



QUARTERLY STATEMENT

AS OF MARCH 31, 2008

OF THE CONDITION AND AFFAIRS OF

THE TRAVELERS INDEMNITY COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT 06183**
 Main Administrative Office: **One Tower Square, Hartford, CT 06183 (860) 277-0111**
 Mail Address: **One Tower Square, Hartford, CT 06183-6014**
 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 BOLDDUC.....	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	BRIAN WILLIAM MacLEAN
WILLIAM HERBERT HEYMAN	DOREEN SPADORCIA
JOSEPH PATRICK LACHER, JR.	

STATE OF CONNECTICUT }
 COUNTY OF HARTFORD } ss:

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

THE TRAVELERS INDEMNITY COMPANY ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,692,560,699	0	12,692,560,699	12,825,697,327
2. Stocks:				
2.1 Preferred stocks.....	149,987,565	0	149,987,565	146,050,982
2.2 Common stocks.....	3,857,993,270	38,017,015	3,819,976,255	3,679,301,435
3. Mortgage loans on real estate:				
3.1 First liens.....	37,829,108	0	37,829,108	38,176,054
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	178,133,963	0	178,133,963	177,780,509
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 (\$.....(480,818,546)), cash equivalents (\$.....0) and short-term investments (\$.....538,975,341).....	58,156,795	0	58,156,795	111,705,600
6. Contract loans (including \$.....0 premium notes).....	2,359,463	2,359,463	0	0
7. Other invested assets.....	824,014,005	16,715,032	807,298,973	857,905,678
8. Receivables for securities.....	2,663,553	0	2,663,553	360,578
9. Aggregate write-ins for invested assets.....	(904,034)	0	(904,034)	(904,034)
10. Subtotals, cash and invested assets (Lines 1 to 9).....	17,802,794,389	57,091,511	17,745,702,878	17,836,074,129
11. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	158,825,056	0	158,825,056	161,992,949
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	261,022,274	34,174,793	226,847,481	239,234,399
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....20,751,263 earned but unbilled premiums).....	957,256,841	9,180,745	948,076,096	923,571,554
13.3 Accrued retrospective premiums.....	56,138,297	948,648	55,189,649	52,898,698
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	854,483,776	0	854,483,776	956,973,739
14.2 Funds held by or deposited with reinsured companies.....	4,454,832	0	4,454,832	12,355,589
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	12,411,590
16.2 Net deferred tax asset.....	756,821,787	503,116,963	253,704,824	281,403,951
17. Guaranty funds receivable or on deposit.....	8,995,516	0	8,995,516	10,041,444
18. Electronic data processing equipment and software.....	54,040,264	350,038	53,690,225	55,085,904
19. Furniture and equipment, including health care delivery assets (\$.....0).....	182,141,849	182,141,849	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.....	84,264,389	0	84,264,389	444,920,816
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	916,629,409	581,781,005	334,848,404	297,381,886
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	22,097,868,680	1,368,785,552	20,729,083,128	21,284,346,648
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	22,097,868,680	1,368,785,552	20,729,083,128	21,284,346,648

DETAILS OF WRITE-INS

0901. Investments in process.....	(904,034)	0	(904,034)	(904,034)
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).....	(904,034)	0	(904,034)	(904,034)
2301. COLI supplemental benefits trust.....	115,012,496	0	115,012,496	115,874,926
2302. Suspense, undistributed payments.....	66,698,793	0	66,698,793	21,248,683
2303. Other assets.....	62,310,833	66,561	62,244,272	61,420,090
2398. Summary of remaining write-ins for Line 23 from overflow page.....	672,607,287	581,714,444	90,892,843	98,838,186
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	916,629,409	581,781,005	334,848,404	297,381,886

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....427,186,812).....	7,209,950,006	7,257,418,346
2. Reinsurance payable on paid losses and loss adjustment expenses.....	4,615,859	5,477,634
3. Loss adjustment expenses.....	1,572,930,603	1,582,247,145
4. Commissions payable, contingent commissions and other similar charges.....	73,636,278	142,492,292
5. Other expenses (excluding taxes, licenses and fees).....	47,304,497	123,887,931
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	110,742,285	106,891,620
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	63,461,596	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,102,936,216 and including warranty reserves of \$.....0).....	1,861,778,042	1,875,314,505
10. Advance premium.....	66,341,111	50,811,744
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,801,478	7,141,139
12. Ceded reinsurance premiums payable (net of ceding commissions).....	147,774,231	123,730,320
13. Funds held by company under reinsurance treaties.....	261,039,614	274,342,864
14. Amounts withheld or retained by company for account of others.....	879,714,182	880,587,963
15. Remittances and items not allocated.....	66,737,771	108,170,846
16. Provision for reinsurance.....	324,076,676	324,076,676
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.....	7,934,128	4,678,710
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.....	17,099,782	(53,566,733)
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	12,722,938,137	12,813,703,001
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	12,722,938,137	12,813,703,001
27. Aggregate write-ins for special surplus funds.....	42,412,406	90,260,004
28. Common capital stock.....	10,770,000	10,770,000
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.....	4,284,442,950	4,284,442,950
33. Unassigned funds (surplus).....	3,668,519,635	4,085,170,693
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).....	8,006,144,991	8,470,643,647
36. TOTALS.....	20,729,083,128	21,284,346,648

DETAILS OF WRITE-INS

2301. Escheat liability.....	55,750,314	1,893,744
2302. Deposit asset payable.....	7,858,157	3,869,493
2303. Retroactive reinsurance reserve assumed.....	6,768,876	5,818,571
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(53,277,565)	(65,148,541)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	17,099,782	(53,566,733)
2701. Special surplus from retroactive reinsurance.....	42,412,406	90,260,004
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).....	42,412,406	90,260,004
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

THE TRAVELERS INDEMNITY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....425,920,236).....	437,581,752	468,370,636	1,875,268,767
1.2 Assumed..... (written \$.....4,543,452,027).....	4,524,186,947	4,520,674,451	18,247,608,319
1.3 Ceded..... (written \$.....3,940,341,187).....	3,919,020,852	3,987,192,546	15,957,932,161
1.4 Net..... (written \$.....1,029,031,077).....	1,042,747,847	1,001,852,541	4,164,944,925
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....547,506,519):			
2.1 Direct.....	162,370,998	201,149,332	700,005,690
2.2 Assumed.....	2,091,175,549	2,071,729,899	7,552,655,383
2.3 Ceded.....	1,804,162,650	1,804,050,077	6,301,365,647
2.4 Net.....	449,383,898	468,829,154	1,951,295,426
3. Loss adjustment expenses incurred.....	120,498,900	146,304,440	504,123,738
4. Other underwriting expenses incurred.....	324,130,823	289,477,289	1,263,146,470
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	894,013,621	904,610,883	3,718,565,634
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	148,734,225	97,241,658	446,379,291
INVESTMENT INCOME			
9. Net investment income earned.....	193,900,658	186,443,129	1,348,659,374
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,345,526).....	(17,718,157)	7,694,520	(23,152,781)
11. Net investment gain (loss) (Lines 9 + 10).....	176,182,502	194,137,649	1,325,506,593
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....6,260,932 amount charged off \$.....8,852,186).....	(2,591,254)	(1,733,077)	(8,738,702)
13. Finance and service charges not included in premiums.....	5,505,804	5,100,567	20,873,694
14. Aggregate write-ins for miscellaneous income.....	(60,520,524)	(10,250,974)	(10,250,014)
15. Total other income (Lines 12 through 14).....	(57,605,974)	(6,883,484)	1,884,978
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	267,310,753	284,495,823	1,773,770,862
17. Dividends to policyholders.....	1,206,011	966,857	5,418,654
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).....	266,104,741	283,528,966	1,768,352,209
19. Federal and foreign income taxes incurred.....	60,598,722	33,533,972	283,835,911
20. Net income (Line 18 minus Line 19) (to Line 22).....	205,506,019	249,994,994	1,484,516,298
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	8,470,643,647	7,962,455,630	7,962,455,630
22. Net income (from Line 20).....	205,506,019	249,994,994	1,484,516,298
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 \$.....(14,726,170).....	120,987,323	163,611,752	108,826,018
25. Change in net unrealized foreign exchange capital gain (loss).....	888,227	(8,891,795)	1,899,709
26. Change in net deferred income tax.....	(11,176,047)	26,130,420	95,148,432
27. Change in nonadmitted assets.....	(30,704,179)	(226,599,792)	(479,315,894)
28. Change in provision for reinsurance.....	0	0	210,962,888
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	51,522,373
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.....	(750,000,000)	(265,000,000)	(965,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	(371,807)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(464,498,656)	(60,754,421)	508,188,017
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	8,006,144,991	7,901,701,209	8,470,643,647
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in COLI cash values.....	(372,455)	1,016,715	4,587,126
1402. Fines and penalties of regulatory authorities.....	(1,399,956)	(57,597)	(407,257)
1403. Profit and loss, miscellaneous.....	(11,042,497)	(3,774,846)	(21,331,009)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(47,705,616)	(7,435,246)	6,901,126
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(60,520,524)	(10,250,974)	(10,250,014)
3701. Prior period adjustment.....	0	0	(371,807)
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	(371,807)

THE TRAVELERS INDEMNITY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	1,054,731,993	4,440,657,694
2. Net investment income.....	203,881,021	1,402,558,605
3. Miscellaneous income.....	(57,605,974)	1,884,978
4. Total (Lines 1 through 3).....	1,201,007,040	5,845,101,277
5. Benefit and loss related payments.....	387,323,293	1,811,526,568
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	588,063,402	1,689,022,534
8. Dividends paid to policyholders.....	545,672	3,097,114
9. Federal and foreign income taxes paid (recovered) net of \$....(1,944,266) tax on capital gains (losses).....	(16,619,990)	344,350,519
10. Total (Lines 5 through 9).....	959,312,377	3,847,996,735
11. Net cash from operations (Line 4 minus Line 10).....	241,694,662	1,997,104,542
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	395,215,474	2,010,064,619
12.2 Stocks.....	5,688,982	144,251,469
12.3 Mortgage loans.....	346,946	3,768,182
12.4 Real estate.....	0	4,791,195
12.5 Other invested assets.....	45,118,298	90,848,046
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	(49,207)
12.7 Miscellaneous proceeds.....	3,255,417	3,912,110
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	449,625,118	2,257,586,414
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	304,826,612	2,269,028,856
13.2 Stocks.....	14,515,052	140,299,777
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	514,060	39,582,828
13.5 Other invested assets.....	5,398,129	63,609,688
13.6 Miscellaneous applications.....	2,302,975	51,425,122
13.7 Total investments acquired (Lines 13.1 to 13.6).....	327,556,829	2,563,946,271
14. Net increase (decrease) in contract loans and premium notes.....	416,031	(682,177)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	121,652,257	(305,677,679)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	51,522,372
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	750,000,000	965,000,000
16.6 Other cash provided (applied).....	333,104,275	(506,353,465)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(416,895,725)	(1,419,831,093)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(53,548,805)	271,595,770
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	111,705,600	(159,890,170)
19.2 End of period (Line 18 plus Line 19.1).....	58,156,795	111,705,600
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Intercompany transactions.....	0	(139,353,900)

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

On February 25, 2008, The Travelers Indemnity Company (the Company) and its subsidiary The Northland Company (Northland) entered into a "Stock Purchase Agreement" (the Agreement) to sell 100% of the issued stock and outstanding stock of Commercial Guaranty Casualty Insurance Company (CGC), a direct subsidiary of Northland, to an unrelated and unaffiliated third party. To facilitate this sale CGC will enter into a "Transfer and Assumption" agreement to transfer any of its assets over and above certain "Retained Assets" as defined in the Agreement as well as all of their liabilities to the Company immediately prior to the sale. The sale of CGC is expected to be completed in the second quarter of 2008 pending all regulatory approvals.

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

- (1) On March 17, 2008, the Company paid dividends of \$750 million to its parent company, Travelers Insurance Group Holdings, Inc.

Note 14 - Contingencies

No significant change.

NOTES TO FINANCIAL STATEMENTS**Note 15 - Leases**

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

The Company does not engage in the practice of wash sales, however, in isolated cases in the course of the Company's asset management activities, a security may be sold and repurchased within thirty days of the sale when an opportunity to significantly enhance the Company's total return on the investment is present.

During the quarter ended March 31, 2008, the Company's wash sales for securities with a NAIC designation 3 or below were as follows:

	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds:				
NAIC 3	1	\$ 15,699	\$ 1,455,241	\$ 13,659
NAIC 4	5	\$ 4,512,237	\$ 203,243	\$ (12,154)

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 - Changes in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 25 - Intercompany Pooling Arrangements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 26 – Structured Settlements

No significant change.

