,821	.....0.3
	Spire Capital Partners II, L.P.....	New York.....	NY.....	Spire Capital Management.....		11/27/2006	.....3	.....0	.....205,342	.....0	.....7,642,447	.....0.0
	Thomas, McNerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNerney Partners.....		06/29/2006	.....1	.....0	.....100,000	.....0	.....7,525,000	.....2.7
	Waud Capital Partners, L.P.....	Lake Forest.....	IL.....	Waud Capital Partners.....		01/15/1999	.....3	.....0	.....240,504	.....0	.....366,533	.....3.3
	KRG Capital Fund I, L.P.....	Denver.....	CO.....	KRG Capital Partners.....		08/17/1999	.....3	.....0	.....(15,646)	.....0	.....604,343	.....1.8
	Thompson Street Capital Partners II, L.P.....	St Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007	.....3	.....0	.....(6,362)	.....0	.....11,603,163	.....5.0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											.....XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
	Amstar Partners.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006	.....0	.....0	.....268,944	.....0	.....23,091,043	.....44.1
	Athena Real Estate Partners II-A (10.2979% Ownership).....	New York.....	NY.....	Athena Real Estate.....		07/31/2005	.....0	.....0	.....1,349,748	.....0	.....1,349,748	.....13.4
	Blackstone Real Estate Partners VI (1.082% Ownership).....	New York.....	NY.....	Blackstone Group.....		03/29/2007	.....0	.....0	.....313,238	.....0	.....6,341,485	.....1.1
	Buchanan Fund V, LLC (3.6232% Ownership).....	Newport Beach.....	CA.....	Buchanan Fund.....		01/19/2007	.....0	.....0	.....1,500,000	.....0	.....8,918,769	.....3.6
	GTIS RE Opportunities Fund I LP (2.95% ownership).....	New York.....	NY.....	Golden Tree InSite Partners LP.....		09/17/2007	.....0	.....0	.....1,799,310	.....0	.....12,544,185	.....3.0
	RCG Longview Equity Fund, L.P. (3.84% Ownership).....	New York.....	NY.....	RCG Longview.....		04/26/2007	.....0	.....0	.....498,120	.....0	.....12,409,203	.....3.8
	Tri Continental Capital VII Limited Partnership (6.07% Owners).....	Toronto.....	ON.....	Tri Continental Capital.....		05/31/2005	.....0	.....0	.....940,335	.....0	.....2,048,663	.....6.1
	WCP Real Estate Fund I, L.P. (7.65% Ownership).....	Westport.....	CT.....	WCP Real Estate.....		11/03/2006	.....0	.....0	.....1,000,000	.....0	.....858,484	.....7.7
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											.....XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX.....	Enervest Management Partners, Ltd.....		12/08/2006	.....0	.....0	.....1,807,074	.....0	.....15,052,876	.....13.7
	Excellere Capital Fund, L.P.....	Denver.....	US.....	Excellere Partners.....		02/02/2007	.....3	.....0	.....716,636	.....0	.....13,321,182	.....5.8
	Haddington Energy Partners LP.....	Houston.....	TX.....	Haddington Ventures.....		10/09/1998	.....0	.....0	.....4,030	.....0	.....0	.....20.8
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007	.....3	.....0	.....606,549	.....0	.....46,854,013	.....10.5
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006	.....0	.....0	.....71,268	.....0	.....10,090,154	.....14.2
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006	.....3	.....0	.....1,376,537	.....0	.....14,353,130	.....2.0
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											.....XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated</b>												
	Trav Cas & Surety UK Invs LLC.....	Hartford.....	CT.....	Various.....		08/07/1998	.....0	.....0	.....70,171	.....0	.....0	.....100.0
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....											.....XXX
3999999	Subtotal - Unaffiliated.....											.....XXX
4099999	Subtotal - Affiliated.....											.....XXX
4199999	Totals.....											.....XXX

QE03



**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	J.C. Flowers II L.P.	New York	NY	Distribution	06/07/2006	02/11/2008	2,193,316	0	0	0	0	0	0	2,193,316	2,193,316	0	0	0	0
	KRG Capital Fund I, L.P.	Denver	CO	Distribution	08/17/1999	03/25/2008	(15,646)	0	0	0	0	0	0	(15,646)	(15,646)	0	0	0	0
	North Castle Partners II, L.P.	Greenwich	CT	Distribution	06/18/1999	02/12/2008	82,105	0	0	0	0	0	0	82,105	82,105	0	0	0	0
	Onex Partners II L.P.	Toronto	ON	Distribution	06/29/2006	01/11/2008	326,525	0	0	0	0	0	0	326,525	326,525	0	0	0	0
	Pomona Capital IV, L.P.	New York	NY	Distribution	07/12/1999	02/29/2008	87,340	0	0	0	0	0	0	87,340	87,340	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	03/31/2008	119,969	0	0	0	0	0	0	119,969	119,969	0	0	0	0
	Silver Lake Partners, L.P.	Menlo Park	CA	Distribution	07/01/1999	03/10/2008	255,453	0	0	0	0	0	0	255,453	255,453	0	0	0	0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						3,049,062	0	0	0	0	0	0	3,049,062	3,049,062	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	RCG Longview Equity Fund, L.P. (3	New York	NY	Distribution	04/26/2007	01/31/2008	518,972	0	0	0	0	0	0	518,972	518,972	0	0	0	0
	Rosstock 2005 Fund LLC (16.6667%	New York	NY	Distribution	04/30/2005	01/29/2008	180,000	0	0	0	0	0	0	180,000	180,000	0	0	0	0
	Rosstock Fund II (12.5% Ownership)	New York	NY	Distribution	07/25/2006	02/05/2008	43,517	0	0	0	0	0	0	43,517	43,517	0	0	0	0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated						742,489	0	0	0	0	0	0	742,489	742,489	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated</b>																			
	Trav Cas & Surety UK Invts LLC	Hartford	CT	Distribution	08/07/1998	02/25/2008	552,994	0	0	0	0	0	0	552,994	552,994	0	0	0	0
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated						552,994	0	0	0	0	0	0	552,994	552,994	0	0	0	0
3999999	Subtotal - Unaffiliated						3,791,551	0	0	0	0	0	0	3,791,551	3,791,551	0	0	0	0
4099999	Subtotal - Affiliated						552,994	0	0	0	0	0	0	552,994	552,994	0	0	0	0
4199999	Totals						4,344,545	0	0	0	0	0	0	4,344,545	4,344,545	0	0	0	0

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - States, Territories and Possessions</b>									
575827 KH 2	MASSACHUSETTS GENERAL OB 1.950 2015 08.....		01/10/2008.....	GOLDMAN SACHS & CO.....		7,219,783	7,220,000.00	4,813	1FE.....
882721 S2 0	TEXAS TRANSN COMMN MOBIL 5.000 2027 04.....		01/23/2008.....	UBS AG.....		5,364,350	5,000,000.00	.0	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					12,584,133	12,220,000.00	4,813	XXX.....
<b>Bonds - Political Subdivisions of States</b>									
033161 UD 0	ANCHORAGE GENERAL OBLIG 4.500 2022 09.....		02/22/2008.....	DEPFA FIRST ALBANY CORP.....		4,937,100	5,000,000.00	3,125	1FE.....
033161 UE 8	ANCHORAGE GENERAL OBLIG 4.500 2023 09.....		02/22/2008.....	DEPFA FIRST ALBANY CORP.....		2,442,700	2,500,000.00	1,563	1FE.....
033161 UF 5	ANCHORAGE GENERAL OBLIG 4.500 2024 09.....		02/22/2008.....	DEPFA FIRST ALBANY CORP.....		3,617,291	3,740,000.00	2,338	1FE.....
115511 4R 5	BROWN CO GENERAL OBLIGAT 5.000 2022 11.....		02/20/2008.....	PIPER JAFFRAY & HOPWOOD.....		2,150,530	2,025,000.00	3,094	1FE.....
115511 4S 3	BROWN CO GENERAL OBLIGAT 5.000 2023 11.....		02/20/2008.....	PIPER JAFFRAY & HOPWOOD.....		2,225,396	2,110,000.00	3,224	1FE.....
115511 4T 1	BROWN CO GENERAL OBLIGAT 5.000 2024 11.....		02/20/2008.....	PIPER JAFFRAY & HOPWOOD.....		2,300,909	2,195,000.00	3,353	1FE.....
115511 4U 8	BROWN CO GENERAL OBLIGAT 5.000 2025 11.....		02/20/2008.....	PIPER JAFFRAY & HOPWOOD.....		2,375,441	2,280,000.00	3,483	1FE.....
115511 4V 6	BROWN CO GENERAL OBLIGAT 5.000 2026 11.....		02/20/2008.....	PIPER JAFFRAY & HOPWOOD.....		2,464,989	2,375,000.00	3,628	1FE.....
115511 4W 4	BROWN CO GENERAL OBLIGAT 5.000 2027 11.....		02/20/2008.....	PIPER JAFFRAY & HOPWOOD.....		2,290,177	2,215,000.00	3,384	1FE.....
74703T MM 0	CLARK CO GO LTD P-FLOATS 3.250 2025 06.....		01/25/2008.....	MERRILL LYNCH CAPITAL MARKETS.....		17,980,000	17,980,000.00	66,510	1FE.....
213183 8M 1	COOK CO GO S2006A (AMBAC 4.625 2027 11.....		01/04/2008.....	MORGAN KEEGAN & CO INC.....		10,064,800	10,000,000.00	69,375	1FE.....
349460 V5 1	FORT WORTH ISD GO S2008 5.000 2022 02.....		02/12/2008.....	J P MORGAN CHASE SECURITIES INC.....		13,392,326	12,355,000.00	72,071	1FE.....
349460 V8 5	FORT WORTH ISD GO S2008 5.000 2025 02.....		02/11/2008.....	J P MORGAN CHASE SECURITIES INC.....		5,334,200	5,000,000.00	29,167	1FE.....
349460 V9 3	FORT WORTH ISD GO S2008 5.000 2026 02.....		02/11/2008.....	J P MORGAN CHASE SECURITIES INC.....		5,313,300	5,000,000.00	29,167	1FE.....
483862 JA 7	KANE CO FST PRESV DIST G 5.000 2023 12.....		02/14/2008.....	RBC DAIN RAUSCHER INC.....		7,706,315	7,250,000.00	246,701	1FE.....
779240 DD 9	ROUND ROCK ISD GO S2008 5.000 2023 08.....		02/12/2008.....	MORGAN STANLEY DEAN WITTER.....		2,758,504	2,565,000.00	14,963	1FE.....
779240 DE 7	ROUND ROCK ISD GO S2008 5.000 2024 08.....		02/12/2008.....	MORGAN STANLEY DEAN WITTER.....		5,796,341	5,425,000.00	31,646	1FE.....
906344 4C 7	UNION COUNTY GENERAL OBL 4.500 2026 02.....		02/20/2008.....	BANC OF AMERICA SECURITIES LLC.....		6,914,880	7,000,000.00	11,375	1FE.....
906344 4D 5	UNION COUNTY GENERAL OBL 4.500 2027 02.....		02/20/2008.....	BANC OF AMERICA SECURITIES LLC.....		6,868,470	7,000,000.00	11,375	1FE.....
906344 4E 3	UNION COUNTY GENERAL OBL 4.500 2028 02.....		02/20/2008.....	BANC OF AMERICA SECURITIES LLC.....		6,819,820	7,000,000.00	11,375	1FE.....
2499999.	Total - Bonds - Political Subdivision.....					113,753,488	111,015,000.00	620,916	XXX.....
<b>Bonds - Special Revenue and Special Assessment</b>									
040647 CM 9	ARIZONA TRANSN BRD S2008 5.000 2012 07.....		12/11/2007.....	CITIGROUP GLOBAL MARKETS.....		.0	0.00	5,406	1FE.....
040647 CN 7	ARIZONA TRANSN BRD S2008 5.000 2014 07.....		12/11/2007.....	CITIGROUP GLOBAL MARKETS.....		.0	0.00	3,889	1FE.....
20774U PQ 2	CONNECTICUT HEALTH & EDL 4.490 2042 07.....		02/21/2008.....	J P MORGAN CHASE SECURITIES INC.....		25,000	25,000.00	.0	1.....
20774U PQ 2	CONNECTICUT HEALTH & EDL 4.560 2042 07.....		02/21/2008.....	J P MORGAN CHASE SECURITIES INC.....		22,625,000	22,625,000.00	.0	1.....
57583R FZ 3	MASSACHUSETTS DEV FIN AG 1.700 2036 07.....		01/10/2008.....	GOLDMAN SACHS & CO.....		4,114,877	4,115,000.00	2,698	1FE.....
57583R FZ 3	MASSACHUSETTS DEV FIN AG 2.900 2036 07.....		01/04/2008.....	GOLDMAN SACHS & CO.....		3,814,886	3,815,000.00	657	1FE.....
592041 NW 3	MET GOV NASHVILLE H&E VA 2.000 2044 10.....		02/15/2008.....	GOLDMAN SACHS & CO.....		10,792,548	10,800,000.00	6,005	1FE.....
592041 NW 3	MET GOV NASHVILLE H&E VA 2.200 2044 10.....		02/28/2008.....	GOLDMAN SACHS & CO.....		22,491,158	22,500,000.00	19,554	1FE.....
64972F PM 2	NEW YORK CITY MUN WTR&SW 2.730 2034 06.....		01/02/2008.....	GOLDMAN SACHS & CO.....		26,024,219	26,025,000.00	39,002	1.....
679111 SX 3	OKLAHOMA TURNPIKE AUTH V 2.000 2028 01.....		03/27/2008.....	GOLDMAN SACHS & CO.....		32,500,000	32,500,000.00	.0	1FE.....
679111 RX 4	OKLAHOMA TURNPIKE AUTH V 5.750 2028 01.....		02/14/2008.....	GOLDMAN SACHS & CO.....		52,500,000	52,500,000.00	53,791	1.....
762243 MY 6	RHODE ISLAND HEALTH & ED 2.250 2035 05.....		02/15/2008.....	GOLDMAN SACHS & CO.....		9,993,430	10,000,000.00	6,257	1FE.....
762243 MY 6	RHODE ISLAND HEALTH & ED 2.400 2035 05.....		02/28/2008.....	GOLDMAN SACHS & CO.....		20,792,611	20,800,000.00	19,049	1FE.....
80168N BK 4	SANTA CLARA VY TRAN VAR 5.000 2026 06.....		02/29/2008.....	GOLDMAN SACHS & CO.....		31,557,649	31,565,000.00	46,113	1.....
79061A BA 4	ST JOSEPH CO (UNIV NOTRE 1.750 2040 03.....		01/10/2008.....	GOLDMAN SACHS & CO.....		14,499,565	14,500,000.00	9,508	1.....
79061A BA 4	ST JOSEPH CO (UNIV NOTRE 2.000 2040 03.....		02/29/2008.....	GOLDMAN SACHS & CO.....		4,298,478	4,300,000.00	4,735	1.....
79061A BA 4	ST JOSEPH CO (UNIV NOTRE 2.930 2040 03.....		01/04/2008.....	GOLDMAN SACHS & CO.....		14,499,565	14,500,000.00	2,496	1.....
882135 G4 2	TEXAS A & M UNIV FIN SYS 5.000 2025 05.....		01/10/2008.....	CITIGROUP GLOBAL MARKETS.....		8,157,542	7,535,000.00	.0	1FE.....
3199999.	Total - Bonds - Special Revenue & Special Assessments.....					278,686,527	278,105,000.00	219,159	XXX.....
<b>Bonds - Public Utilities</b>									
010392 EY 0	ALABAMA POWER CO 4.850 2012 12.....		01/08/2008.....	J P MORGAN CHASE SECURITIES INC.....		2,010,840	2,000,000.00	9,161	1FE.....
040555 CE 2	ARIZONA PUBLIC SERVICE C 4.650 2015 05.....		02/21/2008.....	LEHMAN BROTHERS.....		923,240	1,000,000.00	13,046	2FE.....
00206R AJ 1	AT&T INC 5.500 2018 02.....		01/29/2008.....	BANC OF AMERICA SECURITIES LLC.....		1,995,600	2,000,000.00	.0	1FE.....
05379B AN 7	AVISTA CORP 5.950 2018 06.....		03/27/2008.....	UBS AG.....		996,660	1,000,000.00	.0	2FE.....
26442C AC 8	DUKE ENERGY CAROLINAS 5.250 2018 01.....		01/07/2008.....	WACHOVIA SECURITIES INC.....		1,993,200	2,000,000.00	.0	1FE.....
494550 AY 2	KINDER MORGAN ENERGY PAR 5.950 2018 02.....		02/05/2008.....	WACHOVIA SECURITIES INC.....		1,995,820	2,000,000.00	.0	2FE.....
570506 AE 5	MARKWEST ENERGY 8.500 2016 07.....		02/21/2008.....	LEHMAN BROTHERS.....		1,770,000	1,770,000.00	17,135	4FE.....