Note 27 – Health Care Receivables

No significant change.

Note 28 – Participating Policies

No significant change.

Note 29 – Premium Deficiency Reserves

No significant change.

Note 30 – High Deductibles

No significant change.

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

No significant change.

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.

THE TRAVELERS INDEMNITY COMPANY GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

THE TRAVELERS INDEMNITY 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: \$.....29,331,541

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.....	\$.....3,690,200,196	\$.....3,826,325,044
14.24 Short-Term Investments.....	\$.....0	\$.....0
14.25 Mortgage Loans on Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....217,692,110	\$.....219,677,227
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....3,907,892,306	\$.....4,046,002,271
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, Now 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	Oaktree Capital Management	333 South Grand Ave., Los Angeles, CA 90071

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:

THE TRAVELERS INDEMNITY COMPANY
GENERAL INTERROGATORIES (continued)
PART 2
PROPERTY & CASUALTY INTERROGATORIES

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

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

If yes, attach an explanation.
 The company commuted various reinsurance agreements through the year-to-date period ending March 31, 2008. The impact of these commutations on the company's net income was immaterial.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	.....0.0	.....0.000 %	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
Total.....	.....XXX..	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

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

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.....		7,131,226	8,166,507	1,250,424	3,368,921	68,608,306	59,475,511
2. Alaska.....AK.....L.....		247,494	222,071	149,418	399,780	5,850,954	6,424,710
3. Arizona.....AZ.....L.....		7,810,243	7,865,711	6,960,942	207,365	58,099,767	62,368,449
4. Arkansas.....AR.....L.....		5,371,946	6,619,187	2,068,103	4,683,075	90,559,400	109,497,760
5. California.....CA.....Q.....		561,518	1,086,912	3,789,695	14,184,870	144,770,946	208,990,023
6. Colorado.....CO.....L.....		12,792,730	13,280,079	2,535,356	5,082,139	100,914,394	97,097,330
7. Connecticut.....CT.....L.....		7,750,699	9,109,807	5,561,540	8,266,756	209,383,742	220,030,784
8. Delaware.....DE.....L.....		2,271,689	2,986,639	3,734,466	1,970,511	41,798,062	43,047,006
9. District of Columbia.....DC.....L.....		5,342,880	6,662,002	1,440,024	1,137,728	52,550,217	49,681,746
10. Florida.....FL.....L.....		11,269,241	10,839,768	5,950,263	9,023,705	398,483,163	376,069,525
11. Georgia.....GA.....L.....		11,425,687	11,949,793	5,203,031	4,979,376	91,727,991	89,433,033
12. Hawaii.....HI.....L.....		2,418,524	3,346,625	1,056,556	448,949	24,713,999	28,517,699
13. Idaho.....ID.....L.....		2,553,613	1,990,687	1,149,926	382,027	11,330,928	10,459,123
14. Illinois.....IL.....L.....		23,034,482	32,924,748	20,872,428	18,384,140	312,328,519	328,502,785
15. Indiana.....IN.....L.....		8,114,571	10,938,371	3,994,977	3,478,932	51,923,579	54,533,839
16. Iowa.....IA.....L.....		4,293,553	5,107,270	2,643,015	1,851,951	58,611,298	58,644,673
17. Kansas.....KS.....L.....		12,332,055	12,500,549	4,878,892	4,185,964	70,891,538	65,447,201
18. Kentucky.....KY.....L.....		5,191,887	4,070,024	1,967,942	3,604,357	104,396,111	108,355,357
19. Louisiana.....LA.....L.....		4,320,142	3,511,982	1,599,172	26,204,541	74,032,190	80,571,823
20. Maine.....ME.....L.....		782,006	1,034,228	527,448	324,318	33,271,454	40,527,933
21. Maryland.....MD.....L.....		11,679,599	11,014,275	13,490,447	6,055,720	76,689,856	85,675,135
22. Massachusetts.....MA.....L.....		24,949,792	31,277,158	14,191,084	18,070,942	344,492,224	371,561,286
23. Michigan.....MI.....L.....		9,936,458	10,378,716	6,099,720	5,360,829	134,341,944	148,094,107
24. Minnesota.....MN.....L.....		5,691,010	5,715,856	1,561,049	1,819,641	93,670,305	92,335,716
25. Mississippi.....MS.....L.....		5,347,060	6,413,254	3,022,033	2,655,543	61,309,976	73,411,561
26. Missouri.....MO.....L.....		10,316,948	9,946,280	8,104,532	9,588,682	80,015,318	89,088,481
27. Montana.....MT.....L.....		2,401,800	2,693,854	1,242,997	942,869	15,097,367	15,610,389
28. Nebraska.....NE.....L.....		7,123,799	6,392,505	4,704,765	3,226,454	59,731,793	63,653,187
29. Nevada.....NV.....L.....		7,137,610	6,919,672	915,415	2,761,797	40,122,808	42,787,061
30. New Hampshire.....NH.....L.....		4,838,580	6,901,291	2,551,346	1,663,625	57,459,971	64,309,603
31. New Jersey.....NJ.....L.....		27,440,062	28,547,469	15,261,278	19,571,602	437,097,312	427,467,905
32. New Mexico.....NM.....L.....		2,362,580	2,961,141	631,816	472,038	23,326,545	24,547,745
33. New York.....NY.....L.....		34,659,361	41,295,207	39,293,430	36,777,179	831,434,165	1,230,768,525
34. North Carolina.....NC.....L.....		22,023,922	26,328,235	10,370,820	11,533,321	166,665,745	171,990,108
35. North Dakota.....ND.....L.....		562,782	540,558	207,635	88,740	1,475,012	1,932,411
36. Ohio.....OH.....L.....		8,632,669	7,998,468	5,418,965	8,341,977	89,199,881	101,197,938
37. Oklahoma.....OK.....L.....		4,422,990	3,062,600	4,489,677	3,081,391	44,231,178	26,196,155
38. Oregon.....OR.....L.....		2,695,804	2,741,059	839,272	652,908	28,550,383	27,720,540
39. Pennsylvania.....PA.....L.....		22,157,082	24,385,556	12,938,705	13,271,321	326,294,040	365,055,215
40. Rhode Island.....RI.....L.....		1,997,365	2,153,222	1,788,774	(2,051,221)	33,010,499	43,133,790
41. South Carolina.....SC.....L.....		5,303,915	7,788,181	1,983,742	1,512,590	45,142,576	50,242,066
42. South Dakota.....SD.....L.....		1,119,194	802,472	282,663	2,789,713	18,541,242	20,203,433
43. Tennessee.....TN.....L.....		14,259,039	13,747,117	3,995,436	3,933,921	154,626,240	146,526,323
44. Texas.....TX.....L.....		18,002,346	22,442,328	8,495,789	7,030,246	334,332,657	328,503,245
45. Utah.....UT.....L.....		3,484,000	3,284,176	1,097,427	769,650	20,064,047	17,453,322
46. Vermont.....VT.....L.....		2,014,295	2,606,139	946,984	920,721	29,044,968	29,425,337
47. Virginia.....VA.....L.....		13,892,365	19,773,583	3,490,937	7,279,409	161,110,622	156,732,379
48. Washington.....WA.....L.....		6,317,582	6,262,585	4,231,956	4,277,644	57,561,547	50,024,476
49. West Virginia.....WV.....L.....		2,716,282	2,089,868	(118,084)	1,061,697	52,760,552	55,304,800
50. Wisconsin.....WI.....L.....		6,327,406	4,964,649	1,146,560	7,112,253	52,054,903	55,385,428
51. Wyoming.....WY.....L.....		877,472	753,257	514,190	162,668	4,392,622	5,354,910
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		806	0	270	2,437	17,000	18,183
54. Puerto Rico.....PR.....L.....		200,404	370,785	2,815	66,560	46,865	376,249
55. US Virgin Islands.....VI.....L.....		9,658	35,749	0	0	19,351	17,542
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		2,016	(5,874)	98,431	(18,066)	5,291,692	5,515,940
59. Totals.....(a).....53.....		425,920,236	476,794,351	250,626,497	292,956,206	5,883,469,765	6,485,296,801

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		2,015	(5,874)	98,431	(18,066)	5,291,692	5,515,940
5802. Bahama Islands.....XXX.....		1	0	0	0	0	0
5803.....XXX.....		0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....		2,016	(5,874)	98,431	(18,066)	5,291,692	5,515,940

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

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

Q11

NONE

THE TRAVELERS INDEMNITY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	38,518,865	22,465,895	58.3	53.5
2. Allied lines.....	27,835,552	490,037	1.8	30.7
3. Farmowners multiple peril.....	5,263,362	2,774,066	52.7	38.1
4. Homeowners multiple peril.....	16,805,974	12,256,478	72.9	(11.1)
5. Commercial multiple peril.....	64,820,853	15,192,068	23.4	21.3
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	3,208	(161)	(5.0)	(7,789.3)
9. Inland marine.....	9,716,695	5,072,505	52.2	30.2
10. Financial guaranty.....	144,812	0	0.0	0.0
11.1. Medical malpractice-occurrence.....	0	(2,075)	0.0	0.0
11.2. Medical malpractice-claims made.....	0	39,704	0.0	0.0
12. Earthquake.....	6,737,345	2,546,768	37.8	29.7
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.....	121,359,296	81,906,961	67.5	75.6
17.1. Other liability-occurrence.....	78,660,676	34,288,496	43.6	18.0
17.2. Other liability-claims made.....	(355,464)	(47,017,148)	13,227.0	958.5
18.1. Products liability-occurrence.....	1,431,433	(870,497)	(60.8)	(142.3)
18.2. Products liability-claims made.....	6	0	1.1	(66.6)
19.1, 19.2 Private passenger auto liability.....	18,027,804	9,271,591	51.4	52.4
19.3, 19.4 Commercial auto liability.....	28,390,573	13,093,055	46.1	34.7
21. Auto physical damage.....	16,531,901	9,335,690	56.5	41.1
22. Aircraft (all perils).....	0	28,277	0.0	0.0
23. Fidelity.....	4,197	150,723	3,591.2	(29.6)
24. Surety.....	814,303	848,181	104.2	94.8
26. Burglary and theft.....	1,424	(5,223)	(366.9)	2,052.9
27. Boiler and machinery.....	2,868,935	505,608	17.6	(101.3)
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.....	437,581,752	162,370,998	37.1	42.9
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	34,450,749	34,450,749	34,087,157
2. Allied lines.....	21,744,878	21,744,878	23,856,163
3. Farmowners multiple peril.....	6,492,983	6,492,983	3,846,700
4. Homeowners multiple peril.....	12,848,771	12,848,771	14,230,209
5. Commercial multiple peril.....	65,451,501	65,451,501	69,153,281
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	3,133	3,133	(6,326)
9. Inland marine.....	7,407,921	7,407,921	8,047,238
10. Financial guaranty.....	84,680	84,680	141,017
11.1. Medical malpractice-occurrence.....	0	0	0
11.2. Medical malpractice-claims made.....	0	0	0
12. Earthquake.....	5,177,773	5,177,773	5,442,630
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.....	120,933,867	120,933,867	161,538,633
17.1. Other liability-occurrence.....	88,705,872	88,705,872	78,792,065
17.2. Other liability-claims made.....	(353,787)	(353,787)	54,915
18.1. Products liability-occurrence.....	1,689,819	1,689,819	1,441,060
18.2. Products liability-claims made.....	0	0	(2,043)
19.1, 19.2 Private passenger auto liability.....	13,935,234	13,935,234	21,467,351
19.3, 19.4 Commercial auto liability.....	28,948,089	28,948,089	33,523,475
21. Auto physical damage.....	15,564,709	15,564,709	17,985,552
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	869	869	(7,596)
24. Surety.....	489,190	489,190	890,564
26. Burglary and theft.....	2,752	2,752	4,008
27. Boiler and machinery.....	2,341,234	2,341,234	2,308,296
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.....	425,920,236	425,920,236	476,794,349
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	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.....	2,567,928	3,600,383	6,168,311	198,668	23,535	222,203	2,431,742	23,882	3,418,360	5,873,984	62,482	(134,607)	(72,125)
2. 2006.....	356,586	716,999	1,073,585	51,899	3,797	55,696	330,114	5,835	659,495	995,444	25,427	(47,871)	(22,444)
3. Subtotals 2006 + Prior.....	2,924,514	4,317,382	7,241,896	250,567	27,332	277,899	2,761,856	29,717	4,077,856	6,869,428	87,909	(182,478)	(94,569)
4. 2007.....	507,047	1,090,722	1,597,769	162,232	32,282	194,515	453,921	28,263	908,766	1,390,950	109,106	(121,410)	(12,304)
5. Subtotals 2007 + Prior.....	3,431,561	5,408,105	8,839,665	412,800	59,614	472,414	3,215,776	57,980	4,986,622	8,260,378	197,015	(303,889)	(106,874)
6. 2008.....	XXX	XXX	XXX	XXX	154,254	154,254	XXX	136,326	386,177	522,503	XXX	XXX	XXX
7. Totals.....	3,431,561	5,408,105	8,839,665	412,800	213,868	626,668	3,215,776	194,306	5,372,799	8,782,881	197,015	(303,889)	(106,874)
8. Prior Year-End's Surplus As Regards Policyholders	8,470,644										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. ....(1.3)%

Q13

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. Equities and deposits in pools and associations.....	60,154,558	0	60,154,558	58,124,282
2305. Service contract receivable.....	23,863,599	0	23,863,599	26,030,921
2306. Ceded deposit asset.....	8,893,495	0	8,893,495	9,582,498
2307. State surcharges receivable.....	5,631,207	0	5,631,207	5,042,040
2308. Other assets nonadmitted.....	567,207,777	567,207,777	0	0
2309. Miscellaneous ledger balances.....	53,181	53,181	0	0
2310. Assumed reinsurance receivable and payable.....	(395,884)	0	(395,884)	(473,688)
2311. Performance guarantees receivable.....	(606,536)	0	(606,536)	(605,721)
2312. Due from unaffiliated companies.....	(1,304,043)	0	(1,304,043)	4,204,921
2313. Amounts receivable under high deductible policies.....	9,109,932	14,453,486	(5,343,554)	(3,067,066)
2397. Summary of remaining write-ins for Line 23.....	672,607,287	581,714,444	90,892,843	98,838,186

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Interest deposit liability.....	5,903,033	6,178,243
2305. Amounts payable from escrow.....	1,773,337	1,246,967
2306. Other liabilities.....	444,955	406,309
2307. Other statutory provisions.....	285,711	285,711
2308. Unpaid electronic data processing equipment.....	117,908	190,977
2309. Federal excise tax-reins contracts.....	4,214	4,972
2310. Undistributed salaries.....	(57,622)	(184,496)
2311. Retroactive reinsurance reserve ceded.....	(61,749,102)	(73,277,225)
2397. Summary of remaining write-ins for Line 23.....	(53,277,565)	(65,148,541)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(47,705,616)	(157,972)	6,901,126
1405. Interest expense on deposit asset.....	0	(7,277,274)	0
1497. Summary of remaining write-ins for Line 14.....	(47,705,616)	(7,435,246)	6,901,126

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	177,780,508	147,268,439
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions.....	0	10,922,581
2.2 Additional investment made after acquisitions.....	514,060	28,660,247
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	710,270
5. Deduct amounts received on disposals.....	0	4,791,195
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.....	160,606	4,989,834
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	178,133,962	177,780,508
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	178,133,962	177,780,508

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.....	38,176,054	41,944,236
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.....	346,946	3,768,182
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).....	37,829,108	38,176,054
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	37,829,108	38,176,054

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.....	877,595,327	856,412,005
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	5,398,129	63,609,688
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(15,064,988)	46,735,780
6. Total gain (loss) on disposals.....	252,825	212,072
7. Deduct amounts received on disposals.....	45,118,298	90,831,156
8. Deduct amortization of premium and depreciation.....	43,741	180,534
9. Total foreign exchange change in book/adjusted carrying value.....	994,751	1,637,472
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).....	824,014,005	877,595,327
12. Deduct total nonadmitted amounts.....	16,715,032	19,689,649
13. Statement value at end of current period (Line 11 minus Line 12).....	807,298,973	857,905,678

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.....	16,696,167,276	16,432,373,067
2. Cost of bonds and stocks acquired.....	319,341,664	2,409,328,633
3. Accrual of discount.....	(10,862,127)	(5,068,730)
4. Unrealized valuation increase (decrease).....	121,326,141	56,042,991
5. Total gain (loss) on disposals.....	(2,388,610)	32,477,221
6. Deduct consideration for bonds and stocks disposed of.....	400,904,456	2,154,316,087
7. Deduct amortization of premium.....	1,715,948	43,794,616
8. Total foreign exchange change in book/adjusted carrying value.....	(69,357)	234,963
9. Deduct current year's other than temporary impairment recognized.....	20,353,049	31,110,166
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,700,541,535	16,696,167,276
11. Deduct total nonadmitted amounts.....	38,017,015	45,117,532
12. Statement value at end of current period (Line 10 minus Line 11).....	16,662,524,519	16,651,049,744

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	11,907,297,959	40,828,744,621	40,940,514,416	(26,272,318)	11,769,255,846	0	0	11,907,297,959
2. Class 2 (a).....	695,205,233	29,593,625	50,982,765	4,643,966	678,460,058	0	0	695,205,233
3. Class 3 (a).....	271,261,323	27,569,107	24,332,596	22,250,767	296,748,601	0	0	271,261,323
4. Class 4 (a).....	461,663,392	29,294,144	51,878,070	(42,797,323)	396,282,143	0	0	461,663,392
5. Class 5 (a).....	89,796,303	3,757,940	21,497,886	(9,450,907)	62,605,451	0	0	89,796,303
6. Class 6 (a).....	3,166,085	14,126,651	159,376	11,050,580	28,183,940	0	0	3,166,085
7. Total Bonds.....	13,428,390,296	40,933,086,089	41,089,365,109	(40,575,235)	13,231,536,040	0	0	13,428,390,296
PREFERRED STOCK								
8. Class 1.....	55,562,313	7,517,839	0	(2,585,691)	60,494,461	0	0	55,562,313
9. Class 2.....	55,432,396	781,511	2,177,541	(785,222)	53,251,144	0	0	55,432,396
10. Class 3.....	13,354,892	3,700,473	1,731,685	(802,748)	14,520,932	0	0	13,354,892
11. Class 4.....	20,660,873	1,839,360	1,375,455	(346,420)	20,778,358	0	0	20,660,873
12. Class 5.....	1,040,508	0	0	(97,838)	942,670	0	0	1,040,508
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	146,050,982	13,839,183	5,284,681	(4,617,919)	149,987,565	0	0	146,050,982
15. Total Bonds and Preferred Stock.....	13,574,441,278	40,946,925,272	41,094,649,790	(45,193,154)	13,381,523,605	0	0	13,574,441,278

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

SCHEDULE DA - PART 1

Short-Term Investments 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.....	538,975,341	XXX	538,952,669	613,174	4,992

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.....	602,692,969	346,695,471
2. Cost of short-term investments acquired.....	40,628,259,476	123,783,433,275
3. Accrual of discount.....	16,660	67,105
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	40,691,992,091	123,527,497,106
7. Deduct amortization of premium.....	1,673	5,776
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).....	538,975,341	602,692,969
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	538,975,341	602,692,969

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

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

THE TRAVELERS INDEMNITY COMPANY
SCHEDULE E- VERIFICATION
 Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	8,265,699
2. Cost of cash equivalents acquired.....	0	0
3. Accrual of discount.....	0	22,301
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	0	8,288,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
99 Lambert Rd.....	Windsor.....	CT.....	...01/01/2007	Highland Windsor Associates LP.....	0	0	0	514,060
0199999. Totals.....					0	0	0	514,060
0399999. Totals.....					0	0	0	514,060

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
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

30234479	New York	NY		04/29/2004		346,946	0	0	0	0	0	0	346,946	346,946	0	0	0
0299999. Total - Mortgages With Partial Repayments						346,946	0	0	0	0	0	0	346,946	346,946	0	0	0
0599999. Total Mortgages						346,946	0	0	0	0	0	0	346,946	346,946	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	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
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	GSC European Mezzanine Fund, L.P.....	Florham Park.....	NJ.....	GSC Partners.....		11/21/2000.....	2.....	0.....	244,958.....	0.....	16,238,095.....	25.7.....
	GSC European Mezzanine Fund, L.P. (as GP).....	Florham Park.....	NJ.....	GSC Partners.....		11/21/2000.....	2.....	0.....	(3,115).....	0.....	302,148.....	3.3.....
	GSC European Mezzanine Offshore Fund, L.P.....	Florham Park.....	NJ.....	GSC Partners.....		11/21/2000.....	2.....	0.....	(209).....	0.....	60,114.....	3.9.....
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							0.....	241,634.....	0.....	16,600,357.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	Abry Partners IV, L.P.....	Boston.....	MA.....	Abry Partners.....		01/02/2001.....	3.....	0.....	8,903.....	0.....	616,852.....	0.3.....
	Advanced Technology Ventures VII, L.P.....	Waltham.....	MA.....	Advanced Technology Ventures.....		07/11/2001.....	1.....	0.....	60,300.....	0.....	114,570.....	0.2.....
	Baker Communications Fund II, L.P.....	New York.....	NY.....	Baker Capital.....		04/17/2000.....	1.....	0.....	57,308.....	0.....	67,854.....	0.3.....
	Blackstone Capital Partners III Merchant Banking Fund L.P.....	New York.....	NY.....	Blackstone Group.....		11/03/1997.....	3.....	0.....	3,693.....	0.....	486,780.....	0.3.....
	Blum Strategic Partners II, L.P.....	San Francisco.....	CA.....	Blum Capital Partners.....		07/18/2001.....	3.....	0.....	13,375.....	0.....	116,523.....	0.7.....
	Brockway Moran & Partners Fund II, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		01/16/2002.....	3.....	0.....	28,666.....	0.....	849,720.....	1.6.....
	Charles River Partnership XI, LP.....	Waltham.....	MA.....	Charles River Ventures.....		02/12/2001.....	1.....	0.....	13,955.....	0.....	94,098.....	0.3.....
	Columbia Capital Equity Partners III (QP), L.P.....	Alexandria.....	VA.....	Columbia Capital.....		07/05/2000.....	1.....	0.....	342,934.....	0.....	104,843.....	1.4.....
	ComVentures V, L.P., a Delaware limited partnership.....	Palo Alto.....	CA.....	ComVentures.....		10/16/2000.....	1.....	0.....	20,000.....	0.....	40,000.....	0.4.....
	Constellation Venture Capital II, L.P.....	New York.....	NY.....	Constellation Ventures.....		05/15/2000.....	1.....	0.....	31,765.....	0.....	127,060.....	1.2.....
	Cortec Group Fund III, L.P.....	New York.....	NY.....	Cortec Group.....		04/19/2000.....	3.....	0.....	4,016.....	0.....	1,792,817.....	4.0.....
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006.....	3.....	0.....	130,432.....	0.....	9,663,900.....	1.0.....
	DOR Ventures Fund (a Delaware GP).....	Waterloo.....	BE.....	DOR Ventures.....		06/15/2000.....	1.....	0.....	104,825.....	0.....	324,007.....	19.2.....
	EQT Northern Europe US no. 1 L.P.....	Stockholm.....	SE.....	EQT Partners.....		07/06/2001.....	3.....	0.....	34,308.....	0.....	809,431.....	0.3.....
	Essex Woodlands Health Ventures Fund V, L.P.....	The Woodlands.....	TX.....	Essex Woodlands Health Ventures.....		04/20/2001.....	1.....	0.....	63,530.....	0.....	103,226.....	1.1.....
	Exxel Capital Partners VI, L.P.....	George Town.....	KY.....	Exxel Capital Partners.....		09/25/2000.....	3.....	0.....	93,874.....	0.....	0.....	1.6.....
	GMT Communications Partners II.....	London.....	GB.....	GMT Communications Partners Ltd.....		02/28/2000.....	3.....	0.....	9,230.....	0.....	68,077.....	0.4.....
	KKR 1996 Fund L.P.....	New York.....	NY.....	Kohlberg Kravis Roberts & Co.....		02/23/1997.....	3.....	0.....	2,278.....	0.....	0.....	0.2.....
	Meritage Private Equity Fund II, L.P.....	Denver.....	CO.....	Meritage Private Equity.....		08/07/2001.....	1.....	0.....	167,500.....	0.....	669,993.....	2.5.....
	Pitango Fund II LLC.....	Herzliya Pituach.....	IL.....	Pitango Venture Capital.....		10/31/1996.....	1.....	0.....	301,502.....	0.....	73,682.....	18.9.....
	Pitango Venture Capital Fund III (USA) LP.....	Herzliya Pituach.....	IL.....	Pitango Venture Capital.....		06/12/2000.....	1.....	0.....	450,000.....	0.....	0.....	5.3.....
	Prospect Venture Partners II, L.P.....	Palo Alto.....	CA.....	Prospect Venture Partners.....		07/10/2001.....	1.....	0.....	50,000.....	0.....	362,500.....	0.5.....
	Providence Equity Partners IV L.P.....	Providence.....	RI.....	Providence Equity Partners.....		11/27/2000.....	3.....	0.....	4,572.....	0.....	329,952.....	0.1.....
	Providence Growth Investors L.P.....	Providence.....	RI.....	Providence Equity Partners.....		01/24/2000.....	3.....	0.....	3,827.....	0.....	179,691.....	0.4.....
	RRE Ventures III-A, L.P.....	New York.....	NY.....	RRE Ventures.....		07/06/2001.....	1.....	0.....	86,409.....	0.....	687,802.....	3.4.....
	SKM Equity Fund III, L.P.....	Stamford.....	CT.....	Saunders Karp & Megrue.....		02/01/2000.....	3.....	0.....	19,845.....	0.....	273,145.....	0.8.....
	SPC Partners II, L.P.....	San Francisco.....	CA.....	Swander Pace Capital.....		08/07/2000.....	3.....	0.....	109,462.....	0.....	255,558.....	2.8.....
	Three Cities Fund III, L.P.....	New York.....	NY.....	Three Cities Research.....		12/14/1999.....	3.....	0.....	8,479.....	0.....	21,550.....	1.6.....
	Trivest Fund III, L.P.....	Miami.....	FL.....	Trivest.....		06/28/2000.....	3.....	0.....	305,314.....	0.....	3,167,990.....	3.8.....
	US Venture Partners VIII, L.P.....	Menlo Park.....	CA.....	U.S. Venture Partners.....		05/07/2001.....	1.....	0.....	142,942.....	0.....	295,418.....	0.6.....
VantagePoint Venture Partners IV.....	San Bruno.....	CA.....	VantagePoint Venture Partners.....		12/15/2000.....	1.....	0.....	83,338.....	0.....	0.....	1.2.....	
Vestar Capital Partners IV, L.P.....	New York.....	NY.....	Vestar Capital Partners.....		12/15/1999.....	3.....	0.....	10,869.....	0.....	245,856.....	0.3.....	
Voyager Capital Fund II-A, L.P., a Delaware limited partnership.....	Menlo Park.....	CA.....	Voyager Capital.....		03/03/2000.....	1.....	0.....	15,883.....	0.....	301,767.....	1.9.....	
WaldenVC II, L.P.....	San Francisco.....	CA.....	Walden International.....		04/06/2000.....	1.....	0.....	62,500.....	0.....	62,500.....	0.6.....	
Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		02/22/2006.....	0.....	0.....	180,000.....	0.....	131,844.....	0.9.....	
Madison Dearborn Capital Partners IV, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		04/02/2001.....	3.....	0.....	(8,501).....	0.....	723,968.....	0.2.....	
Venturion Financial Services Fund, L.P.....	New York.....	NY.....	Venturion Capital.....		06/16/2000.....	1.....	0.....	(241,056).....	0.....	241,056.....	3.2.....	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							0.....	2,776,277.....	0.....	23,404,109.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners V L.P.....	New York.....	NY.....	Blackstone Group.....		04/24/2006.....	0.....	0.....	908,553.....	0.....	4,208,122.....	1.2.....
	Blackstone Real Estate Partnership III, LP.....	New York.....	NY.....	Blackstone.....		09/30/1999.....	0.....	0.....	2,151.....	0.....	782,083.....	0.5.....
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							0.....	910,704.....	0.....	4,990,205.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY.....	Avenue Advisors.....		06/21/2006.....	0.....	0.....	1,000,000.....	0.....	13,712,153.....	0.1.....
	Encap Energy Capital Fund V, L.P.....	Houston.....	TX.....	EnCap Investments.....		08/23/2004.....	0.....	0.....	213,337.....	0.....	288,564.....	1.0.....
	Haddington Energy Partners II LP.....	Houston.....	TX.....	Haddington Ventures.....		04/11/2001.....	0.....	0.....	27,955.....	0.....	0.....	13.5.....
	JLL Partners Fund IV, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/29/2001.....	3.....	0.....	33,281.....	0.....	2,773,902.....	1.5.....