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
62912X AB 0	NGPL PIPECO LLC (144A) 7.119 2017 12.....		02/19/2008	BANC OF AMERICA SECURITIES LLC.....		2,045,780	2,000,000.00	24,126	2FE.....
694308 GL 5	PACIFIC GAS & ELECTRIC 5.625 2017 11.....		02/26/2008	LEHMAN BROTHERS.....		2,031,000	2,000,000.00	27,813	1FE.....
693304 AL 1	PECO ENERGY CO 5.350 2018 03.....		02/25/2008	LEHMAN BROTHERS.....		998,320	1,000,000.00	0	1FE.....
74836H AC 1	QUESTAR PIPELINE 5.830 2018 02.....		01/10/2008	BANC OF AMERICA SECURITIES LLC.....		1,999,060	2,000,000.00	0	1FE.....
893570 BW 0	TRANSCONTINENTAL GAS PIP 6.400 2016 04.....		02/12/2008	MERRILL LYNCH CAPITAL MARKETS.....		1,831,248	1,800,000.00	38,400	2FE.....
92343V AL 8	VERIZON COMMUNICATIONS I 5.500 2018 02.....		02/07/2008	GOLDMAN SACHS & CO.....		997,560	1,000,000.00	0	1FE.....
3899999.	Total - Bonds - Public Utilities.....					21,588,328	21,570,000.00	129,680	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
035229 DD 2	ANHEUSER BUSCH CO 5.500 2018 01.....		02/11/2008	J P MORGAN CHASE SECURITIES INC.....		1,042,680	1,000,000.00	11,306	1FE.....
054303 AU 6	AVON PRODUCTS 5.750 2018 03.....		02/27/2008	CITIGROUP GLOBAL MARKETS.....		1,993,100	2,000,000.00	0	1FE.....
060505 BM 5	BANK OF AMERICA CORP 5.375 2014 06.....		01/29/2008	BANC OF AMERICA SECURITIES LLC.....		2,048,480	2,000,000.00	13,736	1FE.....
199333 AG 0	COLUMBUS MCKINNON CORP 8.875 2013 11.....		01/04/2008	CANTOR FITZGERALD.....		1,563,750	1,500,000.00	25,146	4FE.....
205363 AJ 3	COMPUTER SCIENCES CORP ( 6.500 2018 03.....		02/27/2008	BARCLAYS CAPITAL INC.....		995,750	1,000,000.00	0	2FE.....
224044 BM 8	COX COMMUNICATIONS INC 5.450 2014 12.....		01/04/2008	CREDIT SUISSE FIRST BOSTON.....		997,330	1,000,000.00	3,633	2FE.....
22541H CC 4	CREDIT SUISSE NEW YORK 6.000 2018 02.....		02/21/2008	CREDIT SUISSE FIRST BOSTON.....		1,989,480	2,000,000.00	2,333	1FE.....
126650 BH 2	CVS CAREMARK 5.750 2017 06.....		02/08/2008	WACHOVIA SECURITIES INC.....		1,035,960	1,000,000.00	11,500	2FE.....
235851 AG 7	DANAHER CORP 5.625 2018 01.....		02/14/2008	J P MORGAN CHASE SECURITIES INC.....		1,029,910	1,000,000.00	10,781	1FE.....
278865 AH 3	ECOLAB INC 4.875 2015 02.....		02/06/2008	J P MORGAN CHASE SECURITIES INC.....		1,997,860	2,000,000.00	813	1FE.....
338032 AZ 8	FISHER SCIENTIFIC INTL 6.750 2014 08.....		02/08/2008	BNY CAPITAL MARKETS INC.....		774,375	750,000.00	25,031	2FE.....
302508 AM 8	FMR CORP (144A) 7.490 2019 06.....		02/13/2008	FTN FINANCIAL.....		2,279,127	1,990,000.00	26,498	1FE.....
346091 AZ 4	FOREST OIL 7.250 2019 06.....		02/14/2008	CREDIT SUISSE FIRST BOSTON.....		1,002,500	1,000,000.00	13,090	4FE.....
361448 AF 0	GATX INC 6.000 2018 02.....		02/01/2008	CITIGROUP GLOBAL MARKETS.....		1,988,960	2,000,000.00	0	2FE.....
38141G FG 4	GOLDMAN SACHS GROUP 5.950 2018 01.....		01/11/2008	GOLDMAN SACHS & CO.....		1,997,160	2,000,000.00	0	1FE.....
397624 AE 7	GREIF INC 6.750 2017 02.....		02/21/2008	LEHMAN BROTHERS.....		960,000	1,000,000.00	4,688	3FE.....
427056 BA 3	HERCULES INC 6.750 2029 10.....		02/13/2008	FTN FINANCIAL.....		233,750	250,000.00	5,813	3FE.....
428236 AQ 6	HEWLETT-PACKARD CO 4.500 2013 03.....		02/26/2008	J P MORGAN CHASE SECURITIES INC.....		1,000,710	1,000,000.00	0	1FE.....
46625H GY 0	JP MORGAN CHASE 6.000 2018 01.....		01/30/2008	J P MORGAN CHASE SECURITIES INC.....		3,115,670	3,000,000.00	20,167	1FE.....
505861 AB 0	LAFARGE SA 6.500 2016 07.....		02/20/2008	FTN FINANCIAL.....		984,720	1,000,000.00	7,222	2FE.....
5252M0 BZ 9	LEHMAN BROTHERS HOLDINGS 5.625 2013 01.....		01/15/2008	LEHMAN BROTHERS.....		1,990,880	2,000,000.00	0	1FE.....
538021 AM 8	LITTON INDUSTRIES INC 8.000 2009 10.....		03/31/2008	BANC OF AMERICA SECURITIES LLC.....		106,496	100,000.00	0	2FE.....
58013M EB 6	MCDONALDS CORP 5.800 2017 10.....		01/17/2008	WACHOVIA SECURITIES INC.....		1,044,800	1,000,000.00	15,306	1FE.....
59018Y M4 0	MERRILL LYNCH 5.450 2013 02.....		01/29/2008	MERRILL LYNCH CAPITAL MARKETS.....		998,700	1,000,000.00	0	1FE.....
629568 AR 7	NABORS INDUSTRIES INC (1 6.150 2018 02.....		02/14/2008	UBS AG.....		1,998,400	2,000,000.00	0	1FE.....
72447W AU 3	PITNEY BOWES INC 4.875 2014 08.....		02/07/2008	FTN FINANCIAL.....		991,590	1,000,000.00	23,969	1FE.....
74834L AM 2	QUEST DIAGNOSTICS 6.400 2017 07.....		01/23/2008	J P MORGAN CHASE SECURITIES INC.....		526,340	500,000.00	2,400	2FE.....
761713 AE 6	REYNOLDS AMERICAN 7.625 2016 06.....		02/14/2008	MORGAN STANLEY DEAN WITTER.....		1,050,720	1,000,000.00	16,733	2FE.....
774477 AG 8	ROCKWOOD SPECIALTIES GRP 7.500 2014 11.....		02/13/2008	VARIOUS.....		337,875	350,000.00	6,104	4FE.....
775371 AV 9	ROHM & HAAS CO 6.000 2017 09.....		01/18/2008	CREDIT SUISSE FIRST BOSTON.....		1,039,070	1,000,000.00	22,333	2FE.....
749685 AQ 6	RPM INTERNATIONAL INC 6.500 2018 02.....		02/14/2008	BANC OF AMERICA SECURITIES LLC.....		1,970,520	2,000,000.00	0	2FE.....
78355H JM 2	RYDER SYSTEM INC 6.000 2013 03.....		02/19/2008	BNP PARIBAS.....		998,090	1,000,000.00	0	2FE.....
871829 AL 1	SYSCO CORP 5.250 2018 02.....		02/07/2008	GOLDMAN SACHS & CO.....		1,986,200	2,000,000.00	0	1FE.....
87612E AT 3	TARGET CORP 5.125 2013 01.....		01/14/2008	BANC OF AMERICA SECURITIES LLC.....		996,740	1,000,000.00	0	1FE.....
880779 AS 2	TEREX CORP 7.375 2014 01.....		02/13/2008	MORGAN STANLEY DEAN WITTER.....		1,962,500	2,000,000.00	13,931	3FE.....
883203 BH 3	TEXTRON INC 6.500 2012 06.....		01/24/2008	BANC OF AMERICA SECURITIES LLC.....		1,084,020	1,000,000.00	10,472	1FE.....
90388@ AB 7	ULTRA RESOURCES INC 5.920 2018 03.....		02/07/2008	J P MORGAN CHASE SECURITIES INC.....		7,000,000	7,000,000.00	0	1Z.....
907818 DA 3	UNION PACIFIC CO 5.700 2018 08.....		01/31/2008	CREDIT SUISSE FIRST BOSTON.....		996,610	1,000,000.00	0	2FE.....
911312 AH 9	UNITED PARCEL SERVICE 5.500 2018 01.....		01/10/2008	MERRILL LYNCH CAPITAL MARKETS.....		2,994,060	3,000,000.00	0	1FE.....
90333W AB 4	US BANK NA 6.300 2014 02.....		02/13/2008	WACHOVIA SECURITIES INC.....		1,072,680	1,000,000.00	2,625	1FE.....
918204 AS 7	VF CORP 5.950 2017 11.....		02/20/2008	BANC OF AMERICA SECURITIES LLC.....		999,000	1,000,000.00	21,486	1FE.....
96332H CA 5	WHIRLPOOL CORP 5.500 2013 03.....		02/25/2008	BANC OF AMERICA SECURITIES LLC.....		2,993,250	3,000,000.00	0	2FE.....
73755L AB 3	POTASH CORP 7.750 2011 05.....		01/15/2008	BANC OF AMERICA SECURITIES LLC.....		1,098,440	1,000,000.00	10,333	2FE.....
878742 AF 2	TECK COMINCO 5.375 2015 10.....		02/22/2008	MORGAN STANLEY DEAN WITTER.....		1,922,040	2,000,000.00	43,597	2FE.....
71645W AM 3	PETROBRAS INTERNATIONAL 5.875 2018 03.....	F.....	01/08/2008	CITIGROUP GLOBAL MARKETS.....		2,002,260	2,000,000.00	22,847	2FE.....

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**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
14042D AB 8	COAFT 2007-A A2 (AMBAC) 5.330 2010 05.....		.....02/27/2008.....	CREDIT SUISSE FIRST BOSTON.....		.....10,686,851	.....10,733,810.96	.....28,606	1FE.....
52108H JS 4	LBUBS 2002-C2 A3 5.386 2026 06.....		.....02/20/2008.....	BEAR STEARNS & CO.....		.....22,007,004	.....22,275,000.00	.....46,656	1FE.....
61757L AE 0	MSC 2008-T29 A4 6.280 2043 01.....		.....02/19/2008.....	BEAR STEARNS & CO.....		.....9,737,500	.....10,000,000.00	.....48,844	1.....
91530G AC 6	UPFCA 2006-A A3 (MBIA) 5.490 2012 05.....		.....03/19/2008.....	DESCAP SECURITIES.....		.....3,267,474	.....3,315,071.73	.....5,330	1FE.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....					.....114,891,382	.....114,763,882.69	.....523,329	.....XXX.....
6099997.	Total - Bonds - Part 3.....					.....541,503,858	.....537,673,882.69	.....1,497,896	.....XXX.....
6099999.	Total - Bonds.....					.....541,503,858	.....537,673,882.69	.....1,497,896	.....XXX.....
<b>Preferred Stocks - Public Utilities</b>									
010392 48 8	ALABAMA POWER CO 6.45%.....		.....02/28/2008.....	JANNEY MONTGOMERY SCOTT, INC.....	.....5,000.000	.....120,500	.....0.00	.....0	P2UFE.....
6199999.	Total - Preferred Stocks - Public Utilities.....					.....120,500	.....XXX	.....0	.....XXX.....
6599997.	Total - Preferred Stocks - Part 3.....					.....120,500	.....XXX	.....0	.....XXX.....
6599999.	Total - Preferred Stocks.....					.....120,500	.....XXX	.....0	.....XXX.....
7399999.	Total - Preferred and Common Stocks.....					.....120,500	.....XXX	.....0	.....XXX.....
7499999.	Total - Bonds, Preferred and Common Stocks.....					.....541,624,358	.....XXX	.....1,497,896	.....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 During the Current Quarter

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
313455 9D 1	FHA AMER SAV BANK 88-4 6.930		03/25/2008	PAID ON PRINCIPAL		193,098	193,098	179,581	184,647	0	8,451	0	8,451	0	193,098	0	0	0	1,991	11/01/2015	1
313455 9F 6	FHA CITICORP 85-4 PROJ 6.875		03/25/2008	PAID ON PRINCIPAL		37,696	37,696	34,910	36,055	0	1,641	0	1,641	0	37,696	0	0	0	330	12/01/2015	1
313455 9H 2	FHA GOLDOME 87-11 PROJ 6.875		03/25/2008	PAID ON PRINCIPAL		94,854	94,854	94,617	94,594	0	260	0	260	0	94,854	0	0	0	1,089	11/01/2015	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.931		03/25/2008	PAID ON PRINCIPAL		96,846	96,846	90,845	93,274	0	3,573	0	3,573	0	96,846	0	0	0	1,035	07/01/2017	1
313455 9E 9	FHA MERRILL LYNCH 185- 6.810		03/25/2008	PAID ON PRINCIPAL		21,202	21,202	19,082	20,352	0	850	0	850	0	21,202	0	0	0	241	02/01/2020	1
69330@ AA 2	FHA PAXTON FINANCIAL 6 6.500		03/25/2008	PAID ON PRINCIPAL		70,560	70,560	68,444	69,847	0	713	0	713	0	70,560	0	0	0	766	05/01/2014	1
313455 9J 8	FHA USGI GIFHA TOWERS 6.930		03/25/2008	PAID ON PRINCIPAL		22,521	22,521	20,843	21,821	0	701	0	701	0	22,521	0	0	0	261	09/01/2014	1
313455 9L 3	FHA USGI 2067 6.930		03/05/2008	PAID ON PRINCIPAL		31,254	31,254	29,727	30,622	0	631	0	631	0	31,254	0	0	0	342	12/14/2014	1
36202A 3G 0	GNMA II PASS #0000799 9.000		03/20/2008	PAID ON PRINCIPAL		385	385	411	408	0	(23)	0	(23)	0	385	0	0	0	6	07/20/2017	1
36202D 6D 8	GNMA II PASS #00003568 5.000		03/20/2008	PAID ON PRINCIPAL		539,035	539,035	517,367	518,132	0	20,903	0	20,903	0	539,035	0	0	0	4,209	06/20/2034	1
36202E CM 9	GNMA II PASS #00003676 4.500		03/20/2008	PAID ON PRINCIPAL		461,690	461,690	438,245	438,455	0	23,235	0	23,235	0	461,690	0	0	0	3,914	02/20/2035	1
36202E EU 9	GNMA II PASS #00003747 5.000		03/20/2008	PAID ON PRINCIPAL		536,763	536,763	521,666	522,711	0	14,052	0	14,052	0	536,763	0	0	0	4,566	08/20/2035	1
36202E FM 6	GNMA II PASS #00003772 5.000		03/20/2008	PAID ON PRINCIPAL		406,126	406,126	397,179	397,985	0	8,142	0	8,142	0	406,126	0	0	0	3,498	10/20/2035	1
36216G CH 9	GNMA II PASS #00163972 9.000		03/20/2008	PAID ON PRINCIPAL		4,442	4,442	4,746	4,652	0	(210)	0	(210)	0	4,442	0	0	0	67	04/20/2016	1
36216M Z4 0	GNMA II PASS #00169163 9.000		03/20/2008	PAID ON PRINCIPAL		1,096	1,096	1,171	1,143	0	(46)	0	(46)	0	1,096	0	0	0	16	09/20/2016	1
362161 EL 1	GNMA II PASS #00180239 9.000		03/20/2008	PAID ON PRINCIPAL		661	661	706	701	0	(40)	0	(40)	0	661	0	0	0	10	02/20/2017	1
362161 TR 2	GNMA II PASS #00180660 9.000		03/20/2008	PAID ON PRINCIPAL		473	473	505	502	0	(29)	0	(29)	0	473	0	0	0	7	11/20/2016	1
362165 Y5 5	GNMA II PASS #00184432 9.000		03/20/2008	PAID ON PRINCIPAL		2,229	2,229	2,381	2,318	0	(89)	0	(89)	0	2,229	0	0	0	34	12/20/2016	1
36219Y W3 6	GNMA II PASS #00263566 9.000		03/20/2008	PAID ON PRINCIPAL		747	747	798	783	0	(36)	0	(36)	0	747	0	0	0	11	10/20/2018	1
36220M D6 3	GNMA II PASS #00281925 9.000		03/20/2008	PAID ON PRINCIPAL		1,235	1,235	1,319	1,292	0	(58)	0	(58)	0	1,235	0	0	0	19	10/20/2019	1
362060 MD 4	GNMA PASS TH #00030956 9.000		03/15/2008	PAID ON PRINCIPAL		1,431	1,431	1,518	1,437	0	(6)	0	(6)	0	1,431	0	0	0	18	02/15/2009	1
362061 BL 6	GNMA PASS TH #00031543 9.000		03/15/2008	PAID ON PRINCIPAL		775	775	822	781	0	(6)	0	(6)	0	775	0	0	0	12	05/15/2009	1
362075 LJ 0	GNMA PASS TH #00044429 9.000		03/15/2008	PAID ON PRINCIPAL		877	877	930	886	0	(9)	0	(9)	0	877	0	0	0	13	07/15/2011	1
362102 TU 9	GNMA PASS TH #00068963 9.000		03/15/2008	PAID ON PRINCIPAL		81	81	86	83	0	(2)	0	(2)	0	81	0	0	0	1	09/15/2013	1
36216F HQ 6	GNMA PASS TH #00163239 9.000		03/15/2008	PAID ON PRINCIPAL		39	39	42	42	0	(3)	0	(3)	0	39	0	0	0	1	04/15/2020	1
362160 6H 1	GNMA PASS TH #00180072 9.000		03/15/2008	PAID ON PRINCIPAL		67	67	71	70	0	(3)	0	(3)	0	67	0	0	0	1	08/15/2021	1
362162 TB 5	GNMA PASS TH #00181546 9.000		03/15/2008	PAID ON PRINCIPAL		96	96	102	101	0	(5)	0	(5)	0	96	0	0	0	1	01/15/2020	1
36217G JP 3	GNMA PASS TH #00192970 9.000		03/15/2008	PAID ON PRINCIPAL		344	344	367	356	0	(12)	0	(12)	0	344	0	0	0	5	02/15/2020	1
36218K EG 8	GNMA PASS TH #00224335 9.000		03/15/2008	PAID ON PRINCIPAL		156	156	167	158	0	(2)	0	(2)	0	156	0	0	0	2	02/15/2020	1
36220E BV 1	GNMA PASS TH #00275539 9.000		03/15/2008	PAID ON PRINCIPAL		128	128	137	136	0	(8)	0	(8)	0	128	0	0	0	2	01/15/2020	1
36220M FV 6	GNMA PASS TH #00281980 9.000		03/15/2008	PAID ON PRINCIPAL		56	56	60	61	0	(6)	0	(6)	0	56	0	0	0	1	03/15/2020	1
36220M HV 4	GNMA PASS TH #00282044 9.000		03/15/2008	PAID ON PRINCIPAL		36	36	38	38	0	(2)	0	(2)	0	36	0	0	0	1	01/15/2020	1
36220P P2 2	GNMA PASS TH #00284041 9.000		03/15/2008	PAID ON PRINCIPAL		212	212	226	225	0	(13)	0	(13)	0	212	0	0	0	3	02/15/2020	1
36220Q CW 8	GNMA PASS TH #00284585 9.000		03/15/2008	PAID ON PRINCIPAL		69	69	73	72	0	(4)	0	(4)	0	69	0	0	0	1	01/15/2020	1
36220Q J3 5	GNMA PASS TH #00284782 9.000		03/15/2008	PAID ON PRINCIPAL		30	30	32	31	0	(2)	0	(2)	0	30	0	0	0	0	01/15/2020	1
36220R TF 5	GNMA PASS TH #00285950 9.000		03/15/2008	PAID ON PRINCIPAL		177	177	189	186	0	(9)	0	(9)	0	177	0	0	0	3	06/15/2020	1
36220R 6S 2	GNMA PASS TH #00286281 9.000		03/15/2008	PAID ON PRINCIPAL		40	40	42	42	0	(2)	0	(2)	0	40	0	0	0	1	01/15/2020	1
36220S JR 8	GNMA PASS TH #00286572 9.000		03/15/2008	PAID ON PRINCIPAL		86	86	92	90	0	(4)	0	(4)	0	86	0	0	0	1	04/15/2020	1
36220S Z2 8	GNMA PASS TH #00287092 9.000		03/15/2008	PAID ON PRINCIPAL		26	26	28	28	0	(2)	0	(2)	0	26	0	0	0	0	03/15/2020	1
36220U ZA 2	GNMA PASS TH #00288837 9.000		03/15/2008	PAID ON PRINCIPAL		58	58	62	61	0	(3)	0	(3)	0	58	0	0	0	1	04/15/2020	1
36220W C4 7	GNMA PASS TH #00289991 9.000		03/15/2008	PAID ON PRINCIPAL		41	41	44	43	0	(2)	0	(2)	0	41	0	0	0	1	08/15/2020	1
36220W EQ 6	GNMA PASS TH #00290043 9.000		03/15/2008	PAID ON PRINCIPAL		47	47	50	50	0	(3)	0	(3)	0	47	0	0	0	1	05/15/2020	1
36220W QZ 3	GNMA PASS TH #00290372 9.000		03/15/2008	PAID ON PRINCIPAL		69	69	74	74	0	(5)	0	(5)	0	69	0	0	0	1	09/15/2020	1
36220W U5 4	GNMA PASS TH #00290504 9.000		03/15/2008	PAID ON PRINCIPAL		148	148	157	151	0	(4)	0	(4)	0	148	0	0	0	2	12/15/2020	1
36220Y 7H 0	GNMA PASS TH #00292596 9.000		03/15/2008	PAID ON PRINCIPAL		91	91	97	94	0	(4)	0	(4)	0	91	0	0	0	1	11/15/2020	1
362204 LC 1	GNMA PASS TH #00296523 9.000		03/15/2008	PAID ON PRINCIPAL		76	76	81	80	0	(4)	0	(4)	0	76	0	0	0	1	12/15/2020	1
362207 7L 0	GNMA PASS TH #00299799 9.000		03/15/2008	PAID ON PRINCIPAL		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	0	11/15/2020	1
362209 ER 5	GNMA PASS TH #00300844 9.000		03/15/2008	PAID ON PRINCIPAL		221	221	236	233	0	(12)	0	(12)	0	221	0	0	0	3	12/15/2020	1
36223G WQ 8	GNMA PASS TH #00307655 9.000		03/15/2008	PAID ON PRINCIPAL		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	08/15/2021	1