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 Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	Natural Gas Partners VIII, L.P.	Irving	TX	Natural Gas Partners		11/30/2005	0	0	194,941	0	3,648,545	0.7
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
								0	1,469,514	0	20,423,164	XXX
3999999. Subtotal - Unaffiliated								0	5,398,129	0	65,417,836	XXX
4199999. Totals								0	5,398,129	0	65,417,836	XXX

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	3 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	9-14 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
		City	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.						

Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated

	GSC European Mezzanine Fund, L.P.	Florham Park	NJ	Distribution	11/21/2000	03/28/2008	(846)	0	0	0	0	0	0	(846)	(846)	0	0	0	0
	GSC European Mezzanine Offshore	Florham Park	NJ	Distribution	11/21/2000	03/28/2008	(209)	0	0	0	0	0	0	(209)	(209)	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								(1,055)	0	0	0	0	0	(1,055)	(1,055)	0	0	0	0

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated

	American Industrial Partners Capital	San Francisco	CA	Distribution	01/15/1996	03/25/2008	69,174	0	0	0	0	0	0	69,174	69,174	0	0	0	0
	American Securities Partners III, L.P.	New York	NY	Distribution	08/22/2001	02/11/2008	35	0	0	0	0	0	0	35	35	0	0	0	0
	Apax France VI	Paris	FR	Distribution	08/23/2000	01/31/2008	0	0	0	0	0	0	0	0	42,799	0	42,799	0	0
	Bain Capital VII Coinvestment Fund	Boston	MA	Distribution	06/29/2001	03/31/2008	4,306,039	0	0	0	0	0	0	4,306,039	4,306,039	0	0	0	0
	Charles River Partnership XI, LP	Waltham	MA	Distribution	02/12/2001	03/31/2008	82,332	0	0	0	0	0	0	82,332	82,332	0	0	0	0
	Columbia Capital Equity Partners III	Alexandria	VA	Distribution	07/05/2000	02/26/2008	5,045	0	0	0	0	0	0	5,045	5,045	0	0	0	0
	Dominion Fund IV, a Delaware Limit	Walnut Creek	CA	Distribution	08/05/1996	03/31/2008	216,674	0	0	0	0	0	0	216,674	216,674	0	0	0	0
	DOR Ventures Fund (a Delaware GF	Waterloo	BE	Distribution	06/15/2000	01/18/2008	56,619	0	0	0	0	0	0	56,619	56,619	0	0	0	0
	Easton Hunt Capital Partners, L.P.	New York	NY	Distribution	06/13/2000	03/11/2008	162,658	0	0	0	0	0	0	162,658	162,658	0	0	0	0
	EQT Northern Europe US no. 1 L.P.	Stockholm	SE	Distribution	07/06/2001	02/26/2008	270,247	0	0	0	0	0	0	270,247	339,723	69,476	0	69,476	0
	Focus Ventures II, L.P., a Delaware	Palo Alto	CA	Distribution	05/25/2000	03/14/2008	81,245	0	0	0	0	0	0	81,245	81,245	0	0	0	0
	Gilde Buy-out Fund II Parallel C.V.	Utrecht	NL	Distribution	08/14/2001	02/11/2008	2,056,945	0	0	0	0	0	0	2,056,945	2,197,495	140,550	0	140,550	0
	Kelso Investment Associates IV, L.P.	New York	NY	Distribution	03/16/1990	02/21/2008	976,403	0	0	0	0	0	0	976,403	976,403	0	0	0	0
	KRG Capital Fund II, L.P.	Denver	CO	Distribution	11/13/2001	01/14/2008	2,993	0	0	0	0	0	0	2,993	2,993	0	0	0	0
	Menlo Ventures IX, L.P.	Menlo Park	CA	Distribution	01/03/2001	02/29/2008	14,156	0	0	0	0	0	0	14,156	14,156	0	0	0	0
	OCM/GFI Power Opportunities Fund	Los Angeles	CA	Distribution	05/02/2000	02/05/2008	133,600	0	0	0	0	0	0	133,600	133,600	0	0	0	0
	Pitango Fund II LLC	Herzliya Pituach	IL	Distribution	10/31/1996	03/28/2008	301,502	0	0	0	0	0	0	301,502	301,502	0	0	0	0
	Providence Equity Partners IV L.P.	Providence	RI	Distribution	11/27/2000	03/31/2008	(4,533)	0	0	0	0	0	0	(4,533)	(4,533)	0	0	0	0
	Providence Growth Investors L.P.	Providence	RI	Distribution	01/24/2000	03/10/2008	31,048	0	0	0	0	0	0	31,048	31,048	0	0	0	0
	Sentinel Capital Partners, L.P.	New York	NY	Distribution	12/21/1995	03/25/2008	56,234	0	0	0	0	0	0	56,234	56,234	0	0	0	0
	SKM Equity Fund III, L.P.	Stamford	CT	Distribution	02/01/2000	02/07/2008	54,023	0	0	0	0	0	0	54,023	54,023	0	0	0	0
	Spectrum Equity Investors IV, L.P.	Menlo Park	CA	Distribution	06/30/2000	02/12/2008	31,315	0	0	0	0	0	0	31,315	31,315	0	0	0	0
	Summit Ventures VI-A, L.P.	Boston	MA	Distribution	03/23/2001	02/28/2008	67,136	0	0	0	0	0	0	67,136	67,136	0	0	0	0
	The 2000 Riverside Capital Apprecia	New York	NY	Distribution	02/28/2001	02/18/2008	303,112	0	0	0	0	0	0	303,112	303,112	0	0	0	0
	The HSBC Private Equity Fund 2 Lin	Grand Cayman	KY	Distribution	09/24/1997	01/31/2008	58,331	0	0	0	0	0	0	58,331	58,331	0	0	0	0
	Venturion Financial Services Fund, L	New York	NY	Distribution	06/16/2000	03/28/2008	(241,056)	0	0	0	0	0	0	(241,056)	(241,056)	0	0	0	0
	Voyager Capital Fund II-A, L.P., a D	Menlo Park	CA	Distribution	03/03/2000	02/28/2008	103,002	0	0	0	0	0	0	103,002	103,002	0	0	0	0
	WaldenVC II, L.P.	San Francisco	CA	Distribution	04/06/2000	01/31/2008	78,807	0	0	0	0	0	0	78,807	78,807	0	0	0	0
	WaterView Partners, L.P.	New York	NY	Distribution	12/31/1999	01/29/2008	19,462	0	0	0	0	0	0	19,462	19,462	0	0	0	0
	Worldview Technology Partners IV, L	Palo Alto	CA	Distribution	12/15/2000	03/31/2008	3,255	0	0	0	0	0	0	3,255	3,255	0	0	0	0

QE03.1

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.								
	Goldman Sachs Founders Fund, LLC	New York	NY	Liquidation	06/27/2005	02/04/2008	38,715,065	(8,715,065)	0	0	0	0	(8,715,065)	0	30,000,000	30,000,000	0	0	0	9,633,711	
	Jemmco Partners, L.P.	New York	NY	Liquidation	07/01/2003	02/21/2008	97,862	1,189,790	0	0	0	0	1,189,790	0	1,287,652	1,287,652	0	0	0	(1,197,156)	
	Electra Private Equity Partners	London	GB	Liquidation	02/05/1990	02/06/2008	0	(3,031)	0	0	0	0	(3,031)	0	(3,031)	(3,031)	0	0	0	0	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							48,108,728	(7,528,305)	0	0	0	0	(7,528,305)	0	40,580,423	40,833,248	252,825	0	252,825	8,436,555
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																					
	Blackstone Real Estate Partners V L	New York	NY	Distribution	04/24/2006	03/28/2008	71,884	0	0	0	0	0	0	0	71,884	71,884	0	0	0	0	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							71,884	0	0	0	0	0	0	71,884	71,884	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																					
	Enervest Energy Institutional Fund IX	Houston	TX	Distribution	10/15/2002	02/07/2008	3,040,542	0	0	0	0	0	0	0	3,040,542	3,040,542	0	0	0	0	
	MHR Institutional Partners LP	New York	NY	Distribution	03/09/1998	01/31/2008	937,494	0	0	0	0	0	0	0	937,494	937,494	0	0	0	0	
	Natural Gas Partners VI, L.P.	Greenwich	CT	Distribution	05/10/2000	02/29/2008	236,185	0	0	0	0	0	0	0	236,185	236,185	0	0	0	0	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							4,214,221	0	0	0	0	0	0	4,214,221	4,214,221	0	0	0	0	0
3999999	Subtotal - Unaffiliated							52,393,779	(7,528,305)	0	0	0	0	(7,528,305)	0	44,865,473	45,118,298	252,825	0	252,825	8,436,555
4199999	Totals							52,393,779	(7,528,305)	0	0	0	0	(7,528,305)	0	44,865,473	45,118,298	252,825	0	252,825	8,436,555

QE03.2

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)
Bonds - Political Subdivisions of States									
052396 PU 6	AUSTIN GENERAL OBLIG LTD 4.500 2026 09		01/16/2008	RBC DAIN RAUSCHER INC		8,104,000	8,000,000.00	141,000	1FE
052430 CF 0	AUSTIN ISD GENERAL OBLIG 5.000 2021 08		01/18/2008	RBC DAIN RAUSCHER INC		5,984,667	5,465,000.00	166,227	1FE
346843 AZ 8	FORT BEND ISD GO S2006 (4.750 2025 08		01/30/2008	VARIOUS		12,257,280	12,000,000.00	266,792	1FE
395460 S7 4	GREENSBORO GENERAL OBLIG 4.500 2020 02		01/17/2008	PIPER JAFFRAY & HOPWOOD		2,544,551	2,365,000.00	.0	1FE
395460 S8 2	GREENSBORO GENERAL OBLIG 4.500 2021 02		01/17/2008	PIPER JAFFRAY & HOPWOOD		2,530,172	2,365,000.00	.0	1FE
395460 S9 0	GREENSBORO GENERAL OBLIG 4.500 2022 02		01/17/2008	PIPER JAFFRAY & HOPWOOD		2,515,887	2,365,000.00	.0	1FE
395460 T2 4	GREENSBORO GENERAL OBLIG 4.500 2023 02		01/17/2008	PIPER JAFFRAY & HOPWOOD		2,509,024	2,370,000.00	.0	1FE
395460 T3 2	GREENSBORO GENERAL OBLIG 4.500 2024 02		01/17/2008	PIPER JAFFRAY & HOPWOOD		2,496,914	2,370,000.00	.0	1FE
395460 T4 0	GREENSBORO GENERAL OBLIG 4.500 2025 02		01/17/2008	PIPER JAFFRAY & HOPWOOD		2,484,850	2,370,000.00	.0	1FE
528828 UW 4	LEWISVILLE ISD GO S2008 5.000 2026 08		01/14/2008	FIRST SOUTHWEST CO		6,037,195	5,650,000.00	3,139	1FE
528828 UX 2	LEWISVILLE ISD GO S2008 5.000 2027 08		01/14/2008	FIRST SOUTHWEST CO		11,696,884	10,980,000.00	6,100	1FE
584002 LN 7	MECKLENBURG CO GENERAL O 4.500 2026 02		01/23/2008	BANC OF AMERICA SECURITIES LLC		11,411,620	11,000,000.00	.0	1FE
937785 QK 2	WASHINGTON CO GENERAL OB 5.000 2025 02		01/16/2008	FERRIS BAKER WATTS INC		4,357,160	4,000,000.00	128,333	1FE
2499999	Total - Bonds - Political Subdivision					74,930,203	71,300,000.00	711,591	XXX
Bonds - Special Revenue and Special Assessment									
000000 00 0	CAPITAL CITY ECONOMIC DE 5.000 2027 12		03/24/2008	CAPITAL CITY ECON DEVELOPMENT AUTH		12,500,000	12,500,000.00	.0	6Z
740816 AC 7	HARVARD UNIVERSITY REV (3.700 2013 04		01/24/2008	MORGAN STANLEY DEAN WITTER		2,386,630	2,390,000.00	.0	1FE
452226 3W 1	ILLINOIS SALES TAX REV S 5.000 2023 06		01/03/2008	RBC DAIN RAUSCHER INC		1,213,986	1,150,000.00	3,674	1FE
452226 3Y 7	ILLINOIS SALES TAX REV S 5.000 2025 06		01/03/2008	RBC DAIN RAUSCHER INC		2,624,625	2,500,000.00	7,986	1FE
594614 VR 7	MICHIGAN BLDG AUTH FAC S 5.000 2021 10		02/28/2008	RBC DAIN RAUSCHER INC		3,046,042	2,830,000.00	54,635	1FE
882135 G2 6	TEXAS A & M UNIV FIN SYS 5.000 2023 05		01/24/2008	CITIGROUP GLOBAL MARKETS		7,405,654	6,835,000.00	.0	1FE
882135 G5 9	TEXAS A & M UNIV FIN SYS 5.000 2026 05		01/10/2008	CITIGROUP GLOBAL MARKETS		8,522,076	7,910,000.00	.0	1FE
88283L AX 4	TEXAS TRANSN COMMN FIRST 5.000 2019 04		03/19/2008	BB&T CAPITAL MARKETS		5,605,857	5,270,000.00	128,822	1FE
977092 RE 7	WISCONSIN CLEAN WATER RE 5.000 2026 06		01/31/2008	MORGAN STANLEY DEAN WITTER		7,251,816	6,895,000.00	.0	1FE
92812U WM 6	VIRGINIA HSG DEV AUTH S2 4.350 2018 04		01/31/2008	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000.00	.0	1FE
92812U WN 4	VIRGINIA HSG DEV AUTH S2 4.350 2018 10		01/31/2008	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000.00	.0	1FE
92812U WP 9	VIRGINIA HSG DEV AUTH S2 4.500 2019 04		01/31/2008	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000.00	.0	1FE
92812U WQ 7	VIRGINIA HSG DEV AUTH S2 4.500 2019 10		01/31/2008	BANC OF AMERICA SECURITIES LLC		2,925,000	2,925,000.00	.0	1FE
31393U TY 9	FNR 2003-134 ZA CMO 5.000 2023 12		03/31/2008	DIRECT WITH COMPANY		528,708	528,707.81	.0	1
3199999	Total - Bonds - Special Revenue & Special Assessments					63,010,394	60,733,707.81	195,117	XXX
Bonds - Public Utilities									
00206R AJ 1	AT&T INC 5.500 2018 02		01/30/2008	VARIOUS		3,992,100	4,000,000.00	917	1FE
15200M AB 3	CENTERPOINT ENERGY 2008- 5.234 2023 02		01/29/2008	CITIGROUP GLOBAL MARKETS		999,407	1,000,000.00	.0	1FE
26442C AC 8	DUKE ENERGY CAROLINAS 5.250 2018 01		01/09/2008	WACHOVIA SECURITIES INC		1,004,620	1,000,000.00	583	1FE
26816L AX 0	DYNEGY HOLDINGS 7.500 2015 06		03/05/2008	LEHMAN BROTHERS		335,794	360,000.00	6,334	4FE
29379V AC 7	ENTERPRISE PRODUCTS 6.500 2019 01		03/31/2008	LEHMAN BROTHERS		998,660	1,000,000.00	.0	2FE
305560 AF 1	FAIRPOINT COMMUNICATIONS 13.125 2018 04		03/26/2008	BANC OF AMERICA SECURITIES LLC		2,704,055	2,760,000.00	.0	4FE
494550 AY 2	KINDER MORGAN ENERGY PAR 5.950 2018 02		02/06/2008	WACHOVIA SECURITIES INC		1,005,160	1,000,000.00	.0	2FE
494553 AC 4	KINDER MORGAN INC 5.150 2015 03		02/13/2008	J P MORGAN CHASE SECURITIES INC		181,938	205,000.00	4,927	3FE
637432 KT 1	NATIONAL RURAL UTILITIES 5.450 2018 02		01/15/2008	LEHMAN BROTHERS		997,770	1,000,000.00	.0	1FE
65332V AY 9	NEXTEL COMMUNICATIONS 5.250 2010 01		02/06/2008	BEAR STEARNS & CO		349,231	355,000.00	1,346	2FE
74913G AT 2	QWEST CORP 6.500 2017 06		01/07/2008	MERRILL LYNCH CAPITAL MARKETS		481,875	500,000.00	3,521	2FE
92343V AJ 3	VERIZON COMMUNICATIONS I 4.350 2013 02		02/08/2008	CREDIT SUISSE FIRST BOSTON		999,060	1,000,000.00	.121	1FE
02364W AN 5	AMERICA MOVIL SA 5.625 2017 11	F	01/03/2008	LEHMAN BROTHERS		984,370	1,000,000.00	10,625	1FE
879403 AS 2	TELEFONOS DE MEXICO SA 5.500 2015 01	F	02/19/2008	LEHMAN BROTHERS		977,020	1,000,000.00	3,819	1FE
3899999	Total - Bonds - Public Utilities					16,011,060	16,180,000.00	32,193	XXX
Bonds - Industrial and Miscellaneous									
000361 AJ 4	AAR CORP (144A) 1.625 2014 03		03/27/2008	MERRILL LYNCH CAPITAL MARKETS		1,529,106	1,550,000.00	108	3FE
009163 AA 4	AIR PRODUCTS & CHEMICALS 4.150 2013 02		02/01/2008	GOLDMAN SACHS & CO		998,220	1,000,000.00	.0	1FE
014477 AD 5	ALERIS INTERNATIONAL INC 9.000 2014 12		02/14/2008	VARIOUS		127,825	170,000.00	2,461	4FE
020813 AH 4	ALPHARMA INC 2.125 2027 03		03/14/2008	VARIOUS		1,999,084	1,910,000.00	10,459	4FE
02744M AA 6	AMERICAN MEDICAL SYSTEMS 3.250 2036 07		02/19/2008	VARIOUS		997,825	995,000.00	4,581	4FE
029912 AS 1	AMERICAN TOWER CORP (144 7.000 2017 10		01/22/2008	VARIOUS		2,002,500	2,000,000.00	41,028	3FE