QE05

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For or 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)
36223K 6F 2	GNMA PASS TH #00310570 9.000		03/15/2008	PAID ON PRINCIPAL		64	64	69	68	0	(4)	0	(4)	0	64	0	0	0	1	08/15/2021	1
36223M FK 7	GNMA PASS TH #00311670 9.000		03/15/2008	PAID ON PRINCIPAL		12	12	13	12	0	(1)	0	(1)	0	12	0	0	0	0	08/15/2021	1
36223N UA 0	GNMA PASS TH #00312977 9.000		03/15/2008	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	11/15/2021	1
36205W QV 1	GNMA PASS TH #00402868 9.000		03/15/2008	PAID ON PRINCIPAL		137	137	146	145	0	(8)	0	(8)	0	137	0	0	0	0	06/15/2024	1
36213C QY 0	GNMA PASS TH #00550727 5.000		03/15/2008	PAID ON PRINCIPAL		256,402	256,402	252,395	252,694	0	3,708	0	3,708	0	256,402	0	0	0	2,195	11/15/2035	1
36290R U6 8	GNMA PASS TH #00615405 4.500		03/15/2008	PAID ON PRINCIPAL		282,149	282,149	273,597	273,034	0	9,116	0	9,116	0	282,149	0	0	0	2,488	08/15/2033	1
36291A DH 9	GNMA PASS TH #00622104 4.500		03/15/2008	PAID ON PRINCIPAL		164,092	164,092	159,118	158,702	0	5,390	0	5,390	0	164,092	0	0	0	1,305	09/15/2033	1
36292F H6 7	GNMA PASS TH #00647453 5.000		03/15/2008	PAID ON PRINCIPAL		318,081	318,081	313,111	313,564	0	4,517	0	4,517	0	318,081	0	0	0	2,650	10/15/2035	1
36225A ER 7	GNMA PASS TH #00780144 7.000		03/15/2008	PAID ON PRINCIPAL		52,293	52,293	49,891	50,619	0	1,674	0	1,674	0	52,293	0	0	0	604	07/15/2024	1
36225A JD 3	GNMA PASS TH #00780260 6.500		03/15/2008	PAID ON PRINCIPAL		14,359	14,359	14,140	14,287	0	72	0	72	0	14,359	0	0	0	158	10/15/2010	1
36225C BX 3	G2 (ARM) 6.375		03/20/2008	PAID ON PRINCIPAL		392	392	395	395	0	(3)	0	(3)	0	392	0	0	0	5	03/20/2027	1
36225C CN 4	G2 (ARM) 6.375		03/20/2008	PAID ON PRINCIPAL		954	954	965	964	0	(10)	0	(10)	0	954	0	0	0	11	05/20/2027	1
0399999	Total - Bonds - U.S. Government					3,617,357	3,617,357	3,494,240	3,510,424	0	106,934	0	106,934	0	3,617,357	0	0	0	31,906	XXX	XXX
<b>Bonds - States, Territories and Possessions</b>																					
130629 SD 1	CALIFORNIA GO P-FLOATS 1.720		02/07/2008	MERRILL LYNCH CAPITAL MA		8,120,000	8,120,000	8,118,376	8,118,457	0	0	0	0	0	8,118,457	0	1,543	1,543	47,506	12/01/2017	1FE
452150 A8 8	ILLINOIS GO P-FLOATS P 1.370		02/14/2008	MERRILL LYNCH CAPITAL MA		9,985,000	9,985,000	9,983,003	9,983,103	0	0	0	0	0	9,983,103	0	1,897	1,897	161,398	03/01/2011	1FE
747038 GP 6	ILLINOIS GO P-FLOATS P 4.410		03/07/2008	MERRILL LYNCH CAPITAL MA		6,000,000	6,000,000	5,998,800	5,998,740	0	180	0	180	0	5,998,920	0	1,080	1,080	92,402	04/01/2032	1FE
575827 KH 2	MASSACHUSETTS GENERAL 1.950		01/31/2008	GOLDMAN SACHS & CO		7,220,000	7,220,000	7,219,783	7,219,783	0	217	0	217	0	7,220,000	0	0	0	16,758	08/01/2015	1FE
57582N CJ 2	MASSACHUSETTS GO LTD P 1.740		02/07/2008	MERRILL LYNCH CAPITAL MA		9,860,000	9,860,000	9,858,028	9,857,929	0	197	0	197	0	9,858,127	0	1,873	1,873	148,617	03/01/2010	1FE
747038 4Z 7	NEVADA GO LTD P-FLOATS 1.370		02/14/2008	MERRILL LYNCH CAPITAL MA		34,265,000	34,265,000	34,258,147	34,259,518	0	(343)	0	(343)	0	34,259,175	0	5,825	5,825	235,797	12/01/2025	1FE
939745 QT 5	WASHINGTON GO MOTOR VE 5.250		01/01/2008	REDEEMED		2,300,000	2,300,000	2,363,181	2,300,000	0	0	0	0	0	2,300,000	0	0	0	60,375	01/01/2010	1FE
977056 ZZ 2	WISCONSIN GO S2002 P-F 1.390		02/14/2008	MERRILL LYNCH CAPITAL MA		3,200,000	3,200,000	3,199,360	3,199,360	0	(32)	0	(32)	0	3,199,328	0	672	672	31,548	05/01/2010	1FE
1799999	Total - Bonds - States, Territories & Possessions					80,950,000	80,950,000	80,998,678	80,936,890	0	219	0	219	0	80,937,110	0	12,890	12,890	794,401	XXX	XXX
<b>Bonds - Political Subdivisions of States</b>																					
059132 D8 0	BALTIMORE CO P-FLOATS 1.910		02/07/2008	MERRILL LYNCH CAPITAL MA		7,505,000	7,505,000	7,503,499	7,503,499	0	225	0	225	0	7,503,724	0	1,276	1,276	141,112	08/01/2011	1FE
167485 TJ 0	CHICAGO GO P-FLOATS PT 1.760		02/07/2008	MERRILL LYNCH CAPITAL MA		4,960,000	4,960,000	4,959,008	4,959,306	0	(149)	0	(149)	0	4,959,157	0	843	843	106,974	01/01/2027	1FE
74703T MM 0	CLARK CO GO LTD P-FLOA 3.250		03/14/2008	VARIOUS		38,770,000	38,770,000	38,765,842	38,766,879	0	(416)	0	(416)	0	38,766,463	0	3,537	3,537	277,939	06/15/2025	1FE
747038 R5 8	FOREST PRES GO P-FLOAT 4.150		03/13/2008	MERRILL LYNCH CAPITAL MA		27,425,000	27,425,000	27,419,515	27,420,886	0	(1,097)	0	(1,097)	0	27,419,789	0	5,211	5,211	711,670	12/15/2026	1FE
366119 TE 5	GARLAND GENERAL OBLIGA 5.000		02/15/2008	REDEEMED		3,430,000	3,430,000	3,389,080	3,426,124	0	3,876	0	3,876	0	3,430,000	0	0	0	85,750	02/15/2014	1FE
442330 6C 5	HOUSTON GO LTD REF S97 5.000		03/01/2008	REDEEMED		5,005,000	5,005,000	5,207,325	5,014,159	0	(9,159)	0	(9,159)	0	5,005,000	0	0	0	125,125	03/01/2012	1FE
442330 6B 1	HOUSTON GO LTD REF S97 5.000		03/01/2008	REDEEMED		5,995,000	5,995,000	6,237,345	6,005,971	0	(10,971)	0	(10,971)	0	5,995,000	0	0	0	149,875	03/01/2012	1FE
74703R 3B 9	JOHNSON CO REV P-FLOAT 1.730		02/07/2008	MERRILL LYNCH CAPITAL MA		10,530,000	10,530,000	10,527,894	10,528,210	0	(211)	0	(211)	0	10,527,999	0	2,001	2,001	61,269	12/01/2028	1FE
27884F HQ 6	LAS VEGAS ECLIPSE FDG 1.760		02/07/2008	MERRILL LYNCH CAPITAL MA		8,285,000	8,285,000	8,283,343	8,283,177	0	(166)	0	(166)	0	8,283,012	0	1,988	1,988	74,129	05/01/2036	1FE
2499999	Total - Bonds - Political Subdivisions					111,905,000	111,905,000	112,292,851	111,908,211	0	(18,067)	0	(18,067)	0	111,890,144	0	14,856	14,856	1,733,844	XXX	XXX
<b>Bonds - Special Revenue and Special Assessment</b>																					
186352 FQ 8	CLEVELAND ARPT REV S97 5.125		01/01/2008	REDEEMED		2,171,500	2,150,000	2,098,594	2,171,500	0	0	0	0	0	2,171,500	0	0	0	55,094	01/01/2015	1FE
20774U PQ 2	CONNECTICUT HEALTH & E 4.490		03/13/2008	J P MORGAN CHASE SECURI		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	79	07/01/2042	1
20774U PQ 2	CONNECTICUT HEALTH & E 4.560		03/28/2008	TENDERED		22,625,000	22,625,000	22,625,000	22,625,000	0	0	0	0	0	22,625,000	0	0	0	111,302	07/01/2042	1
233455 FC 2	DADE CO AVTN (MIAMI IN 5.125		01/19/2008	REDEEMED		5,075,000	5,000,000	4,774,400	4,859,850	0	550	0	550	0	4,860,400	0	214,600	214,600	76,875	10/01/2017	1FE
3128QG C8 4	FH (3/1 ARM) 5.550		03/15/2008	PAID ON PRINCIPAL		653	653	656	656	0	(2)	0	(2)	0	653	0	0	0	6	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) 4.350		01/15/2008	PAID ON PRINCIPAL		345,778	345,778	339,592	339,806	0	5,972	0	5,972	0	345,778	0	0	0	1,249	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) 4.355		02/15/2008	PAID ON PRINCIPAL		251,508	251,508	247,008	247,164	0	4,344	0	4,344	0	251,508	0	0	0	1,818	12/15/2035	1
3128JR KQ 8	FH (5/1 ARM) 4.369		03/17/2008	PAID ON PRINCIPAL		411,972	411,972	404,601	404,857	0	7,115	0	7,115	0	411,972	0	0	0	4,472	12/15/2035	1
31403D AC 3	FN (5/1 ARM) 4.794		03/25/2008	PAID ON PRINCIPAL		402,340	402,340	398,348	402,340	0	3,879	0	3,879	0	402,340	0	0	0	4,829	01/25/2036	1
31403D AC 3	FN (5/1 ARM) 4.800		01/25/2008	PAID ON PRINCIPAL		190,258	190,258	188,370	188,424	0	1,834	0	1,834	0	190,258	0	0	0	761	01/25/2036	1
31403D AC 3	FN (5/1 ARM) 4.801		02/25/2008	PAID ON PRINCIPAL		487,768	487,768	482,928	483,066	0	4,702	0	4,702	0	487,768	0	0	0	3,903	01/25/2036	1
574217 VC 6	MARYLAND H/E JOHNS HOP 1.900		01/31/2008	GOLDMAN SACHS & CO		4,300,000	4,300,000	4,299,785	4,300,000	0	0	0	0	0	4,300,000	0	0	0	21,394	07/01/2036	1FE
57583R FZ 3	MASSACHUSETTS DEV FIN 1.700		01/31/2008	GOLDMAN SACHS & CO		4,115,000	4,115,000	4,114,877	4,114,877	0	123	0	123	0	4,115,000	0	0	0	9,113	07/15/2036	1FE
57583R FZ 3	MASSACHUSETTS DEV FIN 2.900		01/10/2008	GOLDMAN SACHS & CO		3,815,000	3,815,000	3,814,886	3,814,886	0	114	0	114	0	3,815,000	0	0	0	2,502	07/15/2036	1FE

QE05 1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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
592041 NW 3	MET GOV NASHVILLE H&E 800		02/15/2008	GOLDMAN SACHS & CO		10,300,000	10,300,000	10,297,940	10,297,837	0	(1,133)	0	(1,133)	0	10,296,704	0	3,296	3,296	54,832	10/01/2044	1FE
592041 NW 3	MET GOV NASHVILLE H&E 1,800		01/31/2008	GOLDMAN SACHS & CO		10,300,000	10,300,000	10,299,485	10,300,000	0	0	0	0	0	10,300,000	0	0	0	52,361	10/01/2044	1FE
592041 NW 3	MET GOV NASHVILLE H&E 2,000		02/21/2008	GOLDMAN SACHS & CO		10,800,000	10,800,000	10,792,548	10,792,548	0	(972)	0	(972)	0	10,791,576	0	8,424	8,424	7,421	10/01/2044	1FE
592041 NW 3	MET GOV NASHVILLE H&E 2,200		03/13/2008	GOLDMAN SACHS & CO		22,500,000	22,500,000	22,491,158	22,491,158	0	(2,633)	0	(2,633)	0	22,488,525	0	11,475	11,475	46,875	10/01/2044	1FE
592041 NX 1	MET GOV NASHVILLE H&E 2,910		01/10/2008	MERRILL LYNCH CAPITAL MA		20,780,000	20,780,000	20,775,844	20,775,428	0	(208)	0	(208)	0	20,775,221	0	4,779	4,779	68,292	10/01/2044	1FE
639683 4C 2	NEBRASKA PUB PWR DIST		01/01/2008	MATURED		5,000,000	5,000,000	3,198,450	5,000,000	0	0	0	0	0	5,000,000	0	0	0	0	01/01/2008	1FE
64970K 7Z 4	NEW YORK CITY MUN WTR& 2,800		01/02/2008	GOLDMAN SACHS & CO		62,265,000	62,265,000	62,261,887	62,265,000	0	0	0	0	0	62,265,000	0	0	0	84,272	06/15/2032	1FE
64972F PM 2	NEW YORK CITY MUN WTR& 2,730		01/03/2008	GOLDMAN SACHS & CO		26,025,000	26,025,000	26,024,219	26,024,219	0	781	0	781	0	26,025,000	0	0	0	40,993	06/15/2034	1
650009 MZ 3	NEW YORK THRUWAY AUTH 5,250		01/01/2008	REDEEMED		666,600	660,000	680,156	666,600	0	0	0	0	0	666,600	0	0	0	17,325	01/01/2012	1FE
650009 NH 2	NEW YORK THRUWAY AUTH 5,250		01/01/2008	REDEEMED		4,383,400	4,340,000	4,472,544	4,383,400	0	0	0	0	0	4,383,400	0	0	0	113,925	01/01/2012	1FE
679111 RX 4	OKLAHOMA TURNPIKE AUTH 5,750		03/27/2008	REDEEMED		52,500,000	52,500,000	52,500,000	52,500,000	0	0	0	0	0	52,500,000	0	0	0	446,865	01/01/2028	1
679111 RY 2	OKLAHOMA TURNPIKE AUTH 5,750		03/27/2008	REDEEMED		27,910,000	27,910,000	27,908,605	27,910,000	0	0	0	0	0	27,910,000	0	0	0	380,002	01/01/2028	1FE
733581 8K 1	PORT NY & NJ P-FLOAT P 3,080		01/11/2008	MERRILL LYNCH CAPITAL MA		3,007,800	3,000,000	2,999,400	2,999,400	0	(30)	0	(30)	0	2,999,370	0	8,430	8,430	8,200	06/15/2010	1FE
74703T PP 0	PORT NY & NJ P-FLOATS 1,850		02/07/2008	MERRILL LYNCH CAPITAL MA		8,035,000	8,035,000	8,033,393	8,033,393	0	0	0	0	0	8,033,393	0	1,607	1,607	124,347	08/15/2032	1FE
735439 HU 8	PORT TACOMA REV S97 AM 5,300		03/24/2008	REDEEMED		3,435,000	3,435,000	3,351,804	3,383,338	0	790	0	790	0	3,384,128	0	50,872	50,872	57,145	12/01/2017	1FE
762243 MY 6	RHODE ISLAND HEALTH & 1,000		02/15/2008	GOLDMAN SACHS & CO		10,000,000	10,000,000	9,999,500	10,000,000	0	0	0	0	0	10,000,000	0	0	0	56,196	05/01/2035	1FE
762243 MY 6	RHODE ISLAND HEALTH & 2,250		02/21/2008	GOLDMAN SACHS & CO		10,000,000	10,000,000	9,993,430	9,993,430	0	470	0	470	0	9,993,900	0	6,100	6,100	7,896	05/01/2035	1FE
762243 MY 6	RHODE ISLAND HEALTH & 2,400		03/13/2008	GOLDMAN SACHS & CO		20,800,000	20,800,000	20,792,611	20,792,611	0	(931)	0	(931)	0	20,791,680	0	8,320	8,320	47,255	05/01/2035	1FE
80168N BK 4	SANTA CLARA VY TRAN VA 5,000		03/06/2008	GOLDMAN SACHS & CO		31,565,000	31,565,000	31,557,649	31,557,649	0	(540)	0	(540)	0	31,557,109	0	7,891	7,891	70,719	06/01/2026	1
79061A BA 4	ST JOSEPH CO (UNIV NOT 1,750		01/31/2008	GOLDMAN SACHS & CO		14,500,000	14,500,000	14,499,565	14,499,565	0	435	0	435	0	14,500,000	0	0	0	32,193	03/01/2040	1
79061A BA 4	ST JOSEPH CO (UNIV NOT 2,000		03/13/2008	GOLDMAN SACHS & CO		4,300,000	4,300,000	4,298,478	4,298,478	0	(542)	0	(542)	0	4,297,936	0	2,064	2,064	8,676	03/01/2040	1
79061A BA 4	ST JOSEPH CO (UNIV NOT 2,930		01/10/2008	GOLDMAN SACHS & CO		14,500,000	14,500,000	14,499,565	14,499,565	0	435	0	435	0	14,500,000	0	0	0	9,508	03/01/2040	1
88275M KH 6	TEXAS PUB FIN AUTH DEP 5,250		02/01/2008	REDEEMED		5,175,000	5,175,000	5,303,806	5,175,880	0	(880)	0	(880)	0	5,175,000	0	0	0	135,844	02/01/2012	1FE
946363 AY 4	WAYNE TWP MARION CNTY 5,250		01/15/2008	REDEEMED		5,050,000	5,000,000	5,085,000	5,049,900	0	100	0	100	0	5,050,000	0	0	0	131,250	07/15/2012	1FE
246394 7S 3	DELAWARE HSG AUTH SFM 5,450		01/01/2008	REDEEMED		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	9,674	01/01/2032	1FE
3128JR G4 2	FH (3/1 ARM) 4,875		01/15/2008	PAID ON PRINCIPAL		160,737	160,737	160,033	160,033	0	704	0	704	0	160,737	0	0	0	641	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) 5,048		02/15/2008	PAID ON PRINCIPAL		113,386	113,386	112,890	112,890	0	497	0	497	0	113,386	0	0	0	907	03/15/2035	1
3128JR G4 2	FH (3/1 ARM) 5,527		03/17/2008	PAID ON PRINCIPAL		259,093	259,093	257,960	257,958	0	1,135	0	1,135	0	259,093	0	0	0	3,126	03/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5,000		03/15/2008	PAID ON PRINCIPAL		130,658	130,658	130,250	130,257	0	401	0	401	0	130,658	0	0	0	1,190	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		1,075	1,075	1,125	1,180	0	(105)	0	(105)	0	1,075	0	0	0	10	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		4,304	4,304	4,514	4,836	0	(532)	0	(532)	0	4,304	0	0	0	65	01/15/2030	1
31292H AW 4	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		3,427	3,427	3,594	3,848	0	(422)	0	(422)	0	3,427	0	0	0	44	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		1,222	1,222	1,281	1,394	0	(172)	0	(172)	0	1,222	0	0	0	20	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		646	646	677	714	0	(68)	0	(68)	0	646	0	0	0	5	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		114	114	119	126	0	(12)	0	(12)	0	114	0	0	0	1	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU 6,000		03/15/2008	PAID ON PRINCIPAL		8,760	8,760	8,992	9,183	0	(423)	0	(423)	0	8,760	0	0	0	92	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU 6,000		03/15/2008	PAID ON PRINCIPAL		312	312	320	329	0	(17)	0	(17)	0	312	0	0	0	3	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6,000		03/15/2008	PAID ON PRINCIPAL		28,028	28,028	28,663	29,434	0	(1,405)	0	(1,405)	0	28,028	0	0	0	261	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU 6,000		03/15/2008	PAID ON PRINCIPAL		216	216	221	226	0	(10)	0	(10)	0	216	0	0	0	2	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU 7,000		03/15/2008	PAID ON PRINCIPAL		152	152	160	176	0	(24)	0	(24)	0	152	0	0	0	2	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		188	188	197	215	0	(27)	0	(27)	0	188	0	0	0	2	10/15/2029	1
31293X RS 9	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		31	31	33	38	0	(6)	0	(6)	0	31	0	0	0	0	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		48	48	50	52	0	(5)	0	(5)	0	48	0	0	0	1	10/15/2029	1
31294B AY 8	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		30	30	31	34	0	(4)	0	(4)	0	30	0	0	0	0	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		115	115	121	132	0	(17)	0	(17)	0	115	0	0	0	1	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		508	508	533	570	0	(62)	0	(62)	0	508	0	0	0	9	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		122	122	128	140	0	(18)	0	(18)	0	122	0	0	0	2	01/15/2030	1
31294C TB 9	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		37	37	39	43	0	(6)	0	(6)	0	37	0	0	0	0	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU 7,500		03/15/2008	PAID ON PRINCIPAL		120	120	1													