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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)
03060R AP 6	AMERICREDIT CORP 750 2011 09		02/13/2008	JEFFERIES & CO INC		132,650	185,000.00	585	3FE
030981 AD 6	AMERIGAS PARTNERS LP 7.250 2015 05		03/24/2008	VARIOUS		69,400	70,000.00	1,760	4FE
001778 AB 5	AMR HOLDCO/EMCARE HOLDCO 10.000 2015 02		03/14/2008	BANC OF AMERICA SECURITIES LLC		218,325	205,000.00	1,936	4FE
035290 AJ 4	ANIXTER INTERNATIONAL IN 1.000 2013 02		01/28/2008	MERRILL LYNCH CAPITAL MARKETS		273,750	250,000.00	1,153	1
043436 AG 9	ASBURY AUTOMOTIVE GROUP 3.000 2012 09		02/13/2008	CIBC WORLD MARKETS		125,249	162,000.00	2,079	4FE
045054 AA 1	ASHTREAD CAPITAL INC (144 9.000 2016 08		01/09/2008	MERRILL LYNCH CAPITAL MARKETS		81,500	100,000.00	3,725	4FE
058498 AL 0	BALL CORP 6.625 2018 03		02/11/2008	LEHMAN BROTHERS		982,500	1,000,000.00	27,420	3FE
103043 AB 1	BOWNE & CO INS 5.000 2033 10		03/03/2008	MCMAHAN SECURITIES		77,488	80,000.00	1,693	4FE
12686C AW 9	CABLEVISION SYSTEMS 8.000 2012 04		01/03/2008	FIRST BROKERS SECURITIES LLC		145,856	150,000.00	2,767	4FE
147446 AM 0	CASE NEW HOLLAND INC 7.125 2014 03		02/06/2008	CREDIT SUISSE FIRST BOSTON		992,500	1,000,000.00	31,667	3FE
161175 AG 9	CHARTER COMM OPT (144A) 10.875 2014 09		03/12/2008	J P MORGAN CHASE SECURITIES INC		1,027,009	1,065,000.00	0	4FE
165167 BN 6	CHESAPEAKE ENERGY 6.625 2016 01		02/27/2008	DEUTSCHE BANC		681,100	695,000.00	6,139	3FE
171779 AB 7	CIENA CORP 250 2013 05		03/07/2008	MERRILL LYNCH CAPITAL MARKETS		94,379	105,000.00	96	4FE
17243R AB 7	CINEMARK INC -- 2014 03		01/11/2008	LEHMAN BROTHERS		230,625	250,000.00	0	5FE
17453B AW 1	CITIZENS COMMUNICATIONS 7.125 2019 03		03/11/2008	CREDIT SUISSE FIRST BOSTON		26,550	30,000.00	1,063	3FE
192108 AQ 1	COEUR D'ALENE 1.250 2024 01		02/28/2008	VARIOUS		2,043,929	2,235,000.00	3,147	4FE
192108 AR 9	COEUR D'ALENE 3.250 2028 03		03/13/2008	DEUTSCHE BANC		656,856	655,000.00	0	4FE
216648 AK 1	COOPER COMPANIES INC 7.125 2015 02		01/30/2008	CITIGROUP GLOBAL MARKETS		328,613	345,000.00	11,504	3FE
224044 BM 8	COX COMMUNICATIONS INC 5.450 2014 12		02/05/2008	CREDIT SUISSE FIRST BOSTON		1,001,850	1,000,000.00	8,024	2FE
228188 AB 4	CROWN AMERICAS 7.625 2013 11		03/11/2008	CITIGROUP GLOBAL MARKETS		137,025	135,000.00	3,403	4FE
242370 AA 2	DEAN FOODS CO 7.000 2016 06		02/15/2008	J P MORGAN CHASE SECURITIES INC		35,000	40,000.00	622	4FE
25212E AC 4	DEX MEDIA INC 8.000 2013 11		02/29/2008	DEUTSCHE BANC		14,250	20,000.00	489	4FE
256605 AP 1	DOLE FOODS CO 8.875 2011 03		01/03/2008	MORGAN STANLEY DEAN WITTER		50,875	55,000.00	1,532	5FE
278865 AH 3	ECOLAB INC 4.875 2015 02		02/05/2008	CITIGROUP GLOBAL MARKETS		1,996,100	2,000,000.00	0	1FE
29444U AG 1	EQUINIX INC 3.000 2014 10		01/18/2008	CITIGROUP GLOBAL MARKETS		31,988	30,000.00	295	5FE
345397 TY 9	FORD MOTOR CREDIT 7.250 2011 10		02/26/2008	BANC OF AMERICA SECURITIES LLC		70,000	80,000.00	1,998	4FE
346091 AZ 4	FOREST OIL 7.250 2019 06		02/26/2008	MORGAN STANLEY DEAN WITTER		501,875	500,000.00	7,451	4FE
369300 AJ 7	GENERAL CABLE CORP (144A 1.000 2012 10		03/25/2008	VARIOUS		1,228,715	1,215,000.00	5,506	4FE
369604 BC 6	GENERAL ELECTRIC COMPANY 5.250 2017 12		02/06/2008	CITIGROUP GLOBAL MARKETS		2,026,500	2,000,000.00	18,958	1FE
370334 BB 9	GENERAL MILLS INC 5.700 2017 02		01/22/2008	J P MORGAN CHASE SECURITIES INC		1,010,100	1,000,000.00	25,333	2FE
374276 AH 6	GETTY IMAGES INC 500 2023 06		03/10/2008	VARIOUS		147,900	150,000.00	178	4FE
38141G FG 4	GOLDMAN SACHS GROUP 5.950 2018 01		01/11/2008	GOLDMAN SACHS & CO		2,995,740	3,000,000.00	0	1FE
38141G FM 1	GOLDMAN SACHS GROUP 6.150 2018 04		03/25/2008	GOLDMAN SACHS & CO		1,996,320	2,000,000.00	0	1FE
382550 AH 4	GOODYEAR TIRE 7.857 2011 08		03/07/2008	DEUTSCHE BANC		137,194	135,000.00	796	4FE
382550 AX 9	GOODYEAR TIRE 8.625 2011 12		02/28/2008	GOLDMAN SACHS & CO		614,460	588,000.00	13,101	3FE
384313 AB 8	GRAFTECH INTERNATIONAL 1.625 2024 01		01/24/2008	CIBC WORLD MARKETS		219,225	210,000.00	133	4FE
38869P AB 0	GRAPHIC PACKAGE INTL 8.500 2011 08		01/09/2008	LEHMAN BROTHERS		78,600	80,000.00	2,814	4FE
393657 AD 3	GREENBRIER COMPANIES INC 2.375 2026 05		02/26/2008	BEAR STEARNS & CO		935,416	1,095,000.00	7,362	4FE
410345 AE 2	HANESBRANDS INC 8.203 2014 12		01/16/2008	MORGAN STANLEY DEAN WITTER		732,819	760,000.00	4,953	4FE
413627 AQ 3	HARRAHS OPERATING CO INC 5.500 2010 07		03/28/2008	VARIOUS		2,230,131	2,550,000.00	30,919	5FE
404119 AP 4	HCA INC 6.375 2015 01		02/12/2008	VARIOUS		148,300	180,000.00	949	5FE
42210P AB 8	HEADWATERS INC 2.875 2016 06		01/29/2008	VARIOUS		88,103	110,000.00	520	4FE
428040 BZ 1	HERTZ CORP 8.875 2014 01		01/10/2008	BNP PARIBAS		38,200	40,000.00	138	3FE
436440 AA 9	HOLOGIC INC 2.000 2037 12		02/01/2008	VARIOUS		1,093,067	1,025,000.00	3,007	4FE
440543 AE 6	HORNBECK OFFSHORE 1.625 2026 11		02/21/2008	J P MORGAN CHASE SECURITIES INC		718,750	625,000.00	2,849	3FE
44107T AD 8	HOST HOTELS & RESORTS IN 6.875 2014 11		03/11/2008	VARIOUS		423,569	440,000.00	11,070	3FE
44108E BA 5	HOST HOTELS & RESORTS IN 6.750 2016 06		03/11/2008	MERRILL LYNCH CAPITAL MARKETS		238,425	255,000.00	4,925	3FE
451663 A* 9	IDEARC INC TL A 4.200 2013 11		02/26/2008	LEHMAN BROTHERS		844,792	1,000,000.00	0	3FE
460377 AB 0	INTERNATIONAL STEEL 6.500 2014 04		02/13/2008	CITIGROUP GLOBAL MARKETS		1,042,580	1,000,000.00	22,389	2FE
460690 BA 7	INTERPUBLIC GROUP 4.250 2023 03		01/30/2008	VARIOUS		519,486	510,000.00	8,369	3FE
462846 AC 0	IRON MOUNTAIN INC 6.625 2016 01		03/14/2008	DEUTSCHE BANC		119,375	125,000.00	1,794	4FE
464592 C* 3	ISLE OF CAPRI CASINOS 4.446 2013 11		01/28/2008	CREDIT SUISSE FIRST BOSTON		882,353	882,353.00	0	3FE
45031U BF 7	ISTAR FINANCIAL 5.228 2012 10		01/29/2008	J P MORGAN CHASE SECURITIES INC		57,688	65,000.00	283	2FE

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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)
47508X AB 1	JEFFERSON SMURFIT CORP 8.250 2012 10		01/03/2008	FIRST BROKERS SECURITIES LLC		988,625	1,000,000.00	22,229	4FE
47508X AD 7	JEFFERSON SMURFIT CORP 7.500 2013 06		02/14/2008	MERRILL LYNCH CAPITAL MARKETS		13,688	15,000.00	247	4FE
477143 AB 7	JETBLUE AIRWAYS CORP 3.500 2033 07		03/19/2008	VARIOUS		103,331	105,000.00	680	5FE
477143 AC 5	JETBLUE AIRWAYS CORP 3.750 2035 03		02/06/2008	BEAR STEARNS & CO		67,999	80,000.00	1,171	5FE
481087 AC 8	JOSTENS IH CORP 7.625 2012 10		02/21/2008	CREDIT SUISSE FIRST BOSTON		33,950	35,000.00	1,075	4FE
46625H GY 0	JP MORGAN CHASE 6.000 2018 01		01/28/2008	J P MORGAN CHASE SECURITIES INC		1,042,450	1,000,000.00	7,333	1FE
48238Q AE 5	KAR HOLDINGS 8.750 2014 05		01/24/2008	VARIOUS		94,488	110,000.00	2,287	5FE
48238Q AE 5	KAR HOLDINGS 8.750 2014 05		12/28/2007	GOLDMAN SACHS & CO		0	0.00	75	5FE
50076X AB 7	KRATON POLYMERS 8.125 2014 01		02/05/2008	LIBERTAS PARTNERS		102,300	120,000.00	623	5FE
501044 CH 2	KROGER CO 6.150 2020 01		01/09/2008	CITIGROUP GLOBAL MARKETS		997,490	1,000,000.00	0	2FE
513075 AP 6	LAMAR MEDIA CORP 6.625 2015 08		02/27/2008	LEHMAN BROTHERS		84,825	90,000.00	298	3FE
521865 AJ 4	LEAR CORP 5.750 2014 08		03/07/2008	VARIOUS		391,456	495,000.00	4,446	4FE
521865 AP 0	LEAR CORP 8.500 2013 12		12/27/2007	BB&T CAPITAL MARKETS		0	0.00	366	4FE
52736R AQ 5	LEVI STRAUSS 9.750 2015 01		01/09/2008	MORGAN STANLEY DEAN WITTER		105,188	110,000.00	5,333	4FE
532776 AJ 0	LIN TELEVISION 6.500 2013 05		01/03/2008	FIRST BROKERS SECURITIES LLC		140,419	150,000.00	1,435	4FE
502161 AJ 1	LSI LOGIC CORP 4.000 2010 05		01/30/2008	MCMAHAN SECURITIES		52,644	55,000.00	466	3FE
580645 AE 9	MCGRAW-HILL INC 5.900 2017 11		01/11/2008	J P MORGAN CHASE SECURITIES INC		992,470	1,000,000.00	12,128	1FE
58405U AD 4	MEDCO HEALTH SOLUTIONS 7.125 2018 03		03/13/2008	J P MORGAN CHASE SECURITIES INC		1,756,469	1,775,000.00	0	2FE
59018Y M4 0	MERRILL LYNCH 5.450 2013 02		01/29/2008	MERRILL LYNCH CAPITAL MARKETS		998,700	1,000,000.00	0	1FE
591324 AJ 7	METALS USA 11.125 2015 12		02/29/2008	CREDIT SUISSE FIRST BOSTON		187,625	190,000.00	5,519	5FE
595112 AH 6	MICRON TECHNOLOGY INC 1.875 2014 06		01/29/2008	MILLER TABAK ROBERTS		121,513	155,000.00	484	3FE
604059 AE 5	MINNESOTA MINING 6.375 2028 02		02/14/2008	WACHOVIA SECURITIES INC		1,073,060	1,000,000.00	885	1FE
617446 GQ 7	MORGAN STANLEY 6.625 2018 04		03/27/2008	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000.00	0	1FE
617446 HC 6	MORGAN STANLEY DEAN WITT 6.600 2012 04		02/04/2008	BEAR STEARNS & CO		2,147,840	2,000,000.00	46,200	1FE
624758 AB 4	MUELLER WATER 7.375 2017 06		01/09/2008	CREDIT SUISSE FIRST BOSTON		139,600	160,000.00	1,409	4FE
629568 AP 1	NABORS INDUSTRIES INC .940 2011 05		03/25/2008	VARIOUS		4,014,788	4,005,000.00	11,590	1FE
629855 AE 7	NALCO COMPANY 7.750 2011 11		01/17/2008	CREDIT SUISSE FIRST BOSTON		501,250	500,000.00	7,319	3FE
631103 AB 4	NASDAQ STOCK MARKET INC 2.500 2013 08		02/21/2008	J P MORGAN CHASE SECURITIES INC		590,000	590,000.00	0	3FE
635405 AW 3	NATIONAL CITY CORP 4.000 2011 02		03/26/2008	VARIOUS		2,019,288	2,275,000.00	15,672	1FE
63615# AD 3	NATIONAL FOOTBALL LEAGUE 5.600 2024 03		01/25/2008	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000.00	0	1FE
63615# AG 6	NATIONAL FOOTBALL LEAGUE 5.600 2024 03		01/25/2008	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000.00	0	1FE
651229 AF 3	NEWELL RUBBERMAID 5.500 2013 04		03/25/2008	BARCLAYS CAPITAL INC		2,994,270	3,000,000.00	0	2FE
681904 AK 4	OMNICARE INC 6.875 2015 12		02/27/2008	LEHMAN BROTHERS		306,188	345,000.00	5,139	4FE
681904 AL 2	OMNICARE INC 3.250 2035 12		01/30/2008	JEFFERIES & CO INC		35,313	50,000.00	221	1
682189 AG 0	ON SEMICONDUCTOR 2.625 2026 12		03/24/2008	VARIOUS		844,830	950,000.00	4,922	4FE
69073T AL 7	OWENS-BROCKWAY 6.750 2014 12		02/06/2008	LEHMAN BROTHERS		2,010,000	2,000,000.00	25,688	3FE
695156 AN 9	PACKAGING CORP 6.500 2018 03		03/19/2008	DEUTSCHE BANC		1,999,180	2,000,000.00	0	2FE
698657 AG 8	PANTRY INC 7.750 2014 02		03/11/2008	CREDIT SUISSE FIRST BOSTON		44,250	50,000.00	312	4FE
704549 AG 9	PEABODY ENERGY CORP 4.750 2066 12		01/24/2008	VARIOUS		1,455,241	1,280,000.00	7,431	3FE
721467 AE 8	PILGRIM'S PRIDE CORP 7.625 2015 05		01/29/2008	VARIOUS		336,600	348,000.00	5,935	4FE
723456 AF 6	PINNACLE ENTERTAINMENT (7.500 2015 06		01/09/2008	VARIOUS		327,094	370,000.00	1,942	4FE
723787 AH 0	PIONEER NATURAL RESOURCE 2.875 2038 01		01/18/2008	VARIOUS		2,650,325	2,645,000.00	10	3FE
69349L AE 8	PNC BANK NA 6.875 2018 04		03/18/2008	BANC OF AMERICA SECURITIES LLC		992,220	1,000,000.00	0	1FE
74439H AD 0	PSYCHIATRIC SOLUTIONS 7.750 2015 07		02/27/2008	LEHMAN BROTHERS		14,925	15,000.00	155	4FE
74837N AC 7	QUIKSILVER INC 6.875 2015 04		01/10/2008	MORGAN STANLEY DEAN WITTER		136,290	168,000.00	2,888	4FE
76009N AE 0	RENT-A-CENTER 7.500 2010 05		03/06/2008	BEAR STEARNS & CO		334,800	360,000.00	9,750	4FE
774477 AG 8	ROCKWOOD SPECIALTIES GRP 7.500 2014 11		01/16/2008	VARIOUS		2,555,531	2,590,000.00	31,650	4FE
80004C AC 5	SANDISK CORP 1.000 2013 05		01/25/2008	MCMAHAN SECURITIES		34,886	45,000.00	94	1
812141 AN 9	SEALY MATTRESS CO 8.250 2014 06		01/09/2008	DEUTSCHE BANC		131,950	145,000.00	964	4FE
829226 AU 3	SINCLAIR BROADCAST GROUP 4.875 2018 07		01/28/2008	JEFFERIES & CO INC		77,350	85,000.00	184	4FE
83545G AK 8	SONIC AUTOMOTIVE 4.250 2015 11		01/31/2008	VARIOUS		1,243,150	1,175,000.00	9,017	4FE
845467 AD 1	SOUTHWESTERN ENERGY (144 7.500 2018 02		01/22/2008	VARIOUS		4,908,444	4,865,000.00	3,980	3FE
84649R AA 9	SPANSION LLC (144A) 2.250 2016 06		02/01/2008	MILLER TABAK ROBERTS		116,954	230,000.00	712	5FE