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator
										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.							
31294F PS 9	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		2,225	2,225	2,333	2,570	0	(345)	0	(345)	0	2,225	0	0	0	41	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		20	20	21	23	0	(4)	0	(4)	0	20	0	0	0	0	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		26	26	28	30	0	(4)	0	(4)	0	26	0	0	0	0	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		105	105	110	120	0	(15)	0	(15)	0	105	0	0	0	1	08/15/2030	1
31297Y T5 1	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		14,347	14,347	15,046	16,800	0	(2,453)	0	(2,453)	0	14,347	0	0	0	179	08/15/2030	1
31297Y UD 2	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		68	68	71	82	0	(14)	0	(14)	0	68	0	0	0	1	08/15/2030	1
31297Y UX 4	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		2,083	2,083	2,185	2,376	0	(293)	0	(293)	0	2,083	0	0	0	37	08/15/2030	1
31298A RU 3	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		152	152	159	167	0	(15)	0	(15)	0	152	0	0	0	2	09/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		136	136	142	148	0	(13)	0	(13)	0	136	0	0	0	2	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		94	94	98	108	0	(14)	0	(14)	0	94	0	0	0	1	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		88	88	93	104	0	(15)	0	(15)	0	88	0	0	0	1	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		103	103	108	113	0	(10)	0	(10)	0	103	0	0	0	1	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		328	328	344	368	0	(39)	0	(39)	0	328	0	0	0	4	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		164	164	172	186	0	(22)	0	(22)	0	164	0	0	0	2	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		48	48	51	56	0	(7)	0	(7)	0	48	0	0	0	1	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		897	897	920	961	0	(64)	0	(64)	0	897	0	0	0	9	07/15/2031	1
31298R SE 7	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		72	72	76	80	0	(8)	0	(8)	0	72	0	0	0	1	07/15/2031	1
31298R T3 0	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		3,933	3,933	4,125	4,512	0	(579)	0	(579)	0	3,933	0	0	0	74	07/15/2031	1
31298R X2 7	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		27	27	29	30	0	(3)	0	(3)	0	27	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		844	844	883	909	0	(65)	0	(65)	0	844	0	0	0	11	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		14	14	14	16	0	(2)	0	(2)	0	14	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		222	222	232	243	0	(22)	0	(22)	0	222	0	0	0	3	09/15/2031	1
31298V HA 0	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		8	8	8	8	0	(1)	0	(1)	0	8	0	0	0	0	10/15/2031	1
31287L XB 1	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		781	781	802	852	0	(71)	0	(71)	0	781	0	0	0	8	12/15/2031	1
31287Q TH 4	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		6	6	6	6	0	(1)	0	(1)	0	6	0	0	0	0	03/15/2032	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		829	829	870	902	0	(72)	0	(72)	0	829	0	0	0	10	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		183	183	191	213	0	(30)	0	(30)	0	183	0	0	0	2	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		122	122	128	131	0	(9)	0	(9)	0	122	0	0	0	1	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		27,749	27,749	28,378	29,187	0	(1,438)	0	(1,438)	0	27,749	0	0	0	397	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		191,329	191,329	196,400	200,492	0	(9,162)	0	(9,162)	0	191,329	0	0	0	2,768	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		276	276	283	290	0	(13)	0	(13)	0	276	0	0	0	3	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		18,400	18,400	18,923	19,772	0	(1,371)	0	(1,371)	0	18,400	0	0	0	183	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		8,694	8,694	8,924	9,143	0	(450)	0	(450)	0	8,694	0	0	0	86	11/15/2032	1
31288D UF 4	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		1,673	1,673	1,717	1,721	0	(48)	0	(48)	0	1,673	0	0	0	17	01/15/2033	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		9,851	9,851	10,112	10,319	0	(469)	0	(469)	0	9,851	0	0	0	129	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		20,301	20,301	20,878	21,416	0	(1,115)	0	(1,115)	0	20,301	0	0	0	117	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		39,501	39,501	40,549	41,756	0	(2,255)	0	(2,255)	0	39,501	0	0	0	395	01/15/2033	1
31288G CZ 0	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		32,586	32,586	33,450	35,625	0	(3,039)	0	(3,039)	0	32,586	0	0	0	325	04/15/2033	1
31288H 6W 8	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		206	206	211	222	0	(16)	0	(16)	0	206	0	0	0	2	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		8,144	8,144	8,360	8,481	0	(337)	0	(337)	0	8,144	0	0	0	46	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		490	490	477	481	0	9	0	9	0	490	0	0	0	5	08/15/2023	1
31335G BA 7	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		377	377	368	370	0	7	0	7	0	377	0	0	0	4	09/15/2023	1
31335G CZ 1	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		156	156	152	153	0	3	0	3	0	156	0	0	0	2	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		28,978	28,978	29,689	30,175	0	(1,197)	0	(1,197)	0	28,978	0	0	0	301	07/15/2022	1
313974 GW 1	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		3	3	3	3	0	0	0	0	0	3	0	0	0	0	07/15/2023	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		38	38	37	37	0	1	0	1	0	38	0	0	0	0	06/15/2023	1
313978 WA 2	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		35	35	34	34	0	1	0	1	0	35	0	0	0	0	08/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		374	374	365	367	0	7	0	7	0	374	0	0	0	4	09/15/2023	1

QE053



**SCHEDULE D - PART 4**

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

QE054

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
313980 X8 2	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		387	387	377	380	0	7	0	7	0	387	0	0	0	5	09/15/2023	1
313981 X2 3	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		43	43	42	42	0	1	0	1	0	43	0	0	0	0	10/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		122	122	119	119	0	2	0	2	0	122	0	0	0	1	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		102	102	99	100	0	2	0	2	0	102	0	0	0	1	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		29	29	28	28	0	1	0	1	0	29	0	0	0	0	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		172	172	167	168	0	4	0	4	0	172	0	0	0	2	04/15/2023	1
31294J GX 0	FHLMC GOLD PASSTHRU	6.500	03/15/2008	PAID ON PRINCIPAL		194	194	185	193	0	1	0	1	0	194	0	0	0	2	05/15/2008	1
31335K A9 7	FHLMC GOLD PASSTHRU	6.500	03/15/2008	PAID ON PRINCIPAL		1,821	1,821	1,734	1,812	0	8	0	8	0	1,821	0	0	0	19	06/15/2008	1
31357M N8 4	FHLMC GOLD PASSTHRU	6.500	03/15/2008	PAID ON PRINCIPAL		271	271	258	270	0	1	0	1	0	271	0	0	0	3	06/15/2008	1
31357M TD 7	FHLMC GOLD PASSTHRU	6.500	03/15/2008	PAID ON PRINCIPAL		823	823	784	819	0	4	0	4	0	823	0	0	0	9	06/15/2008	1
31357M TH 8	FHLMC GOLD PASSTHRU	6.500	03/15/2008	PAID ON PRINCIPAL		1,041	1,041	992	1,036	0	5	0	5	0	1,041	0	0	0	11	06/15/2008	1
31357M VD 4	FHLMC GOLD PASSTHRU	6.500	03/15/2008	PAID ON PRINCIPAL		2,276	2,276	2,168	2,265	0	11	0	11	0	2,276	0	0	0	21	06/15/2008	1
31357M VE 2	FHLMC GOLD PASSTHRU	6.500	03/15/2008	PAID ON PRINCIPAL		1,914	1,914	1,823	1,905	0	9	0	9	0	1,914	0	0	0	20	06/15/2008	1
31357M YL 3	FHLMC GOLD PASSTHRU	6.500	03/15/2008	PAID ON PRINCIPAL		271	271	259	269	0	1	0	1	0	271	0	0	0	3	06/15/2008	1
31357N AG 8	FHLMC GOLD PASSTHRU	6.500	03/15/2008	PAID ON PRINCIPAL		273	273	260	272	0	1	0	1	0	273	0	0	0	3	06/15/2008	1
31357N EC 3	FHLMC GOLD PASSTHRU	6.500	03/15/2008	PAID ON PRINCIPAL		667	667	635	664	0	3	0	3	0	667	0	0	0	6	06/15/2008	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		37,450	37,450	37,473	37,479	0	(29)	0	(29)	0	37,450	0	0	0	419	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		22,760	22,760	22,774	22,796	0	(37)	0	(37)	0	22,760	0	0	0	209	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	03/15/2008	PAID ON PRINCIPAL		28,887	28,887	29,329	29,309	0	(421)	0	(421)	0	28,887	0	0	0	242	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	03/15/2008	PAID ON PRINCIPAL		10,801	10,801	10,966	10,953	0	(153)	0	(153)	0	10,801	0	0	0	60	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	03/15/2008	PAID ON PRINCIPAL		1,919	1,919	1,949	1,950	0	(31)	0	(31)	0	1,919	0	0	0	16	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	03/15/2008	PAID ON PRINCIPAL		4,915	4,915	4,990	4,984	0	(69)	0	(69)	0	4,915	0	0	0	41	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000	03/15/2008	PAID ON PRINCIPAL		72,245	72,245	73,351	73,178	0	(933)	0	(933)	0	72,245	0	0	0	604	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000	03/15/2008	PAID ON PRINCIPAL		88,749	88,749	90,108	89,762	0	(1,014)	0	(1,014)	0	88,749	0	0	0	636	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		1,319	1,319	1,383	1,501	0	(183)	0	(183)	0	1,319	0	0	0	21	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		4,724	4,724	4,955	5,295	0	(571)	0	(571)	0	4,724	0	0	0	75	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		2,303,943	2,303,943	2,298,447	2,298,421	0	5,522	0	5,522	0	2,303,943	0	0	0	21,911	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		291,741	291,741	299,246	302,303	0	(10,562)	0	(10,562)	0	291,741	0	0	0	3,088	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		31,512	31,512	32,226	32,924	0	(1,413)	0	(1,413)	0	31,512	0	0	0	325	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		458,372	458,372	469,607	474,171	0	(15,799)	0	(15,799)	0	458,372	0	0	0	4,992	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		609,491	609,491	624,405	631,096	0	(21,606)	0	(21,606)	0	609,491	0	0	0	6,932	02/15/2034	1
31282R 6A 7	FHLMC GOLD PASSTHRU	4.500	03/15/2008	PAID ON PRINCIPAL		190,507	190,507	193,246	194,213	0	(3,706)	0	(3,706)	0	190,507	0	0	0	1,551	11/15/2010	1
31340L FB 8	FHLMC 75 DAY PASSTHRU	7.000	01/15/2008	PAID ON PRINCIPAL		130	130	116	130	0	1	0	1	0	130	0	0	0	1	11/15/2008	1
313615 L4 6	FNMA PASS TH #00050747	7.000	03/25/2008	PAID ON PRINCIPAL		4,842	4,842	4,523	4,604	0	238	0	238	0	4,842	0	0	0	59	06/25/2023	1
313615 ST 4	FNMA PASS TH #00050930	7.000	03/25/2008	PAID ON PRINCIPAL		97	97	93	94	0	3	0	3	0	97	0	0	0	1	11/25/2023	1
313615 TX 4	FNMA PASS TH #00050966	7.000	03/25/2008	PAID ON PRINCIPAL		1,847	1,847	1,748	1,773	0	74	0	74	0	1,847	0	0	0	21	01/25/2024	1
313615 UT 1	FNMA PASS TH #00050994	7.000	03/25/2008	PAID ON PRINCIPAL		348	348	326	332	0	16	0	16	0	348	0	0	0	4	03/25/2024	1
31368H JA 2	FNMA PASS TH #00190257	7.000	03/25/2008	PAID ON PRINCIPAL		982	982	932	944	0	37	0	37	0	982	0	0	0	12	02/25/2024	1
31368H KV 4	FNMA PASS TH #00190308	7.500	03/25/2008	PAID ON PRINCIPAL		8,196	8,196	8,537	9,448	0	(1,252)	0	(1,252)	0	8,196	0	0	0	108	09/25/2030	1
31368H S6 1	FNMA PASS TH #00190541	7.000	03/25/2008	PAID ON PRINCIPAL		304	304	289	293	0	11	0	11	0	304	0	0	0	4	01/25/2024	1
31369B LB 9	FNMA PASS TH #00205622	7.000	03/25/2008	PAID ON PRINCIPAL		588	588	554	565	0	24	0	24	0	588	0	0	0	7	05/25/2023	1
31370B FK 3	FNMA PASS TH #00226170	7.000	03/25/2008	PAID ON PRINCIPAL		173	173	162	165	0	8	0	8	0	173	0	0	0	2	07/25/2023	1
31370D H9 2	FNMA PASS TH #00228056	7.000	03/25/2008	PAID ON PRINCIPAL		13,794	13,794	13,108	13,359	0	435	0	435	0	13,794	0	0	0	82	07/25/2023	1
31370N F9 2	FNMA PASS TH #00236092	7.000	03/25/2008	PAID ON PRINCIPAL		42	42	41	42	0	1	0	1	0	42	0	0	0	0	02/25/2024	1
31370P MQ 1	FNMA PASS TH #00237167	7.000	03/25/2008	PAID ON PRINCIPAL		74	74	69	71	0	3	0	3	0	74	0	0	0	1	03/25/2024	1
31370V A4 0	FNMA PASS TH #00242227	7.000	03/25/2008	PAID ON PRINCIPAL		203	203	189	193	0	10	0	10	0	203	0	0	0	2	10/25/2023	1
31370W AA 2	FNMA PASS TH #00243893	7.000	03/25/2008	PAID ON PRINCIPAL		100	100	95	96	0	4	0	4	0	100	0	0	0	1	11/25/2023	1
31370Y S7 8	FNMA PASS TH #00245442	7.000	03/25/2008	PAID ON PRINCIPAL		97	97	91	93	0	5	0	5	0	97	0	0	0	1	11/25/2023	1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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
31370Y 3K 6	FNMA PASS TH #00245702 7.000		03/25/2008	PAID ON PRINCIPAL		32	32	31	31	0	1	0	1	0	32	0	0	0	0	01/25/2024	1
31371E TY 1	FNMA PASS TH #00249967 7.000		03/25/2008	PAID ON PRINCIPAL		217	217	203	207	0	10	0	10	0	217	0	0	0	0	01/25/2024	1
31371F JB 9	FNMA PASS TH #00250558 6.500		03/25/2008	PAID ON PRINCIPAL		2,382	2,382	2,250	2,291	0	91	0	91	0	2,382	0	0	0	0	04/25/2016	1
31371F J3 7	FNMA PASS TH #00250582 6.500		03/25/2008	PAID ON PRINCIPAL		1,678	1,678	1,585	1,620	0	57	0	57	0	1,678	0	0	0	0	04/25/2016	1
31371F KC 5	FNMA PASS TH #00250591 6.500		03/25/2008	PAID ON PRINCIPAL		957	957	904	926	0	30	0	30	0	957	0	0	0	0	05/25/2016	1
31371F K6 8	FNMA PASS TH #00250617 6.500		03/25/2008	PAID ON PRINCIPAL		1,878	1,878	1,774	1,810	0	68	0	68	0	1,878	0	0	0	0	06/25/2016	1
31371F K7 6	FNMA PASS TH #00250618 7.000		03/25/2008	PAID ON PRINCIPAL		405	405	401	402	0	3	0	3	0	405	0	0	0	0	06/25/2016	1
31371F L4 2	FNMA PASS TH #00250647 7.000		03/25/2008	PAID ON PRINCIPAL		353	353	350	350	0	2	0	2	0	353	0	0	0	0	07/25/2016	1
31371F RB 0	FNMA PASS TH #00250782 7.000		03/25/2008	PAID ON PRINCIPAL		1,346	1,346	1,334	1,336	0	10	0	10	0	1,346	0	0	0	0	10/25/2016	1
31371F SS 2	FNMA PASS TH #00250829 7.000		03/25/2008	PAID ON PRINCIPAL		9,450	9,450	9,370	9,391	0	59	0	59	0	9,450	0	0	0	0	11/25/2016	1
31371H 2F 4	FNMA PASS TH #00252874 7.500		03/25/2008	PAID ON PRINCIPAL		1,076	1,076	1,121	1,194	0	(118)	0	(118)	0	1,076	0	0	0	0	11/25/2029	1
31371J SC 9	FNMA PASS TH #00253515 7.500		03/25/2008	PAID ON PRINCIPAL		851	851	886	963	0	(112)	0	(112)	0	851	0	0	0	0	11/25/2030	1
31371J 5D 2	FNMA PASS TH #00253844 5.500		03/25/2008	PAID ON PRINCIPAL		72,488	72,488	71,899	71,879	0	610	0	610	0	72,488	0	0	0	0	06/25/2016	1
31371K DN 8	FNMA PASS TH #00254009 7.500		03/25/2008	PAID ON PRINCIPAL		2,713	2,713	2,825	3,000	0	(287)	0	(287)	0	2,713	0	0	0	0	10/25/2031	1
31371K ET 4	FNMA PASS TH #00254046 5.500		03/25/2008	PAID ON PRINCIPAL		4,915	4,915	4,886	4,886	0	29	0	29	0	4,915	0	0	0	0	11/25/2016	1
31371K H5 3	FNMA PASS TH #00254152 5.000		03/25/2008	PAID ON PRINCIPAL		8,990	8,990	8,748	8,774	0	216	0	216	0	8,990	0	0	0	0	12/25/2016	1
31371K RC 7	FNMA PASS TH #00254383 7.500		03/25/2008	PAID ON PRINCIPAL		17,253	17,253	18,037	18,879	0	(1,626)	0	(1,626)	0	17,253	0	0	0	0	06/25/2032	1
31371K 2V 2	FNMA PASS TH #00254688 5.500		03/25/2008	PAID ON PRINCIPAL		296,456	296,456	304,007	304,260	0	(7,804)	0	(7,804)	0	296,456	0	0	0	0	03/25/2023	1
31371K 2X 8	FNMA PASS TH #00254690 5.500		03/25/2008	PAID ON PRINCIPAL		365,937	365,937	373,770	374,022	0	(8,086)	0	(8,086)	0	365,937	0	0	0	0	04/25/2023	1
31371K 5X 5	FNMA PASS TH #00254762 5.000		03/25/2008	PAID ON PRINCIPAL		123,548	123,548	123,278	123,276	0	272	0	272	0	123,548	0	0	0	0	05/25/2023	1
31371L A8 2	FNMA PASS TH #00254831 5.000		03/25/2008	PAID ON PRINCIPAL		92,358	92,358	92,156	92,151	0	207	0	207	0	92,358	0	0	0	0	08/25/2023	1
31371L A9 0	FNMA PASS TH #00254832 5.500		03/25/2008	PAID ON PRINCIPAL		803,828	803,828	821,915	822,182	0	(18,353)	0	(18,353)	0	803,828	0	0	0	0	08/25/2023	1
31371L DM 8	FNMA PASS TH #00254908 5.000		03/25/2008	PAID ON PRINCIPAL		261,586	261,586	263,303	263,044	0	(1,458)	0	(1,458)	0	261,586	0	0	0	0	09/25/2023	1
31371L EZ 8	FNMA PASS TH #00254952 4.500		03/25/2008	PAID ON PRINCIPAL		63,913	63,913	64,053	63,987	0	(74)	0	(74)	0	63,913	0	0	0	0	11/25/2018	1
31371L FC 8	FNMA PASS TH #00254963 5.500		03/25/2008	PAID ON PRINCIPAL		697	697	712	712	0	(15)	0	(15)	0	697	0	0	0	0	10/25/2023	1
31371L F3 8	FNMA PASS TH #00254986 5.500		03/25/2008	PAID ON PRINCIPAL		242,500	242,500	247,653	247,690	0	(5,190)	0	(5,190)	0	242,500	0	0	0	0	11/25/2023	1
31371L HY 8	FNMA PASS TH #00255047 5.500		03/25/2008	PAID ON PRINCIPAL		193,066	193,066	197,168	197,084	0	(4,018)	0	(4,018)	0	193,066	0	0	0	0	01/25/2024	1
31371L JU 4	FNMA PASS TH #00255075 5.500		03/25/2008	PAID ON PRINCIPAL		400,193	400,193	410,386	410,010	0	(9,817)	0	(9,817)	0	400,193	0	0	0	0	02/25/2024	1
31371S KE 3	FNMA PASS TH #00260493 7.000		03/25/2008	PAID ON PRINCIPAL		119	119	114	116	0	4	0	4	0	119	0	0	0	0	01/25/2024	1
31371S KF 0	FNMA PASS TH #00260494 7.000		03/25/2008	PAID ON PRINCIPAL		37	37	35	35	0	1	0	1	0	37	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #00261320 7.000		03/25/2008	PAID ON PRINCIPAL		52	52	50	50	0	2	0	2	0	52	0	0	0	0	12/25/2023	1
31371W RC 1	FNMA PASS TH #00264283 7.000		03/25/2008	PAID ON PRINCIPAL		54	54	52	53	0	1	0	1	0	54	0	0	0	0	01/25/2024	1
31371W XQ 3	FNMA PASS TH #00264487 7.000		03/25/2008	PAID ON PRINCIPAL		21,761	21,761	20,680	21,144	0	617	0	617	0	21,761	0	0	0	0	12/25/2023	1
31371X JM 6	FNMA PASS TH #00264968 7.000		03/25/2008	PAID ON PRINCIPAL		149	149	140	143	0	6	0	6	0	149	0	0	0	0	01/25/2024	1
31371Y WF 5	FNMA PASS TH #00266262 7.000		03/25/2008	PAID ON PRINCIPAL		151	151	141	143	0	8	0	8	0	151	0	0	0	0	01/25/2024	1
31372A FF 4	FNMA PASS TH #00266666 7.000		03/25/2008	PAID ON PRINCIPAL		164	164	157	159	0	5	0	5	0	164	0	0	0	0	01/25/2024	1
31372A HY 1	FNMA PASS TH #00266747 7.000		03/25/2008	PAID ON PRINCIPAL		299	299	281	287	0	12	0	12	0	299	0	0	0	0	01/25/2024	1
31372A RE 4	FNMA PASS TH #00266985 7.000		03/25/2008	PAID ON PRINCIPAL		281	281	267	269	0	11	0	11	0	281	0	0	0	0	03/25/2024	1
31372B JB 7	FNMA PASS TH #00267658 7.000		03/25/2008	PAID ON PRINCIPAL		133	133	127	128	0	5	0	5	0	133	0	0	0	0	01/25/2024	1
31372B SR 2	FNMA PASS TH #00267928 7.000		03/25/2008	PAID ON PRINCIPAL		14	14	13	13	0	1	0	1	0	14	0	0	0	0	01/25/2024	1
31372C H8 4	FNMA PASS TH #00268555 7.000		03/25/2008	PAID ON PRINCIPAL		149	149	142	144	0	4	0	4	0	149	0	0	0	0	01/25/2024	1
31372C VA 3	FNMA PASS TH #00268909 7.000		03/25/2008	PAID ON PRINCIPAL		27	27	26	26	0	1	0	1	0	27	0	0	0	0	01/25/2024	1
31372D AM 8	FNMA PASS TH #00269212 7.000		03/25/2008	PAID ON PRINCIPAL		181	181	172	175	0	6	0	6	0	181	0	0	0	0	01/25/2024	1
31372G LE 7	FNMA PASS TH #00272225 7.000		03/25/2008	PAID ON PRINCIPAL		31	31	29	30	0	1	0	1	0	31	0	0	0	0	02/25/2024	1
31372G R8 4	FNMA PASS TH #00272411 7.000		03/25/2008	PAID ON PRINCIPAL		85	85	81	82	0	3	0	3	0	85	0	0	0	0	03/25/2024	1
31372H 2U 0	FNMA PASS TH #00273587 7.000		03/25/2008	PAID ON PRINCIPAL		645	645	612	620	0	25	0	25	0	645	0	0	0	0	02/25/2024	1
31372K N7 1	FNMA PASS TH #00275014 7.000		03/25/2008	PAID ON PRINCIPAL		106	106	101	103	0	3	0	3	0	106	0	0	0	0	03/25/2024	1
31372K XH 8	FNMA PASS TH #00275280 7.000		01/25/2008	PAID ON PRINCIPAL		8,152	8,152	7,650	7,779	0	373	0	373	0	8,152	0	0	0	0	04/25/2024	1
31372L LW 6	FNMA PASS TH #00275841 7.000		03/25/2008	PAID ON PRINCIPAL		6,137	6,137	5,832	5,893	0	244	0	244	0	6,137	0	0	0	0	04/25/2024	1