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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)
857555 AM 8	STATER BROTHERS HOLDINGS 8.125 2012 06		01/14/2008	LEHMAN BROTHERS		475,200	495,000.00	3,575	4FE
857689 AV 5	STATION CASINOS 6.000 2012 04		03/31/2008	VARIOUS		382,831	470,000.00	9,838	4FE
867363 AH 6	SUNGARD DATA SYSTEMS 9.125 2013 08		01/09/2008	VARIOUS		209,275	210,000.00	7,931	4FE
868536 B@ 1	SUPERVALU INC TL B 4.186 2012 06		01/22/2008	VARIOUS		3,558,024	3,674,300.26	.0	3FE
868536 B@ 1	SUPERVALU INC TL B 6.255 2012 06		01/22/2008	VARIOUS		315,393	325,699.74	.0	3FE
871829 AL 1	SYSCO CORP 5.250 2018 02		02/07/2008	GOLDMAN SACHS & CO		1,986,200	2,000,000.00	.0	1FE
880349 AJ 4	TENNECO INC (144A) 8.125 2015 11		01/03/2008	BEAR STEARNS & CO		495,000	500,000.00	5,417	4FE
872384 AE 2	TEPPCO PARTNERS LP 6.650 2018 04		03/24/2008	UBS AG		1,992,800	2,000,000.00	.0	2FE
88089P AF 0	TERRA CAPITAL 7.000 2017 02		01/24/2008	FTN FINANCIAL		1,477,500	1,500,000.00	51,917	4FE
882440 AT 7	TEXAS GAS TRANSMISSION (5.500 2013 04		03/24/2008	J P MORGAN CHASE SECURITIES INC		1,992,380	2,000,000.00	.0	2FE
896215 AC 4	TRIMAS CORP 9.875 2012 06		03/05/2008	VARIOUS		518,544	550,000.00	4,824	4FE
907818 DA 3	UNION PACIFIC CO 5.700 2018 08		02/01/2008	CITIGROUP GLOBAL MARKETS		1,008,960	1,000,000.00	158	2FE
911312 AG 1	UNITED PARCEL SERVICE 4.500 2013 01		01/10/2008	GOLDMAN SACHS & CO		2,987,250	3,000,000.00	.0	1FE
911365 AN 4	UNITED RENTALS 6.500 2012 02		01/09/2008	MERRILL LYNCH CAPITAL MARKETS		118,463	135,000.00	3,632	3FE
91324P BJ 0	UNITEDHEALTH GROUP INC 6.000 2018 02		02/04/2008	CITIGROUP GLOBAL MARKETS		999,090	1,000,000.00	.0	1FE
92926K AB 9	WCA WASTE CORP 9.250 2014 06		01/03/2008	MORGAN STANLEY DEAN WITTER		1,119,250	1,100,000.00	6,501	4FE
947075 AD 9	WEATHERFORD INTL INC 6.000 2018 03		03/19/2008	GOLDMAN SACHS & CO		1,989,240	2,000,000.00	.0	2FE
952355 AF 2	WEST CORP 11.000 2016 10		02/06/2008	VARIOUS		393,325	425,000.00	13,302	5FE
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
984121 BM 4	XEROX CORP 7.625 2013 06		01/22/2008	MORGAN STANLEY DEAN WITTER		1,043,750	1,000,000.00	8,472	2FE
985577 AB 1	YELLOW CORP 3.375 2023 11		02/12/2008	JEFFERIES & CO INC		65,495	80,000.00	548	3FE
985577 AA 3	YELLOW ROADWAY CORP 5.000 2023 08		01/29/2008	MILLER TABAK ROBERTS		70,860	76,000.00	1,820	1
136385 AN 1	CANADIAN NATURAL RESOURC 5.900 2018 02		01/10/2008	CITIGROUP GLOBAL MARKETS		2,990,250	3,000,000.00	.0	2FE
67000X AB 2	NOVELIS INC 7.250 2015 02		01/09/2008	CITIGROUP GLOBAL MARKETS		192,675	210,000.00	6,301	4FE
1912EQ AD 4	COCA-COLA HBC BV 5.500 2015 09		01/02/2008	DEUTSCHE BANC		287,286	285,000.00	4,790	1FE
411352 AA 5	HANSON PLC 7.875 2010 09		01/31/2008	ROYAL BANK OF SCOTLAND-LONDON		1,888,443	1,750,000.00	49,000	2FE
21075W KU 8	CONHE 1999-3 A6 (AMBAC) 8.180 2029 12		02/01/2008	UNION AMERICA INS. CO LTD		300,719	301,666.78	343	1FE
69121P DE 0	OWNIT 2006-2 A2B 5.632 2037 01		01/31/2008	LEHMAN BROTHERS		15,336,000	15,975,000.00	9,998	1FE
75406V AC 7	RASC 2006-KS5 A3 2.758 2036 07		03/26/2008	UBS AG		10,500,000	15,000,000.00	6,897	1FE
674135 CP 1	OAK 1997-C B1 7.450 2027 11		01/25/2008	UNITED CAPITAL MARKETS		1,626,651	2,879,028.05	17,278	6FE
4599999.	Total - Bonds - Industrial & Miscellaneous					0	0.00	.0	
6099997.	Total - Bonds - Part 3					304,826,612	306,993,755.64	1,757,237	XXX
6099999.	Total - Bonds					304,826,612	306,993,755.64	1,757,237	XXX
Preferred Stocks - Public Utilities									
010392 48 8	ALABAMA POWER CO 6.45%		02/26/2008	VARIOUS		20,000,000	480,400	.00	P2UFE
						0.000	0	.00	.0
6199999.	Total - Preferred Stocks - Public Utilities					480,400	XXX	.0	XXX
Preferred Stocks - Banks, Trust and Insurance Companies									
060505 68 2	BANK OF AMERICA 7.25% SERIES L		01/28/2008	VARIOUS		5,230,000	5,269,163	.00	P1LFE
172967 59 8	CITIGROUP INC 6.50% SER T CONVRDM		02/01/2008	VARIOUS		40,500,000	2,248,676	.00	P1LFE
						0.000	0	.00	.0
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos					7,517,839	XXX	.0	XXX
Preferred Stocks - Industrial and Miscellaneous									
053611 30 7	AVERY DENNISON CORP 7.8750% 11/15/10		01/30/2008	VARIOUS		5,900,000	301,111	.00	P2LFE
35671D 78 2	FREEMPORT-MC C&G 6.750% 05/01/10 SERIES		01/23/2008	MERRILL LYNCH		8,600,000	1,006,897	.00	P4LFE
370442 71 7	GENERAL MOTORS CORP SER C 6.25%		01/30/2008	VARIOUS		40,000,000	832,464	.00	P4LFE
78442P 70 0	SLM CORP 7.25% CONV 12/15/10 SER C		02/22/2008	LEHMAN BROTHERS INC		1,500,000	1,678,500	.00	P3UFE
939322 81 4	WASHINGTON MUTUAL 7.750% SER R		01/24/2008	VARIOUS		1,970,000	2,021,972	.00	P3UFE
						0.000	0	.00	.0
6399999.	Total - Preferred Stocks - Industrial & Miscellaneous					5,840,944	XXX	.0	XXX
6599997.	Total - Preferred Stocks - Part 3					13,839,183	XXX	.0	XXX
6599999.	Total - Preferred Stocks					13,839,183	XXX	.0	XXX