QE05 5

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designa- tion or Market Indicator
31372M BC 9	FNMA PASS TH #00276435 7.000		03/25/2008	PAID ON PRINCIPAL		340	340	330	333	0	7	0	7	0	340	0	0	0	5	04/25/2024	1
31372N V4 3	FNMA PASS TH #00277935 7.000		03/25/2008	PAID ON PRINCIPAL		45	45	42	44	0	1	0	1	0	45	0	0	0	1	04/25/2024	1
31372N ZA 5	FNMA PASS TH #00278037 7.000		03/25/2008	PAID ON PRINCIPAL		332	332	316	321	0	12	0	12	0	332	0	0	0	4	03/25/2024	1
31372P 4L 0	FNMA PASS TH #00279027 7.000		03/25/2008	PAID ON PRINCIPAL		158	158	151	153	0	6	0	6	0	158	0	0	0	2	04/25/2024	1
31372Q CQ 8	FNMA PASS TH #00279179 7.000		03/25/2008	PAID ON PRINCIPAL		1,604	1,604	1,509	1,541	0	63	0	63	0	1,604	0	0	0	19	05/25/2024	1
31372R LH 6	FNMA PASS TH #00280328 7.000		03/25/2008	PAID ON PRINCIPAL		510	510	486	490	0	20	0	20	0	510	0	0	0	6	04/25/2024	1
31372R XQ 3	FNMA PASS TH #00280687 7.000		03/25/2008	PAID ON PRINCIPAL		870	870	819	837	0	33	0	33	0	870	0	0	0	9	05/25/2024	1
31372U FW 3	FNMA PASS TH #00282881 7.000		03/25/2008	PAID ON PRINCIPAL		352	352	330	337	0	16	0	16	0	352	0	0	0	4	05/25/2024	1
31372U FY 9	FNMA PASS TH #00282883 7.000		03/25/2008	PAID ON PRINCIPAL		548	548	515	524	0	23	0	23	0	548	0	0	0	6	05/25/2024	1
31372V DS 2	FNMA PASS TH #00283713 7.000		03/25/2008	PAID ON PRINCIPAL		73	73	70	71	0	2	0	2	0	73	0	0	0	1	04/25/2024	1
31372V EQ 5	FNMA PASS TH #00283743 7.000		03/25/2008	PAID ON PRINCIPAL		1,082	1,082	1,022	1,044	0	38	0	38	0	1,082	0	0	0	12	05/25/2024	1
31373N FL 2	FNMA PASS TH #00298171 6.500		03/25/2008	PAID ON PRINCIPAL		351	351	331	338	0	13	0	13	0	351	0	0	0	4	05/25/2016	1
31373U F3 6	FNMA PASS TH #00303586 6.500		03/25/2008	PAID ON PRINCIPAL		8,258	8,258	7,739	7,755	0	502	0	502	0	8,258	0	0	0	107	09/25/2025	1
31373U N2 9	FNMA PASS TH #00303809 7.500		03/25/2008	PAID ON PRINCIPAL		233	233	242	251	0	(18)	0	(18)	0	233	0	0	0	3	04/25/2026	1
31374A LR 9	FNMA PASS TH #00308236 7.000		03/25/2008	PAID ON PRINCIPAL		3,656	3,656	3,474	3,539	0	117	0	117	0	3,656	0	0	0	43	05/25/2024	1
31374F TA 7	FNMA PASS TH #00312945 7.000		03/25/2008	PAID ON PRINCIPAL		465	465	462	462	0	3	0	3	0	465	0	0	0	5	03/25/2014	1
31375A 7L 7	FNMA PASS TH #00329499 6.500		03/25/2008	PAID ON PRINCIPAL		246	246	227	229	0	17	0	17	0	246	0	0	0	3	11/25/2025	1
31375D U7 6	FNMA PASS TH #00331906 6.500		03/25/2008	PAID ON PRINCIPAL		221	221	204	206	0	16	0	16	0	221	0	0	0	2	11/25/2025	1
31375D 4U 4	FNMA PASS TH #00332135 6.500		03/25/2008	PAID ON PRINCIPAL		376	376	347	350	0	26	0	26	0	376	0	0	0	4	12/25/2025	1
31375D 5F 6	FNMA PASS TH #00332146 6.500		03/25/2008	PAID ON PRINCIPAL		3,138	3,138	2,897	2,932	0	205	0	205	0	3,138	0	0	0	35	12/25/2025	1
31375F LS 5	FNMA PASS TH #00333437 7.000		03/25/2008	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		03/25/2008	PAID ON PRINCIPAL		13,372	13,372	12,802	12,927	0	445	0	445	0	13,372	0	0	0	145	06/25/2024	1
31375M HX 4	FNMA PASS TH #00338746 6.500		03/25/2008	PAID ON PRINCIPAL		164	164	155	159	0	5	0	5	0	164	0	0	0	2	03/25/2016	1
31375N EV 9	FNMA PASS TH #00339548 7.000		03/25/2008	PAID ON PRINCIPAL		60	60	60	60	0	0	0	0	0	60	0	0	0	1	03/25/2016	1
31375P ZX 7	FNMA PASS TH #00341058 6.500		03/25/2008	PAID ON PRINCIPAL		98	98	92	95	0	3	0	3	0	98	0	0	0	1	04/25/2016	1
31375R SY 9	FNMA PASS TH #00342635 6.500		03/25/2008	PAID ON PRINCIPAL		376	376	355	363	0	13	0	13	0	376	0	0	0	4	04/25/2016	1
31375S CQ 1	FNMA PASS TH #00343079 6.500		03/25/2008	PAID ON PRINCIPAL		2,549	2,549	2,408	2,458	0	91	0	91	0	2,549	0	0	0	28	04/25/2016	1
31375U ZZ 7	FNMA PASS TH #00345592 6.500		03/25/2008	PAID ON PRINCIPAL		2,528	2,528	2,388	2,466	0	62	0	62	0	2,528	0	0	0	27	05/25/2016	1
31375V QY 2	FNMA PASS TH #00346171 6.500		03/25/2008	PAID ON PRINCIPAL		1,907	1,907	1,802	1,839	0	68	0	68	0	1,907	0	0	0	21	06/25/2016	1
31375W 2M 2	FNMA PASS TH #00347380 7.000		03/25/2008	PAID ON PRINCIPAL		727	727	721	722	0	5	0	5	0	727	0	0	0	8	07/25/2016	1
31376A AV 0	FNMA PASS TH #00349320 6.500		03/25/2008	PAID ON PRINCIPAL		1,181	1,181	1,116	1,143	0	38	0	38	0	1,181	0	0	0	13	06/25/2016	1
31376D Q2 1	FNMA PASS TH #00352473 6.500		03/25/2008	PAID ON PRINCIPAL		1,137	1,137	1,074	1,107	0	30	0	30	0	1,137	0	0	0	12	07/25/2016	1
31376G FU 4	FNMA PASS TH #00354879 7.000		03/25/2008	PAID ON PRINCIPAL		207	207	205	205	0	2	0	2	0	207	0	0	0	2	08/25/2016	1
31376Q N3 3	FNMA PASS TH #00362310 7.000		03/25/2008	PAID ON PRINCIPAL		3,306	3,306	3,278	3,284	0	22	0	22	0	3,306	0	0	0	39	10/25/2016	1
31376Q TY 9	FNMA PASS TH #00362467 7.000		03/25/2008	PAID ON PRINCIPAL		1,397	1,397	1,385	1,386	0	11	0	11	0	1,397	0	0	0	16	10/25/2016	1
31376R 6H 9	FNMA PASS TH #00363672 7.500		03/25/2008	PAID ON PRINCIPAL		6,492	6,492	6,265	6,280	0	211	0	211	0	6,492	0	0	0	83	11/25/2026	1
31376U MV 3	FNMA PASS TH #00365872 7.500		03/25/2008	PAID ON PRINCIPAL		910	910	879	883	0	27	0	27	0	910	0	0	0	11	12/25/2026	1
31376Y LA 2	FNMA PASS TH #00369421 7.500		03/25/2008	PAID ON PRINCIPAL		3,405	3,405	3,425	3,421	0	(16)	0	(16)	0	3,405	0	0	0	42	01/25/2027	1
31376Z 5U 3	FNMA PASS TH #00370859 7.500		03/25/2008	PAID ON PRINCIPAL		887	887	857	859	0	28	0	28	0	887	0	0	0	11	02/25/2027	1
31378B Q6 4	FNMA PASS TH #00393877 7.500		03/25/2008	PAID ON PRINCIPAL		915	915	915	915	0	(0)	0	(0)	0	915	0	0	0	11	07/25/2027	1
31378R S5 9	FNMA PASS TH #00406540 6.500		03/25/2008	PAID ON PRINCIPAL		6,954	6,954	6,970	6,969	0	(15)	0	(15)	0	6,954	0	0	0	39	12/25/2027	1
31378R S8 3	FNMA PASS TH #00406543 6.500		03/25/2008	PAID ON PRINCIPAL		5,017	5,017	5,029	5,026	0	(9)	0	(9)	0	5,017	0	0	0	55	12/25/2027	1
31379F J3 9	FNMA PASS TH #00417982 7.000		03/25/2008	PAID ON PRINCIPAL		892	892	905	903	0	(12)	0	(12)	0	892	0	0	0	10	03/25/2028	1
31379P H5 4	FNMA PASS TH #00425152 7.000		03/25/2008	PAID ON PRINCIPAL		529	529	537	536	0	(8)	0	(8)	0	529	0	0	0	6	05/25/2028	1
31379T BL 7	FNMA PASS TH #00428543 6.500		03/25/2008	PAID ON PRINCIPAL		3,487	3,487	3,472	3,472	0	15	0	15	0	3,487	0	0	0	38	06/25/2028	1
31379T G5 7	FNMA PASS TH #00428720 6.500		03/25/2008	PAID ON PRINCIPAL		7,697	7,697	7,664	7,664	0	33	0	33	0	7,697	0	0	0	84	06/25/2028	1
31383C XT 7	FNMA PASS TH #00499390 7.500		03/25/2008	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		03/25/2008	PAID ON PRINCIPAL		51	51	53	57	0	(6)	0	(6)	0	51	0	0	0	1	08/25/2029	1
31383M S7 9	FNMA PASS TH #00507342 7.500		03/25/2008	PAID ON PRINCIPAL		101	101	106	106	0	(5)	0	(5)	0	101	0	0	0	1	08/25/2029	1

QE056

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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
31383R VB 5	FNMA PASS TH #00511010 7.500	...	03/25/2008	PAID ON PRINCIPAL		134	134	139	146	0	(12)	0	(12)	0	134	0	0	0	2	09/25/2029	1
31383S DT 4	FNMA PASS TH #00511414 7.500	...	03/25/2008	PAID ON PRINCIPAL		27	27	28	30	0	(2)	0	(2)	0	27	0	0	0	0	08/25/2029	1
31384E T8 3	FNMA PASS TH #00521775 7.500	...	03/25/2008	PAID ON PRINCIPAL		178	178	185	201	0	(23)	0	(23)	0	178	0	0	0	2	01/25/2030	1
31384H PU 1	FNMA PASS TH #00524335 7.500	...	03/25/2008	PAID ON PRINCIPAL		7	7	8	9	0	(1)	0	(1)	0	7	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #00526376 7.500	...	03/25/2008	PAID ON PRINCIPAL		2,737	2,737	2,851	3,081	0	(344)	0	(344)	0	2,737	0	0	0	51	05/25/2030	1
31384S E2 1	FNMA PASS TH #00532153 7.500	...	03/25/2008	PAID ON PRINCIPAL		38	38	39	43	0	(5)	0	(5)	0	38	0	0	0	0	02/25/2030	1
31384T FM 4	FNMA PASS TH #00533072 7.500	...	03/25/2008	PAID ON PRINCIPAL		16	16	16	19	0	(3)	0	(3)	0	16	0	0	0	0	05/25/2030	1
31384V L7 5	FNMA PASS TH #00535050 7.500	...	03/25/2008	PAID ON PRINCIPAL		45,369	45,369	47,354	50,296	0	(4,927)	0	(4,927)	0	45,369	0	0	0	594	12/25/2029	1
31384V UY 6	FNMA PASS TH #00535299 7.500	...	03/25/2008	PAID ON PRINCIPAL		3,650	3,650	3,801	4,113	0	(463)	0	(463)	0	3,650	0	0	0	58	05/25/2030	1
31385B 5J 0	FNMA PASS TH #00540049 7.500	...	03/25/2008	PAID ON PRINCIPAL		187	187	195	218	0	(31)	0	(31)	0	187	0	0	0	3	05/25/2030	1
31385C QU 0	FNMA PASS TH #00540567 7.500	...	03/25/2008	PAID ON PRINCIPAL		113	113	118	131	0	(17)	0	(17)	0	113	0	0	0	2	07/25/2030	1
31385F Z3 3	FNMA PASS TH #00543562 7.500	...	03/25/2008	PAID ON PRINCIPAL		134	134	139	154	0	(20)	0	(20)	0	134	0	0	0	2	06/25/2030	1
31385H QW 5	FNMA PASS TH #00545069 6.000	...	03/25/2008	PAID ON PRINCIPAL		24,607	24,607	25,639	25,755	0	(1,148)	0	(1,148)	0	24,607	0	0	0	260	07/25/2016	1
31385H YA 4	FNMA PASS TH #00545305 6.000	...	03/25/2008	PAID ON PRINCIPAL		5,264	5,264	5,480	5,514	0	(249)	0	(249)	0	5,264	0	0	0	51	11/25/2016	1
31385H 5H 1	FNMA PASS TH #00545448 7.500	...	03/25/2008	PAID ON PRINCIPAL		4,741	4,741	4,937	5,299	0	(558)	0	(558)	0	4,741	0	0	0	56	02/25/2032	1
31385J D4 7	FNMA PASS TH #00545623 6.000	...	03/25/2008	PAID ON PRINCIPAL		6,817	6,817	7,097	7,127	0	(310)	0	(310)	0	6,817	0	0	0	69	05/25/2017	1
31385N JX 8	FNMA PASS TH #00547578 7.500	...	03/25/2008	PAID ON PRINCIPAL		2	2	2	3	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385Q 2U 5	FNMA PASS TH #00549887 7.500	...	03/25/2008	PAID ON PRINCIPAL		264	264	275	300	0	(35)	0	(35)	0	264	0	0	0	3	09/25/2030	1
31385R 6U 9	FNMA PASS TH #00550883 7.500	...	03/25/2008	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	09/25/2030	1
31385U H9 7	FNMA PASS TH #00552956 7.500	...	03/25/2008	PAID ON PRINCIPAL		12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	09/25/2030	1
31385X M8 7	FNMA PASS TH #00555783 4.500	...	03/25/2008	PAID ON PRINCIPAL		291,786	291,786	287,809	288,052	0	3,734	0	3,734	0	291,786	0	0	0	2,297	10/25/2033	1
31386C Y4 8	FNMA PASS TH #00559731 7.500	...	03/25/2008	PAID ON PRINCIPAL		68	68	71	79	0	(10)	0	(10)	0	68	0	0	0	1	12/25/2030	1
31386H TX 9	FNMA PASS TH #00564066 7.500	...	03/25/2008	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	12/25/2030	1
31386S PK 7	FNMA PASS TH #00572026 5.500	...	03/25/2008	PAID ON PRINCIPAL		9,830	9,830	9,772	9,764	0	67	0	67	0	9,830	0	0	0	90	04/25/2016	1
31386T MD 4	FNMA PASS TH #00572856 5.500	...	03/25/2008	PAID ON PRINCIPAL		3,507	3,507	3,487	3,485	0	22	0	22	0	3,507	0	0	0	36	04/25/2016	1
31386Y B2 9	FNMA PASS TH #00577057 5.500	...	03/25/2008	PAID ON PRINCIPAL		10,599	10,599	10,536	10,537	0	63	0	63	0	10,599	0	0	0	97	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #00577883 5.500	...	03/25/2008	PAID ON PRINCIPAL		133,433	133,433	132,349	132,320	0	1,113	0	1,113	0	133,433	0	0	0	1,329	04/25/2016	1
31387A 5D 3	FNMA PASS TH #00578744 5.500	...	03/25/2008	PAID ON PRINCIPAL		10,237	10,237	10,176	10,175	0	62	0	62	0	10,237	0	0	0	94	04/25/2016	1
31387C MD 0	FNMA PASS TH #00580056 5.000	...	03/25/2008	PAID ON PRINCIPAL		24,332	24,332	23,678	23,822	0	510	0	510	0	24,332	0	0	0	203	07/25/2016	1
31387C QW 4	FNMA PASS TH #00580169 5.500	...	03/25/2008	PAID ON PRINCIPAL		7,606	7,606	7,605	7,619	0	(13)	0	(13)	0	7,606	0	0	0	70	09/25/2016	1
31387C VM 0	FNMA PASS TH #00580320 5.500	...	03/25/2008	PAID ON PRINCIPAL		81,879	81,879	81,636	81,632	0	247	0	247	0	81,879	0	0	0	931	05/25/2016	1
31387S 5E 2	FNMA PASS TH #00593145 5.500	...	03/25/2008	PAID ON PRINCIPAL		156,420	156,420	156,383	156,382	0	38	0	38	0	156,420	0	0	0	1,431	08/25/2016	1
31387U D7 3	FNMA PASS TH #00594226 7.500	...	03/25/2008	PAID ON PRINCIPAL		204	204	213	217	0	(12)	0	(12)	0	204	0	0	0	3	05/25/2030	1
31387X JK 2	FNMA PASS TH #00597066 5.500	...	03/25/2008	PAID ON PRINCIPAL		27,063	27,063	27,057	27,042	0	21	0	21	0	27,063	0	0	0	243	09/25/2016	1
31387X UC 7	FNMA PASS TH #00597379 6.000	...	03/25/2008	PAID ON PRINCIPAL		17,377	17,377	18,126	18,397	0	(1,020)	0	(1,020)	0	17,377	0	0	0	137	09/25/2016	1
31388A LE 2	FNMA PASS TH #00598925 5.500	...	03/25/2008	PAID ON PRINCIPAL		5,345	5,345	5,402	5,417	0	(73)	0	(73)	0	5,345	0	0	0	49	12/25/2016	1
31388D ZE 1	FNMA PASS TH #00602041 5.500	...	03/25/2008	PAID ON PRINCIPAL		15,759	15,759	15,755	15,758	0	1	0	1	0	15,759	0	0	0	151	08/25/2016	1
31388D 5H 7	FNMA PASS TH #00602148 5.500	...	03/25/2008	PAID ON PRINCIPAL		52,384	52,384	51,958	51,957	0	426	0	426	0	52,384	0	0	0	445	09/25/2016	1
31388J JD 8	FNMA PASS TH #00606060 5.500	...	03/25/2008	PAID ON PRINCIPAL		47,383	47,383	47,372	47,386	0	(3)	0	(3)	0	47,383	0	0	0	587	10/25/2016	1
31388K CJ 9	FNMA PASS TH #00606773 5.500	...	03/25/2008	PAID ON PRINCIPAL		139,484	139,484	139,451	139,423	0	61	0	61	0	139,484	0	0	0	751	10/25/2016	1
31388K XQ 0	FNMA PASS TH #00607387 6.000	...	03/25/2008	PAID ON PRINCIPAL		15,176	15,176	15,830	16,150	0	(974)	0	(974)	0	15,176	0	0	0	167	11/25/2016	1
31388M J2 5	FNMA PASS TH #00608781 5.500	...	03/25/2008	PAID ON PRINCIPAL		98,152	98,152	97,323	97,329	0	822	0	822	0	98,152	0	0	0	786	10/25/2016	1
31388M K2 2	FNMA PASS TH #00608795 5.500	...	03/25/2008	PAID ON PRINCIPAL		183,027	183,027	181,940	181,949	0	1,079	0	1,079	0	183,027	0	0	0	1,753	10/25/2016	1
31388M TG 7	FNMA PASS TH #00609072 6.000	...	03/25/2008	PAID ON PRINCIPAL		3,631	3,631	3,788	3,906	0	(275)	0	(275)	0	3,631	0	0	0	36	09/25/2016	1
31388N CT 1	FNMA PASS TH #00609482 5.500	...	03/25/2008	PAID ON PRINCIPAL		55,393	55,393	55,388	55,397	0	(5)	0	(5)	0	55,393	0	0	0	450	10/25/2016	1
31388N C3 8	FNMA PASS TH #00609490 7.500	...	03/25/2008	PAID ON PRINCIPAL		17,607	17,607	18,333	19,230	0	(1,623)	0	(1,623)	0	17,607	0	0	0	220	10/25/2031	1
31388N DP 8	FNMA PASS TH #00609510 5.500	...	03/25/2008	PAID ON PRINCIPAL		14,538	14,538	14,535	14,540	0	(1)	0	(1)	0	14,538	0	0	0	133	10/25/2016	1
31388N EK 8	FNMA PASS TH #00609538 5.500	...	03/25/2008	PAID ON PRINCIPAL		79,367	79,367	78,722	78,689	0	678	0	678	0	79,367	0	0	0	934	10/25/2016	1
31388N ET 9	FNMA PASS TH #00609546 5.500	...	03/25/2008	PAID ON PRINCIPAL		55,147	55,147	54,983	54,982	0	164	0	164	0	55,147	0	0	0	497	10/25/2016	1

QE057

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designa- tion or Market Indicator
31388N EU 6	FNMA PASS TH #00609547 6.000	...	03/25/2008	PAID ON PRINCIPAL		30,284	30,284	31,527	31,712	0	(1,428)	0	(1,428)	0	30,284	0	0	0	260	10/25/2016	1
31388N E2 8	FNMA PASS TH #00609553 5.500	...	03/25/2008	PAID ON PRINCIPAL		9,409	9,409	9,406	9,410	0	(2)	0	(2)	0	9,409	0	0	0	84	10/25/2016	1
31388P P7 0	FNMA PASS TH #00610746 5.500	...	03/25/2008	PAID ON PRINCIPAL		15,620	15,620	15,527	15,525	0	95	0	95	0	15,620	0	0	0	185	11/25/2016	1
31388P XP 1	FNMA PASS TH #00610986 5.500	...	03/25/2008	PAID ON PRINCIPAL		14,214	14,214	14,129	14,131	0	83	0	83	0	14,214	0	0	0	131	10/25/2016	1
31388Q FL 8	FNMA PASS TH #00611371 5.000	...	03/25/2008	PAID ON PRINCIPAL		7,265	7,265	7,069	7,097	0	168	0	168	0	7,265	0	0	0	61	10/25/2016	1
31388Q HX 0	FNMA PASS TH #00611446 5.500	...	03/25/2008	PAID ON PRINCIPAL		29,288	29,288	29,114	29,110	0	178	0	178	0	29,288	0	0	0	265	11/25/2016	1
31388R C4 7	FNMA PASS TH #00612191 5.000	...	03/25/2008	PAID ON PRINCIPAL		6,329	6,329	6,159	6,129	0	200	0	200	0	6,329	0	0	0	53	11/25/2016	1
31388R FS 1	FNMA PASS TH #00612277 5.500	...	03/25/2008	PAID ON PRINCIPAL		83,109	83,109	82,615	82,633	0	475	0	475	0	83,109	0	0	0	806	10/25/2016	1
31388R TN 7	FNMA PASS TH #00612657 5.500	...	03/25/2008	PAID ON PRINCIPAL		18,370	18,370	18,261	18,258	0	112	0	112	0	18,370	0	0	0	169	10/25/2016	1
31388R 4L 8	FNMA PASS TH #00612927 5.500	...	03/25/2008	PAID ON PRINCIPAL		7,074	7,074	7,150	7,171	0	(97)	0	(97)	0	7,074	0	0	0	47	12/25/2016	1
31388T KX 0	FNMA PASS TH #00614210 5.500	...	03/25/2008	PAID ON PRINCIPAL		35,595	35,595	35,976	35,927	0	(332)	0	(332)	0	35,595	0	0	0	331	12/25/2016	1
31388T KY 8	FNMA PASS TH #00614211 5.500	...	03/25/2008	PAID ON PRINCIPAL		143,719	143,719	145,258	144,936	0	(1,217)	0	(1,217)	0	143,719	0	0	0	990	12/25/2016	1
31388U S2 7	FNMA PASS TH #00615337 5.500	...	03/25/2008	PAID ON PRINCIPAL		17,986	17,986	18,178	18,212	0	(226)	0	(226)	0	17,986	0	0	0	165	12/25/2016	1
31388V V4 7	FNMA PASS TH #00616335 5.500	...	03/25/2008	PAID ON PRINCIPAL		58,515	58,515	59,141	59,237	0	(722)	0	(722)	0	58,515	0	0	0	665	12/25/2016	1
31388V XR 4	FNMA PASS TH #00616388 5.500	...	03/25/2008	PAID ON PRINCIPAL		70,324	70,324	71,076	71,129	0	(805)	0	(805)	0	70,324	0	0	0	511	12/25/2016	1
31388V 5C 8	FNMA PASS TH #00616543 5.000	...	03/25/2008	PAID ON PRINCIPAL		175,153	175,153	170,445	171,336	0	3,816	0	3,816	0	175,153	0	0	0	1,803	12/25/2016	1
31389E FJ 9	FNMA PASS TH #00623069 6.000	...	03/25/2008	PAID ON PRINCIPAL		41,051	41,051	42,812	43,235	0	(2,184)	0	(2,184)	0	41,051	0	0	0	310	12/25/2016	1
31389J B7 8	FNMA PASS TH #00626562 6.000	...	03/25/2008	PAID ON PRINCIPAL		67,053	67,053	69,804	70,657	0	(3,604)	0	(3,604)	0	67,053	0	0	0	512	02/25/2017	1
31389J K2 9	FNMA PASS TH #00626813 6.000	...	03/25/2008	PAID ON PRINCIPAL		10,643	10,643	11,102	11,163	0	(520)	0	(520)	0	10,643	0	0	0	108	07/25/2017	1
31389N 5H 4	FNMA PASS TH #00630948 6.000	...	03/25/2008	PAID ON PRINCIPAL		5,413	5,413	5,647	5,731	0	(317)	0	(317)	0	5,413	0	0	0	54	02/25/2017	1
31389Y M7 3	FNMA PASS TH #00639482 7.500	...	03/25/2008	PAID ON PRINCIPAL		1,792	1,792	1,874	2,000	0	(207)	0	(207)	0	1,792	0	0	0	22	01/25/2032	1
31390E R9 5	FNMA PASS TH #00644112 6.000	...	03/25/2008	PAID ON PRINCIPAL		10,748	10,748	11,212	11,476	0	(728)	0	(728)	0	10,748	0	0	0	111	05/25/2017	1
31390F ND 7	FNMA PASS TH #00644888 6.000	...	03/25/2008	PAID ON PRINCIPAL		3,894	3,894	4,062	4,136	0	(242)	0	(242)	0	3,894	0	0	0	39	06/25/2017	1
31390K RG 5	FNMA PASS TH #00648587 7.500	...	03/25/2008	PAID ON PRINCIPAL		421	421	440	471	0	(50)	0	(50)	0	421	0	0	0	5	05/25/2032	1
31390L 2C 9	FNMA PASS TH #00649771 6.000	...	03/25/2008	PAID ON PRINCIPAL		10,865	10,865	11,334	11,482	0	(617)	0	(617)	0	10,865	0	0	0	123	06/25/2017	1
31390S 3R 0	FNMA PASS TH #00655208 6.000	...	03/25/2008	PAID ON PRINCIPAL		9,926	9,926	10,354	10,429	0	(503)	0	(503)	0	9,926	0	0	0	100	09/25/2017	1
31391E HS 3	FNMA PASS TH #00664541 6.000	...	03/25/2008	PAID ON PRINCIPAL		87,125	87,125	90,883	92,964	0	(5,839)	0	(5,839)	0	87,125	0	0	0	869	10/25/2017	1
31391F DW 5	FNMA PASS TH #00665317 6.000	...	03/25/2008	PAID ON PRINCIPAL		49,458	49,458	51,580	51,687	0	(2,229)	0	(2,229)	0	49,458	0	0	0	611	10/25/2017	1
31400E QK 6	FNMA PASS TH #00685463 5.000	...	03/25/2008	PAID ON PRINCIPAL		96,886	96,886	99,264	98,799	0	(1,914)	0	(1,914)	0	96,886	0	0	0	942	03/25/2018	1
31401B QB 4	FNMA PASS TH #00703450 5.000	...	03/25/2008	PAID ON PRINCIPAL		525,239	525,239	538,128	537,557	0	(12,318)	0	(12,318)	0	525,239	0	0	0	4,334	06/25/2018	1
31401C KL 6	FNMA PASS TH #00704199 5.000	...	03/25/2008	PAID ON PRINCIPAL		177,045	177,045	181,390	181,133	0	(4,088)	0	(4,088)	0	177,045	0	0	0	1,473	06/25/2018	1
31401H NK 4	FNMA PASS TH #00708794 5.000	...	03/25/2008	PAID ON PRINCIPAL		53,189	53,189	54,495	54,401	0	(1,212)	0	(1,212)	0	53,189	0	0	0	442	06/25/2018	1
31401M BR 1	FNMA PASS TH #00712048 5.500	...	03/25/2008	PAID ON PRINCIPAL		6,921	6,921	7,069	7,115	0	(195)	0	(195)	0	6,921	0	0	0	52	07/25/2033	1
31401X LS 4	FNMA PASS TH #00721337 5.000	...	03/25/2008	PAID ON PRINCIPAL		652,925	652,925	668,822	665,439	0	(12,514)	0	(12,514)	0	652,925	0	0	0	5,888	06/25/2018	1
31402C QM 7	FNMA PASS TH #00725060 6.000	...	03/25/2008	PAID ON PRINCIPAL		2,383	2,383	2,439	2,471	0	(88)	0	(88)	0	2,383	0	0	0	26	01/25/2034	1
31402D VH 0	FNMA PASS TH #00726116 5.000	...	03/25/2008	PAID ON PRINCIPAL		232,179	232,179	237,848	236,921	0	(4,742)	0	(4,742)	0	232,179	0	0	0	1,950	08/25/2018	1
31402J ER 4	FNMA PASS TH #00730144 5.000	...	03/25/2008	PAID ON PRINCIPAL		88,874	88,874	88,353	88,370	0	504	0	504	0	88,874	0	0	0	740	07/25/2033	1
31402J 2D 8	FNMA PASS TH #00730772 5.000	...	03/25/2008	PAID ON PRINCIPAL		129,647	129,647	132,828	132,618	0	(2,971)	0	(2,971)	0	129,647	0	0	0	726	08/25/2018	1
31402N D5 4	FNMA PASS TH #00733724 5.000	...	03/25/2008	PAID ON PRINCIPAL		122,269	122,269	125,269	124,861	0	(2,592)	0	(2,592)	0	122,269	0	0	0	1,248	08/25/2018	1
31402Q LF 6	FNMA PASS TH #00734826 4.500	...	03/25/2008	PAID ON PRINCIPAL		36,920	36,920	35,581	35,680	0	1,239	0	1,239	0	36,920	0	0	0	231	08/25/2033	1
31403F Q6 4	FNMA PASS TH #00747577 5.000	...	03/25/2008	PAID ON PRINCIPAL		102,413	102,413	101,885	101,899	0	513	0	513	0	102,413	0	0	0	1,073	11/25/2033	1
31403G RL 8	FNMA PASS TH #00748491 5.000	...	03/25/2008	PAID ON PRINCIPAL		125,657	125,657	125,005	125,020	0	636	0	636	0	125,657	0	0	0	851	10/25/2033	1
31403L LR 0	FNMA PASS TH #00751936 5.500	...	03/25/2008	PAID ON PRINCIPAL		17,268	17,268	17,637	17,626	0	(358)	0	(358)	0	17,268	0	0	0	159	11/25/2023	1
31403N CD 7	FNMA PASS TH #00753468 4.500	...	03/25/2008	PAID ON PRINCIPAL		19,556	19,556	19,620	19,602	0	(46)	0	(46)	0	19,556	0	0	0	148	11/25/2018	1
31404B SY 9	FNMA PASS TH #00763835 5.000	...	03/25/2008	PAID ON PRINCIPAL		1,351	1,351	1,343	1,343	0	7	0	7	0	1,351	0	0	0	11	01/25/2034	1
31404J MA 0	FNMA PASS TH #00769953 5.000	...	03/25/2008	PAID ON PRINCIPAL		89,452	89,452	89,396	89,392	0	60	0	60	0	89,452	0	0	0	582	03/25/2034	1
31404J YQ 2	FNMA PASS TH #00770319 5.000	...	03/25/2008	PAID ON PRINCIPAL		329,841	329,841	327,908	327,926	0	1,914	0	1,914	0	329,841	0	0	0	3,357	04/25/2034	1
31404N 2P 0	FNMA PASS TH #00773982 5.000	...	03/25/2008	PAID ON PRINCIPAL		32,962	32,962	32,768	32,777	0	185	0	185	0	32,962	0	0	0	296	03/25/2034	1
31404N 2S 4	FNMA PASS TH #00773985 5.000	...	03/25/2008	PAID ON PRINCIPAL		198,978	198,978	197,812	197,866	0	1,112	0	1,112	0	198,978	0	0	0	1,807	03/25/2034	1
31404W GW 0	FNMA PASS TH #00780613 5.000	...	03/25/2008	PAID ON PRINCIPAL		174,327	174,327	166,509	167,151	0	7,176	0	7,176	0	174,327	0	0	0	2,001	05/25/2034	1

QE05 8

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designa- tion or Market Indicator
										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.							
31404W R9 9	FNMA PASS TH #00780912 5.000		03/25/2008	PAID ON PRINCIPAL		437,480	437,480	419,571	420,613	0	16,867	0	16,867	0	437,480	0	0	0	3,751	06/25/2029	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		03/25/2008	PAID ON PRINCIPAL		937,823	937,823	932,634	932,795	0	5,027	0	5,027	0	937,823	0	0	0	8,434	06/25/2035	1
31407X A8 4	FNMA PASS TH #00843431 5.000		03/25/2008	PAID ON PRINCIPAL		340,461	340,461	325,672	327,399	0	13,062	0	13,062	0	340,461	0	0	0	2,621	07/25/2035	1
63967C XZ 0	NEBRASKA FIN AUTH SFM 5.850		03/01/2008	REDEEMED		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	731	09/01/2020	1FE
63967C YA 4	NEBRASKA FIN AUTH SFM 5.900		03/01/2008	REDEEMED		35,000	35,000	34,907	34,923	0	4	0	4	0	34,927	0	73	73	1,033	09/01/2024	1FE
64988P KV 7	NEW YORK MTG AGY REV H 5.500		01/17/2008	REDEEMED		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,053	04/01/2031	1FE
65888M WH 0	NORTH DAKOTA HSG FIN A 5.450		01/01/2008	REDEEMED		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	3,815	07/01/2018	1FE
880459 HF 2	TENNESSEE HSG DEV AGCY 5.700		01/01/2008	REDEEMED		280,000	280,000	280,000	280,000	0	0	0	0	0	280,000	0	0	0	7,980	07/01/2031	1FE
747038 YS 0	VIRGINIA HSG DEV AUTH 1.760		02/07/2008	MERRILL LYNCH CAPITAL MA		5,000,000	5,000,000	4,999,000	4,998,700	0	(200)	0	(200)	0	4,998,500	0	1,500	1,500	106,653	01/01/2025	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		03/01/2008	REDEEMED		20,129	20,129	20,129	20,129	0	0	0	0	0	20,129	0	0	0	247	03/01/2020	1
31339W Q2 5	FHLMC 2433 NH CMO 6.500		03/15/2008	PAID ON PRINCIPAL		1,348,522	1,348,522	1,356,107	1,351,119	0	(2,597)	0	(2,597)	0	1,348,522	0	0	0	14,710	04/15/2032	1
3133TG NU 9	FHR 2093 Z CMO 6.000		03/15/2008	PAID ON PRINCIPAL		680,307	680,307	626,720	645,969	0	34,338	0	34,338	0	680,307	0	0	0	7,940	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		03/15/2008	PAID ON PRINCIPAL		715,135	715,135	665,010	685,314	0	29,820	0	29,820	0	715,135	0	0	0	7,399	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		03/15/2008	PAID ON PRINCIPAL		148,721	148,721	152,506	150,297	0	(1,576)	0	(1,576)	0	148,721	0	0	0	2,050	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		03/15/2008	PAID ON PRINCIPAL		59,994	59,994	58,603	59,271	0	723	0	723	0	59,994	0	0	0	1,015	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2008	PAID ON PRINCIPAL		111,388	111,388	111,149	111,127	0	260	0	260	0	111,388	0	0	0	1,042	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		03/15/2008	PAID ON PRINCIPAL		248,153	248,153	236,063	240,475	0	7,677	0	7,677	0	248,153	0	0	0	2,698	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		03/15/2008	PAID ON PRINCIPAL		445,097	445,097	420,854	429,813	0	15,283	0	15,283	0	445,097	0	0	0	5,376	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		03/15/2008	PAID ON PRINCIPAL		388,732	388,732	360,729	372,326	0	16,406	0	16,406	0	388,732	0	0	0	4,270	03/15/2031	1
31392K FP 6	FHR 2451 JH CMO 6.500		03/15/2008	PAID ON PRINCIPAL		772,580	772,580	766,967	768,050	0	4,530	0	4,530	0	772,580	0	0	0	9,376	05/15/2032	1
31392T TY 3	FHR 2481 OD CMO 5.500		03/15/2008	PAID ON PRINCIPAL		125,097	125,097	130,492	125,708	0	(611)	0	(611)	0	125,097	0	0	0	1,148	03/15/2016	1
31393H DF 6	FHR 2543 OB CMO 6.000		03/15/2008	PAID ON PRINCIPAL		121,692	121,692	127,624	124,751	0	(3,060)	0	(3,060)	0	121,692	0	0	0	1,294	03/15/2032	1
31393J AR 9	FHR 2549 NB CMO 6.000		03/15/2008	PAID ON PRINCIPAL		280,502	280,502	293,212	285,795	0	(5,292)	0	(5,292)	0	280,502	0	0	0	2,553	03/15/2030	1
31282X A8 4	FHS 146 75 CMO 7.500		03/15/2008	PAID ON PRINCIPAL		28,922	28,922	29,166	29,105	0	(183)	0	(183)	0	28,922	0	0	0	359	01/01/2023	1
31358F 3N 7	FNR G-5 Z CMO 8.250		03/25/2008	PAID ON PRINCIPAL		20,475	20,475	20,784	20,700	0	(225)	0	(225)	0	20,475	0	0	0	292	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		03/25/2008	PAID ON PRINCIPAL		54,351	54,351	47,389	50,329	0	4,023	0	4,023	0	54,351	0	0	0	447	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		03/25/2008	PAID ON PRINCIPAL		1,135,833	1,135,833	1,094,081	1,108,725	0	27,108	0	27,108	0	1,135,833	0	0	0	12,349	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		03/25/2008	PAID ON PRINCIPAL		215,834	215,834	205,313	208,575	0	7,258	0	7,258	0	215,834	0	0	0	2,480	06/25/2029	1
31359V SS 3	FNR 1999-29 ZB CMO 6.500		03/25/2008	PAID ON PRINCIPAL		113,235	113,235	107,699	108,511	0	4,724	0	4,724	0	113,235	0	0	0	1,271	06/25/2029	1
31359S QC 7	FNR 2001-10 PX CMO 6.000		03/25/2008	PAID ON PRINCIPAL		378,727	378,727	395,474	382,173	0	(3,446)	0	(3,446)	0	378,727	0	0	0	4,118	01/25/2030	1
31392B AN 6	FNR 2001-70 PE CMO 6.000		03/25/2008	PAID ON PRINCIPAL		1,007,169	1,007,169	1,052,177	1,033,316	0	(26,147)	0	(26,147)	0	1,007,169	0	0	0	11,161	07/25/2031	1
31392C KX 1	FNR 2002-15 QG CMO 6.000		03/25/2008	PAID ON PRINCIPAL		590,964	590,964	618,850	605,568	0	(14,604)	0	(14,604)	0	590,964	0	0	0	5,993	12/25/2031	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		03/25/2008	PAID ON PRINCIPAL		733,401	733,401	726,869	728,247	0	5,154	0	5,154	0	733,401	0	0	0	9,090	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		03/25/2008	PAID ON PRINCIPAL		45,288	45,288	47,121	47,666	0	(2,378)	0	(2,378)	0	45,288	0	0	0	522	06/25/2042	1
3837H4 WJ 0	GNR 2000-23 Z CMO 7.500		03/20/2008	PAID ON PRINCIPAL		198,143	198,143	203,348	199,700	0	(1,556)	0	(1,556)	0	198,143	0	0	0	2,682	08/20/2030	1
3837H4 T7 0	GNR 2000-34 Z CMO 6.500		03/20/2008	PAID ON PRINCIPAL		28,754	28,754	27,637	27,637	0	1,117	0	1,117	0	28,754	0	0	0	336	10/20/2030	1
38373R SY 6	GNR 2001-40 Z CMO 6.000		03/20/2008	PAID ON PRINCIPAL		576,529	576,529	525,352	543,798	0	32,732	0	32,732	0	576,529	0	0	0	6,262	08/20/2031	1
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		03/17/2008	REDEEMED		7,001	7,001	7,001	0	7,001	0	0	7,001	0	7,001	0	0	0	72	04/15/2021	6*
18828* AA 0	CLINTON HSG REV S78 7.125		03/17/2008	REDEEMED		17,949	17,949	17,949	17,949	0	0	0	0	0	17,949	0	0	0	215	05/15/2020	6*
47959* AA 0	JOHNSTOWN NONPROFIT HS 7.125		03/17/2008	REDEEMED		10,535	10,535	10,535	10,535	0	0	0	0	0	10,535	0	0	0	126	06/15/2020	6*
38373M EN 6	GNR 2002-53 B (PROJECT 5.552		03/15/2008	PAID ON PRINCIPAL		134,988	134,988	137,013	136,407	0	(1,420)	0	(1,420)	0	134,988	0	0	0	1,251	05/15/2026	1
3199999	Total - Bonds - Special Revenue & Assessment					460,713,442	460,509,142	458,562,965	460,368,736	7,001	8,272	0	15,273	0	460,384,009	0	329,432	329,432	2,697,024	XXX	XXX
<b>Bonds - Public Utilities</b>																					
69361L AC 5	PSE&G ENERGY HOLDINGS 10.000		01/31/2008	REDEEMED		2,147,171	1,920,000	1,920,000	1,920,000	0	0	0	0	0	1,920,000	0	227,171	227,171	60,527	10/01/2009	3FE
987202 AD 0	YORKSHIRE POWER FINANC 6.496	F	02/25/2008	MATURED		4,500,000	4,500,000	4,104,945	4,489,170	0	10,830	0	10,830	0	4,500,000	0	0	0	105,560	02/25/2008	2FE
3899999	Total - Bonds - Public Utilities					6,647,171	6,420,000	6,024,945	6,409,170	0	10,830	0	10,830	0	6,420,000	0	227,171	227,171	166,087	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
02666Q WG 4	AMERICAN HONDA FINANCE 4.250		03/11/2008	MATURED		1,000,000	1,000,000	979,080	997,567	0	2,433	0	2,433	0	1,000,000	0	0	0	21,250	03/11/2008	1FE
060505 AX 2	BANK OF AMERICA CORP 4.875		01/29/2008	BANC OF AMERICA SECURIT		2,019,140	2,000,000	1,984,360	1,988,415	0	163	0	163	0	1,988,578	0	30,562	30,562	53,083	01/15/2013	1FE

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designa- tion or Market Indicator
										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.							
072012 AC 1	BAY APARTMENT COMMUNIT 6.625		01/15/2008	MATURED		700,000	700,000	729,932	700,214	0	(214)	0	(214)	0	700,000	0	0	0	23,188	01/15/2008	2FE
126650 BL 3	CVS CAREMARK (144A) 6.943		03/10/2008	PAID ON PRINCIPAL		2,885	2,885	2,885	2,885	0	0	0	0	0	2,885	0	0	0	36	01/10/2030	2FE
126650 BB 5	CVS LEASE PASS THRU CE 5.880		03/10/2008	PAID ON PRINCIPAL		12,578	12,578	12,578	12,578	0	0	0	0	0	12,578	0	0	0	103	01/10/2028	2FE
38141G FG 4	GOLDMAN SACHS GROUP 5.950		03/18/2008	GOLDMAN SACHS & CO		978,200	1,000,000	998,580	998,580	0	(78)	0	(78)	0	998,502	0	(20,302)	(20,302)	10,908	01/18/2018	1FE
592907 AB 5	KROGER CO 7.450		03/01/2008	MATURED		3,695,000	3,695,000	4,153,143	3,710,254	0	(15,254)	0	(15,254)	0	3,695,000	0	0	0	137,639	03/01/2008	2FE
69073T AB 9	OWENS-BROCKWAY 8.875		02/15/2008	REDEEMED		88,000	88,000	91,960	88,225	0	(225)	0	(225)	0	88,000	0	0	0	3,905	02/15/2009	3FE
706451 AA 9	PEMEX MASTER TRUST 8.500		02/15/2008	MATURED		1,630,000	1,630,000	1,773,440	1,636,313	0	(6,313)	0	(6,313)	0	1,630,000	0	0	0	69,275	02/15/2008	2FE
693476 AU 7	PNC FUNDING CORP 4.200		03/10/2008	MATURED		2,000,000	2,000,000	1,957,400	1,995,117	0	4,883	0	4,883	0	2,000,000	0	0	0	42,000	03/10/2008	1FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		01/01/2008	PAID ON PRINCIPAL		53,220	53,220	66,677	65,695	0	(12,475)	0	(12,475)	0	53,220	0	0	0	2,491	01/01/2021	1FE
76113B AK 5	RESIDENTIAL CAPITAL CO 7.625		02/13/2008	J P MORGAN CHASE SECURI		810,000	1,000,000	690,000	795,000	0	105,000	105,000	0	0	795,000	0	15,000	15,000	18,639	11/21/2008	4FE
67109@ AB 3	TECHTRONIC INDUSTRIES 5.440		01/01/2008	TC&S OF AMERICA		4,977,333	4,977,333	4,977,333	4,977,333	0	0	0	0	0	4,977,333	0	0	0	74,461	03/22/2015	2
90783W AA 1	UNION PACIFIC PASS THR 5.866		01/01/2008	PAID ON PRINCIPAL		6,285	6,285	6,285	6,285	0	0	0	0	0	6,285	0	0	0	0	07/02/2030	1FE
91345H AN 5	UNIVERSAL CORP 7.875		02/15/2008	MATURED		374,000	374,000	406,276	374,771	0	(771)	0	(771)	0	374,000	0	0	0	14,726	02/15/2008	3FE
98151G AC 9	WORLD SAVINGS BANK 4.125		03/10/2008	MATURED		1,000,000	1,000,000	978,250	997,514	0	2,486	0	2,486	0	1,000,000	0	0	0	20,625	03/10/2008	1FE
06051G CF 4	BAFC 2004-2 3A12 CMO 5.500		03/20/2008	PAID ON PRINCIPAL		759,250	759,250	756,462	756,483	0	2,766	0	2,766	0	759,250	0	0	0	6,828	09/20/2034	1FE
05946X TD 5	BAFC 2005-2 1A14 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		370,988	370,988	367,645	368,157	0	2,831	0	2,831	0	370,988	0	0	0	3,178	04/25/2035	1FE
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		03/25/2008	PAID ON PRINCIPAL		676,086	676,086	677,077	676,342	0	(256)	0	(256)	0	676,086	0	0	0	6,315	01/31/2036	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.341		01/25/2008	PAID ON PRINCIPAL		140,422	140,422	142,175	140,297	0	125	0	125	0	140,422	0	0	0	508	05/25/2033	1FE
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.361		03/25/2008	PAID ON PRINCIPAL		629,628	629,628	637,485	629,066	0	562	0	562	0	629,628	0	0	0	5,962	05/25/2033	1FE
05948X EB 3	BOAMS 2003-E 2A1 CMO 4.033		03/25/2008	PAID ON PRINCIPAL		136,954	136,954	138,322	136,865	0	89	0	89	0	136,954	0	0	0	968	06/25/2033	1FE
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2008	PAID ON PRINCIPAL		389,711	389,711	394,019	392,631	0	(2,920)	0	(2,920)	0	389,711	0	0	0	3,555	09/25/2018	1FE
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		03/25/2008	PAID ON PRINCIPAL		450,951	450,951	440,688	441,816	0	9,135	0	9,135	0	450,951	0	0	0	3,548	11/25/2018	1FE
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2008	PAID ON PRINCIPAL		251,330	251,330	245,636	246,240	0	5,090	0	5,090	0	251,330	0	0	0	2,084	12/25/2018	1FE
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		03/25/2008	PAID ON PRINCIPAL		37,521	37,521	37,509	37,376	0	145	0	145	0	37,521	0	0	0	368	05/25/2017	1FE
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		1,404	1,404	1,395	1,395	0	9	0	9	0	1,404	0	0	0	12	11/25/2033	1FE
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2008	PAID ON PRINCIPAL		490,964	490,964	509,314	520,487	0	(29,522)	0	(29,522)	0	490,964	0	0	0	6,129	12/25/2033	1FE
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		03/25/2008	PAID ON PRINCIPAL		570,441	570,441	575,700	574,417	0	(3,976)	0	(3,976)	0	570,441	0	0	0	4,100	10/25/2019	1FE
36242D KV 4	GSR 2004-12 2A2 6.558		01/25/2008	PAID ON PRINCIPAL		523,979	523,979	525,452	525,835	0	(1,857)	0	(1,857)	0	523,979	0	0	0	2,868	12/25/2034	1FE
36242D KV 4	GSR 2004-12 2A2 6.564		03/25/2008	PAID ON PRINCIPAL		921,557	921,557	924,148	924,822	0	(3,265)	0	(3,265)	0	921,557	0	0	0	13,118	12/25/2034	1FE
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.300		01/25/2008	PAID ON PRINCIPAL		57,085	57,085	56,648	56,740	0	344	0	344	0	57,085	0	0	0	252	12/25/2035	1FE
46630G BC 8	JPMMT 2007-A1 7A2 CMO 5.301		03/25/2008	PAID ON PRINCIPAL		185,105	185,105	183,688	183,989	0	1,117	0	1,117	0	185,105	0	0	0	2,170	12/25/2035	1FE
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		03/25/2008	PAID ON PRINCIPAL		469,287	469,287	473,980	473,119	0	(3,831)	0	(3,831)	0	469,287	0	0	0	3,987	08/25/2018	1FE
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2008	PAID ON PRINCIPAL		50,492	50,492	50,689	50,635	0	(143)	0	(143)	0	50,492	0	0	0	380	09/25/2018	1FE
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		03/25/2008	PAID ON PRINCIPAL		894,790	894,790	874,378	874,336	0	20,454	0	20,454	0	894,790	0	0	0	8,111	09/25/2033	1FE
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		03/25/2008	PAID ON PRINCIPAL		841,268	841,268	836,931	837,152	0	4,117	0	4,117	0	841,268	0	0	0	6,837	10/25/2018	1FE
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		03/25/2008	PAID ON PRINCIPAL		886,417	886,417	855,046	858,815	0	27,603	0	27,603	0	886,417	0	0	0	7,301	12/25/2018	1FE
81375F CX 9	SASI 1993-7 B1 CMO 6.250		03/25/2008	PAID ON PRINCIPAL		6,754	6,754	6,527	6,636	0	118	0	118	0	6,754	0	0	0	88	12/25/2023	1FE
939335 4J 1	WAMMS 2002-MS5 2A1 CMO 6.000		03/25/2008	PAID ON PRINCIPAL		13,603	13,603	13,745	13,664	0	(62)	0	(62)	0	13,603	0	0	0	136	07/25/2017	1FE
939336 QN 6	WAMMS 2003-MS2 2A1 CMO 6.000		03/25/2008	PAID ON PRINCIPAL		86,160	86,160	87,224	89,056	0	(2,896)	0	(2,896)	0	86,160	0	0	0	874	01/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 5.632		01/25/2008	PAID ON PRINCIPAL		164,017	164,017	165,653	168,969	0	(4,952)	0	(4,952)	0	164,017	0	0	0	642	03/25/2033	1FE
939336 PC 1	WAMU 2003-AR1 A6 CMO 5.740		03/25/2008	PAID ON PRINCIPAL		241,185	241,185	243,591	248,467	0	(7,282)	0	(7,282)	0	241,185	0	0	0	2,676	03/25/2033	1FE
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		03/25/2008	PAID ON PRINCIPAL		1,504,956	1,504,956	1,499,313	1,499,337	0	5,619	0	5,619	0	1,504,956	0	0	0	13,315	10/25/2018	1FE
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		03/25/2008	PAID ON PRINCIPAL		109,213	109,213	107,575	107,947	0	1,266	0	1,266	0	109,213	0	0	0	816	12/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2008	PAID ON PRINCIPAL		96,009	96,009	96,309	96,200	0	(191)	0	(191)	0	96,009	0	0	0	833	07/25/2018	1FE
94979W AA 7	WFMBS 2003-G A1 CMO 4.100		03/25/2008	PAID ON PRINCIPAL		163,182	163,182	155,437	156,847	0	6,335	0	6,335	0	163,182	0	0	0	1,317	06/25/2033	1FE
94980D AB 4	WFMBS 2003-M A2 CMO 4.706		01/25/2008	PAID ON PRINCIPAL		34,083	34,083	33,154	33,381	0	703	0	703	0	34,083	0	0	0	134	12/25/2033	1FE
94980D AB 4	WFMBS 2003-M A2 CMO 4.706		03/25/2008	PAID ON PRINCIPAL		56,373	56,373	54,836	55,211	0	1,162	0	1,162	0	56,373	0	0	0	555	12/25/2033	1FE

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market Indicator (a)
94982D AA 4	WFMB 2005-AR14 A1 CMO 5.387		03/25/2008	PAID ON PRINCIPAL		73,245	73,245	72,170	72,353	0	892	0	892	0	73,245	0	0	0	878	08/25/2035	1FE
94982D AA 4	WFMB 2005-AR14 A1 CMO 5.388		01/25/2008	PAID ON PRINCIPAL		54,879	54,879	54,073	54,211	0	668	0	668	0	54,879	0	0	0	246	08/25/2035	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.444		01/20/2008	PAID ON PRINCIPAL		26,519	26,519	26,146	26,254	0	266	0	266	0	26,519	0	0	0	120	10/20/2035	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.444		03/20/2008	PAID ON PRINCIPAL		5,597	5,597	5,518	5,541	0	56	0	56	0	5,597	0	0	0	63	10/20/2035	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		03/21/2008	PAID ON PRINCIPAL		727,330	727,330	759,151	724,674	0	2,657	0	2,657	0	727,330	0	0	0	8,616	03/21/2029	1FE
02582J CJ 7	AMXCA 2003-2 A 3.231		03/17/2008	REDEEMED		20,000,000	20,000,000	20,014,063	20,054,452	0	(50,769)	0	(50,769)	0	20,003,683	0	(3,683)	(3,683)	213,272	10/15/2010	1FE
161546 EF 9	CFAB 2003-1 2A2 3.258		03/25/2008	PAID ON PRINCIPAL		62,075	62,075	62,124	62,212	0	(137)	0	(137)	0	62,075	0	0	0	697	11/25/2032	1FE
161546 EF 9	CFAB 2003-1 2A2 4.036		01/25/2008	PAID ON PRINCIPAL		87,091	87,091	87,159	87,283	0	(192)	0	(192)	0	87,091	0	0	0	409	11/25/2032	1FE
14042D AB 8	COAFT 2007-A A2 (AMBAC 5.330)		03/15/2008	PAID ON PRINCIPAL		2,066,802	2,066,802	2,057,759	2,057,759	0	9,042	0	9,042	0	2,066,802	0	0	0	9,180	05/15/2010	1FE
21075W GY 5	CONHE 1998-1 A7 (MBIA) 6.870		03/15/2008	PAID ON PRINCIPAL		58,611	58,611	59,197	58,455	0	157	0	157	0	58,611	0	0	0	670	12/15/2022	1FE
61745M JF 1	MSC 1998-XL2 A2 6.170		03/03/2008	PAID ON PRINCIPAL		22,032	22,032	23,011	22,147	0	(115)	0	(115)	0	22,032	0	0	0	236	10/03/2034	1FE
61757L AE 0	MSC 2008-T29 A4 6.280		02/26/2008	BEAR STEARNS & CO.		10,062,500	10,000,000	9,737,500	9,737,500	0	0	0	0	0	9,737,500	0	325,000	325,000	48,844	01/11/2043	1
69348H BK 3	PNCMA 2000-C1 A2 7.610		03/15/2008	PAID ON PRINCIPAL		35,683	35,683	40,911	37,153	0	(1,470)	0	(1,470)	0	35,683	0	0	0	373	02/15/2010	1FE
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2008	PAID ON PRINCIPAL		13,640	13,640	13,638	13,620	0	21	0	21	0	13,640	0	0	0	108	12/25/2033	1FE
76110W UP 9	RASC 2003-KS9 A1B (AM 3.238)		03/25/2008	PAID ON PRINCIPAL		35,009	35,009	35,009	35,009	0	0	0	0	0	35,009	0	0	0	386	11/25/2033	1FE
76110W UP 9	RASC 2003-KS9 A1B (AM 3.775)		02/25/2008	PAID ON PRINCIPAL		19,077	19,077	19,077	19,077	0	0	0	0	0	19,077	0	0	0	153	11/25/2033	1FE
76110W UP 9	RASC 2003-KS9 A1B (AM 4.016)		01/25/2008	PAID ON PRINCIPAL		13,089	13,089	13,089	13,089	0	0	0	0	0	13,089	0	0	0	60	11/25/2033	1FE
91530G AC 6	UPFCA 2006-A A3 (MBIA) 5.490		03/15/2008	PAID ON PRINCIPAL		95,281	95,281	93,971	93,971	0	1,310	0	1,310	0	95,281	0	0	0	436	05/15/2012	1FE
929766 EA 7	WBCMT 2003-C4 A2 4.566		03/15/2008	PAID ON PRINCIPAL		105,507	105,507	107,139	106,235	0	(728)	0	(728)	0	105,507	0	0	0	689	04/15/2035	1FE
4599999.	Total - Bonds - Industrial & Miscellaneous					65,333,472	65,463,632	65,464,951	65,018,935	0	72,960	105,000	(32,040)	0	64,986,895	0	346,577	346,577	889,648	XXX	XXX
6099997.	Total - Bonds - Part 4					729,166,442	728,865,131	726,838,630	728,152,367	7,001	181,148	105,000	83,148	0	728,235,515	0	930,927	930,927	6,312,910	XXX	XXX
6099999.	Total - Bonds					729,166,442	728,865,131	726,838,630	728,152,367	7,001	181,148	105,000	83,148	0	728,235,515	0	930,927	930,927	6,312,910	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
032511 30 5	ANADARKO PETE CORP 5.46%		03/28/2008	JANNEY MONTGOMERY SCO		16,500,000	1,546,858	100.00	1,433,520	1,433,520	0	0	0	0	1,433,520	0	113,338	113,338	22,523	XXX	P3UFE
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					1,546,858	1,433,520	1,433,520	1,433,520	0	0	0	0	0	1,433,520	0	113,338	113,338	22,523	XXX	XXX
6599997.	Total - Preferred Stocks - Part 4					1,546,858	1,433,520	1,433,520	1,433,520	0	0	0	0	0	1,433,520	0	113,338	113,338	22,523	XXX	XXX
6599999.	Total - Preferred Stocks					1,546,858	1,433,520	1,433,520	1,433,520	0	0	0	0	0	1,433,520	0	113,338	113,338	22,523	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
G8053# 10 8	SERVICE GRAPHICS ORDINARY SHARE	D	03/19/2008	DIRECT		6,727,000	0	XXX	1,796	0	2,232	0	2,232	(435)	1,796	0	(1,796)	(1,796)	0	XXX	U
6899999.	Total - Common Stocks - Industrial & Miscellaneous					0	0	XXX	1,796	0	2,232	0	2,232	(435)	1,796	0	(1,796)	(1,796)	0	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																					
G8652# 10 3	TCS INTERNATIONAL INVESTMENTS LT	F	03/21/2008	RETURN OF CAPITAL		227,000	227	XXX	227	4,579	(4,352)	0	(4,352)	0	227	0	0	0	4,380	XXX	J
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					227	227	XXX	227	4,579	(4,352)	0	(4,352)	0	227	0	0	0	4,380	XXX	XXX
7299997.	Total - Common Stocks - Part 4					227	2,023	XXX	4,579	(2,120)	0	0	(2,120)	(435)	2,023	0	(1,796)	(1,796)	4,380	XXX	XXX
7299999.	Total - Common Stocks					227	2,023	XXX	4,579	(2,120)	0	0	(2,120)	(435)	2,023	0	(1,796)	(1,796)	4,380	XXX	XXX
7399999.	Total - Preferred and Common Stocks					1,547,085	1,435,543	1,435,543	1,438,099	(2,120)	0	0	(2,120)	(435)	1,435,543	0	111,542	111,542	26,903	XXX	XXX
7499999.	Total - Bonds, Preferred and Common Stocks					730,713,527	728,274,173	729,590,466	728,152,367	4,881	181,148	105,000	81,028	(435)	729,671,058	0	1,042,469	1,042,469	6,339,813	XXX	XXX

QE05.11

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:....1.



**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**

QE06

**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

QE07

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
<b>Short Futures Positions - Hedging Transactions</b>												
US 2-YR NOTE.....	38	06/01/2008..	8,132,594	8,156,938	(24,344)	02/28/2008..	CBT.....	0	0	0	(24,344)	34,200
US 5-YR NOTE.....	99	06/01/2008..	11,215,617	11,309,203	(93,586)	02/28/2008..	CBT.....	0	0	0	(93,586)	108,900
US 5-YR NOTE.....	243	06/01/2008..	27,527,344	27,758,953	(231,609)	02/28/2008..	CBT.....	0	0	0	(231,609)	267,300
US 10-YR NOTE.....	2,447	06/01/2008..	283,741,202	291,078,297	(7,337,095)	02/28/2008..	CBT.....	0	0	0	(7,337,095)	3,915,200
US 30-YR NOTE.....	135	06/01/2008..	15,790,781	16,037,578	(246,797)	02/28/2008..	CBT.....	0	0	0	(246,797)	270,000
0599999. Subtotal - Short Futures Positions - Hedging Transactions.....			346,407,538	354,340,969	(7,933,431)	XXX.....	XXX.....	0	0	0	(7,933,431)	4,595,600
0899999. Subtotal - Short Futures Positions.....			346,407,538	354,340,969	(7,933,431)	XXX.....	XXX.....	0	0	0	(7,933,431)	4,595,600
2599999. Subtotal - Hedging Transactions.....			346,407,538	354,340,969	(7,933,431)	XXX.....	XXX.....	0	0	0	(7,933,431)	4,595,600
9999999. Totals.....			346,407,538	354,340,969	(7,933,431)	XXX.....	XXX.....	0	0	0	(7,933,431)	4,595,600

# 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	
<b>Open Depositories</b>								
BANK OF AMERICA, N.A.....	HARTFORD, CT.....	.....1.370	.....320	.....0	.....853,677	.....(896,398)	.....(573,081)	XXX
BANK OF AMERICA, N.A. - IL.....	CHICAGO, IL.....	.....0.000	.....0	.....0	...(13,627,884)	.....(6,793,210)	.....(6,793,210)	XXX
CITIBANK, N.A.....	NEW CASTLE, DE.....	.....0.000	.....0	.....0	.....(616,479)	.....(396,296)	.....(448,415)	XXX
JP MORGAN CHASE BANK, N.A.....	NEW YORK, NY.....	.....0.000	.....0	.....0	.....12,261,217	.....6,793,210	.....6,793,210	XXX
0199999. Total Open Depositories.....	...XXX...	...XXX...	.....320	.....0	.....(1,129,468)	.....(1,292,693)	.....(1,021,496)	XXX
0399999. Total Cash on Deposit.....	...XXX...	...XXX...	.....320	.....0	.....(1,129,468)	.....(1,292,693)	.....(1,021,496)	XXX
0599999. Total Cash.....	...XXX...	...XXX...	.....320	.....0	.....(1,129,468)	.....(1,292,693)	.....(1,021,496)	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	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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**NONE**

QE09



**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**

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	(1)	57,036	62,865	1	46,670
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	(577)	0	0	2,226
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	(188)	(7)	0	315
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	(1,685)	0	0	6,499
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	(1)	54,587	62,858	1	55,710

**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**

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	(1,251)	30,000	1	20
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	(32,627)	0	0	503
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	37,650	41,498	0	30,807
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	(76,248)	0	0	294,114
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	0	(2,090)	0	0	8,062
23. Michigan.....MI	0	0	0	0	(36,630)	0	0	141,292
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	(43,149)	0	0	166,442
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	(154,804)	(5,463)	0	259,917
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	(4,409)	5,042	1	17,009
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(2,582)	1,000	1	9,964
39. Pennsylvania.....PA	0	0	0	0	(6,626)	0	0	25,560
40. Rhode Island.....RI	0	0	0	0	(122)	0	0	475
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	(530)	0	0	2,043
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	(21,268)	0	0	5,787
49. West Virginia.....WV	0	0	0	0	(36,180)	0	0	139,546
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	(380,865)	73,194	3	1,798,187

**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**

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	(1)	67,366	74,250	1	55,122
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	(1,846)	0	0	7,120
23. Michigan.....MI	0	0	0	0	(66)	0	0	256
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	(75,682)	(2,671)	0	127,070
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	(27)	0	0	104
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	(1)	(10,256)	71,579	1	189,673

**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	(719)	(25)	0	1,208
34. North Carolina.....NC	0	0	0	0	0	0	1	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	(174)	0	0	671
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	(893)	(25)	1	1,879

**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	(2,984)	0	0	46
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	(1)	87,450	96,388	2	71,557
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	(1)	(72,052)	585,516	127	277,935
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	(10,721)	0	0	41,354
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	(81,342)	(2,871)	0	136,574
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	(4,336)	4,958	0	16,725
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	(38,181)	0	0	147,274
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	(13,011)	0	0	50,189
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	(15,553)	0	0	4,232
49. West Virginia.....WV	0	0	0	0	(2,285)	0	0	8,813
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	(2)	(153,015)	684,373	129	754,699

**DETAILS OF WRITE-INS**

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

**NONE**