QE04.3

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)
Common Stocks - Industrial and Miscellaneous									
06846N 10 4	BILL BARRETT CORP.....		.....03/07/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	.....6,480,000	.....287,303	.....XXX.....	.....0	
203372 10 7	COMMSCOPE INC.....		.....01/31/2008.....	CORPORATE ACTION.....	.....6,300,000	.....274,743	.....XXX.....	.....0	
64111N 10 1	NETEZZA CORP.....		.....01/14/2008.....	DISTRIBUTION FROM PARTNERSHIP.....	.....9,084,000	.....113,823	.....XXX.....	.....0	U.....
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....675,869	.....XXX.....	.....0	.....XXX.....
7299997.	Total - Common Stocks - Part 3.....					.....675,869	.....XXX.....	.....0	.....XXX.....
7299999.	Total - Common Stocks.....					.....675,869	.....XXX.....	.....0	.....XXX.....
7399999.	Total - Preferred and Common Stocks.....					.....14,515,052	.....XXX.....	.....0	.....XXX.....
7499999.	Total - Bonds, Preferred and Common Stocks.....					.....319,341,664	.....XXX.....	.....1,757,237	.....XXX.....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....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 (a)
Bonds - U.S. Government																					
3133MX FT 1	FEDERAL HOME LOAN BANK 2.750		03/14/2008	MATURED		250,000	250,000	241,094	248,754	0	1,246	0	1,246	0	250,000	0	0	0	3,438	03/14/2008	1
3133XA Y6 8	FEDERAL HOME LOAN BANK 4.250		03/24/2008	MATURED		250,000	250,000	246,406	249,415	0	585	0	585	0	250,000	0	0	0	5,313	03/24/2008	1
3136F6 TV 1	FNMA NOTES 3.800		01/18/2008	MATURED		500,000	500,000	490,000	499,621	0	379	0	379	0	500,000	0	0	0	9,500	01/18/2008	1
911759 CL 0	HOUSING URBAN DEVELOPM 7.080		02/01/2008	REDEEMED		45,000	45,000	50,903	45,000	0	0	0	0	0	45,000	0	0	0	1,593	08/01/2016	1
912828 AT 7	U S TREASURY NOTES 3.000		02/15/2008	MATURED		200,000	200,000	194,540	199,498	0	502	0	502	0	200,000	0	0	0	3,000	02/15/2008	1
912828 DK 3	U S TREASURY NOTES 3.375		02/15/2008	MATURED		2,000,000	2,000,000	1,965,625	1,995,941	0	4,059	0	4,059	0	2,000,000	0	0	0	33,750	02/15/2008	1
912828 EU 0	U S TREASURY NOTES 4.375		01/31/2008	MATURED		5,000,000	5,000,000	4,967,969	4,998,171	0	1,829	0	1,829	0	5,000,000	0	0	0	109,375	01/31/2008	1
36202C 3X 9	GNMA II PASS #00002614 6.000		03/20/2008	PAID ON PRINCIPAL		11,551	11,551	11,197	11,222	0	329	0	329	0	11,551	0	0	0	126	07/20/2028	1
36202D G6 2	GNMA II PASS #00002921 7.500		03/20/2008	PAID ON PRINCIPAL		3,253	3,253	3,294	3,358	0	(104)	0	(104)	0	3,253	0	0	0	56	05/20/2030	1
36202D J8 5	GNMA II PASS #00002987 7.500		03/20/2008	PAID ON PRINCIPAL		181	181	182	183	0	(1)	0	(1)	0	181	0	0	0	2	10/20/2030	1
36202D 6D 8	GNMA II PASS #00003568 5.000		03/20/2008	PAID ON PRINCIPAL		470,768	470,768	467,826	467,836	0	2,932	0	2,932	0	470,768	0	0	0	3,682	06/20/2034	1
36202E BU 2	GNMA II PASS #00003651 5.000		03/20/2008	PAID ON PRINCIPAL		1,501,745	1,501,745	1,492,359	1,492,711	0	9,034	0	9,034	0	1,501,745	0	0	0	12,712	12/20/2034	1
36202E DD 8	GNMA II PASS #00003700 4.500		03/20/2008	PAID ON PRINCIPAL		80,180	80,180	75,933	76,027	0	4,153	0	4,153	0	80,180	0	0	0	552	04/20/2035	1
36202E ET 2	GNMA II PASS #00003746 4.500		03/20/2008	PAID ON PRINCIPAL		1,242,522	1,242,522	1,184,197	1,187,693	0	54,830	0	54,830	0	1,242,522	0	0	0	10,574	08/20/2035	1
36202E E7 0	GNMA II PASS #00003758 4.500		03/20/2008	PAID ON PRINCIPAL		455,520	455,520	434,737	436,795	0	18,725	0	18,725	0	455,520	0	0	0	3,577	09/20/2035	1
36202E E8 8	GNMA II PASS #00003759 5.000		03/20/2008	PAID ON PRINCIPAL		463,979	463,979	462,601	462,639	0	1,340	0	1,340	0	463,979	0	0	0	3,822	09/20/2035	1
36202E FL 8	GNMA II PASS #00003771 4.500		03/20/2008	PAID ON PRINCIPAL		533,330	533,330	512,914	514,971	0	18,359	0	18,359	0	533,330	0	0	0	2,653	10/20/2035	1
36202E F2 0	GNMA II PASS #00003785 5.000		03/20/2008	PAID ON PRINCIPAL		1,136,492	1,136,492	1,112,519	1,114,806	0	21,686	0	21,686	0	1,136,492	0	0	0	9,968	11/20/2035	1
36202E HF 9	GNMA II PASS #00003830 5.500		03/20/2008	PAID ON PRINCIPAL		738,581	738,581	708,230	710,610	0	27,971	0	27,971	0	738,581	0	0	0	7,129	03/20/2036	1
362050 EL 6	GNMA PASS TH #00021739 9.000		03/15/2008	PAID ON PRINCIPAL		248	248	249	247	0	1	0	1	0	248	0	0	0	4	11/15/2008	1
362050 LS 3	GNMA PASS TH #00021937 9.000		03/15/2008	PAID ON PRINCIPAL		249	249	250	248	0	1	0	1	0	249	0	0	0	4	08/15/2008	1
362050 ZA 7	GNMA PASS TH #00022337 9.000		03/15/2008	PAID ON PRINCIPAL		208	208	209	208	0	1	0	1	0	208	0	0	0	3	09/15/2008	1
362051 C5 1	GNMA PASS TH #00022592 9.000		03/15/2008	PAID ON PRINCIPAL		785	785	788	782	0	2	0	2	0	785	0	0	0	12	08/15/2008	1
362051 TV 6	GNMA PASS TH #00023064 9.000		03/15/2008	PAID ON PRINCIPAL		574	574	577	573	0	2	0	2	0	574	0	0	0	9	09/15/2008	1
362051 XW 9	GNMA PASS TH #00023193 9.000		03/15/2008	PAID ON PRINCIPAL		270	270	271	269	0	1	0	1	0	270	0	0	0	4	03/15/2009	1
362052 A5 1	GNMA PASS TH #00023428 9.000		03/15/2008	PAID ON PRINCIPAL		507	507	512	506	0	1	0	1	0	507	0	0	0	7	11/15/2008	1
362052 EU 2	GNMA PASS TH #00023547 9.000		03/15/2008	PAID ON PRINCIPAL		259	259	260	258	0	1	0	1	0	259	0	0	0	4	09/15/2008	1
362052 GQ 9	GNMA PASS TH #00023607 9.000		03/15/2008	PAID ON PRINCIPAL		641	641	650	640	0	1	0	1	0	641	0	0	0	10	11/15/2008	1
362052 HU 9	GNMA PASS TH #00023643 9.000		03/15/2008	PAID ON PRINCIPAL		353	353	354	352	0	1	0	1	0	353	0	0	0	5	12/15/2008	1
362052 MW 9	GNMA PASS TH #00023773 9.000		03/15/2008	PAID ON PRINCIPAL		330	330	331	329	0	1	0	1	0	330	0	0	0	5	12/15/2008	1
362052 Q5 4	GNMA PASS TH #00023876 9.000		03/15/2008	PAID ON PRINCIPAL		490	490	497	489	0	1	0	1	0	490	0	0	0	7	10/15/2008	1
362052 RL 8	GNMA PASS TH #00023891 9.000		03/15/2008	PAID ON PRINCIPAL		228	228	229	227	0	1	0	1	0	228	0	0	0	3	10/15/2008	1
362052 RM 6	GNMA PASS TH #00023892 9.000		03/15/2008	PAID ON PRINCIPAL		383	383	384	382	0	1	0	1	0	383	0	0	0	5	10/15/2008	1
362052 TK 8	GNMA PASS TH #00023954 9.000		03/15/2008	PAID ON PRINCIPAL		1,001	1,001	1,005	999	0	3	0	3	0	1,001	0	0	0	15	12/15/2008	1
362052 T9 3	GNMA PASS TH #00023976 9.000		03/15/2008	PAID ON PRINCIPAL		197	197	196	196	0	1	0	1	0	197	0	0	0	3	11/15/2008	1
362052 WZ 1	GNMA PASS TH #00024064 9.000		03/15/2008	PAID ON PRINCIPAL		35	35	36	35	0	0	0	0	0	35	0	0	0	1	11/15/2008	1
362052 3J 9	GNMA PASS TH #00024201 9.000		03/15/2008	PAID ON PRINCIPAL		897	897	901	895	0	3	0	3	0	897	0	0	0	14	09/15/2008	1
362053 EY 2	GNMA PASS TH #00024451 9.000		03/15/2008	PAID ON PRINCIPAL		1,363	1,363	1,368	1,359	0	4	0	4	0	1,363	0	0	0	23	11/15/2008	1
362053 UJ 7	GNMA PASS TH #00024885 9.000		03/15/2008	PAID ON PRINCIPAL		209	209	209	208	0	1	0	1	0	209	0	0	0	3	10/15/2008	1
362053 VU 1	GNMA PASS TH #00024927 9.000		03/15/2008	PAID ON PRINCIPAL		243	243	247	243	0	1	0	1	0	243	0	0	0	4	08/15/2008	1
362054 RJ 9	GNMA PASS TH #00025689 9.000		03/15/2008	PAID ON PRINCIPAL		333	333	335	333	0	1	0	1	0	333	0	0	0	5	09/15/2008	1
362054 T9 9	GNMA PASS TH #00025776 9.000		03/15/2008	PAID ON PRINCIPAL		573	573	576	572	0	2	0	2	0	573	0	0	0	9	09/15/2008	1
362054 UY 2	GNMA PASS TH #00025799 9.000		03/15/2008	PAID ON PRINCIPAL		372	372	374	371	0	1	0	1	0	372	0	0	0	6	09/15/2008	1
362054 7K 8	GNMA PASS TH #00026098 9.000		03/15/2008	PAID ON PRINCIPAL		600	600	602	598	0	2	0	2	0	600	0	0	0	9	09/15/2008	1
362055 B2 0	GNMA PASS TH #00026157 9.000		03/15/2008	PAID ON PRINCIPAL		384	384	385	383	0	1	0	1	0	384	0	0	0	6	10/15/2008	1
362055 B3 8	GNMA PASS TH #00026158 9.000		03/15/2008	PAID ON PRINCIPAL		357	357	358	356	0	1	0	1	0	357	0	0	0	5	10/15/2008	1
362055 DP 7	GNMA PASS TH #00026210 9.000		03/15/2008	PAID ON PRINCIPAL		790	790	793	788	0	2	0	2	0	790	0	0	0	12	11/15/2008	1
362055 K4 6	GNMA PASS TH #00026415 9.000		03/15/2008	PAID ON PRINCIPAL		346	346	347	345	0	1	0	1	0	346	0	0	0	5	09/15/2008	1
362055 LQ 6	GNMA PASS TH #00026435 9.000		03/15/2008	PAID ON PRINCIPAL		375	375	376	374	0	1	0	1	0	375	0	0	0	6	12/15/2008	1

QE05

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.							
362055 NW 1	GNMA PASS TH #00026505 9.000		03/15/2008	PAID ON PRINCIPAL		661	661	660	660	0	1	0	1	0	661	0	0	0	10	12/15/2008	1
362055 PM 1	GNMA PASS TH #00026528 9.000		03/15/2008	PAID ON PRINCIPAL		490	490	492	489	0	2	0	2	0	490	0	0	0	7	10/15/2008	1
362055 QZ 1	GNMA PASS TH #00026572 9.000		03/15/2008	PAID ON PRINCIPAL		850	850	853	848	0	2	0	2	0	850	0	0	0	13	02/15/2009	1
362055 SN 6	GNMA PASS TH #00026625 9.000		03/15/2008	PAID ON PRINCIPAL		604	604	606	602	0	2	0	2	0	604	0	0	0	9	12/15/2008	1
362055 SW 6	GNMA PASS TH #00026633 9.000		03/15/2008	PAID ON PRINCIPAL		581	581	589	580	0	1	0	1	0	581	0	0	0	9	02/15/2009	1
362055 TE 5	GNMA PASS TH #00026649 9.000		03/15/2008	PAID ON PRINCIPAL		950	950	954	948	0	2	0	2	0	950	0	0	0	14	06/15/2009	1
362055 U7 8	GNMA PASS TH #00026706 9.000		03/15/2008	PAID ON PRINCIPAL		478	478	480	477	0	1	0	1	0	478	0	0	0	7	11/15/2008	1
362055 VZ 5	GNMA PASS TH #00026732 9.000		03/15/2008	PAID ON PRINCIPAL		297	297	298	296	0	1	0	1	0	297	0	0	0	4	10/15/2008	1
362055 W9 2	GNMA PASS TH #00026772 9.000		03/15/2008	PAID ON PRINCIPAL		513	513	515	511	0	1	0	1	0	513	0	0	0	8	10/15/2008	1
362055 XX 8	GNMA PASS TH #00026794 9.000		03/15/2008	PAID ON PRINCIPAL		666	666	675	665	0	1	0	1	0	666	0	0	0	10	10/15/2008	1
362055 XZ 3	GNMA PASS TH #00026796 9.000		03/15/2008	PAID ON PRINCIPAL		665	665	667	663	0	2	0	2	0	665	0	0	0	10	10/15/2008	1
362055 YF 6	GNMA PASS TH #00026810 9.000		03/15/2008	PAID ON PRINCIPAL		188	188	189	188	0	1	0	1	0	188	0	0	0	3	09/15/2008	1
362055 YS 8	GNMA PASS TH #00026821 9.000		03/15/2008	PAID ON PRINCIPAL		225	225	225	224	0	1	0	1	0	225	0	0	0	3	10/15/2008	1
362055 ZT 1	GNMA PASS TH #00026886 9.000		02/15/2008	PAID ON PRINCIPAL		852	852	855	849	0	3	0	3	0	852	0	0	0	11	09/15/2008	1
362055 3N 3	GNMA PASS TH #00026905 9.000		03/15/2008	PAID ON PRINCIPAL		350	350	351	349	0	1	0	1	0	350	0	0	0	5	10/15/2008	1
362056 EA 7	GNMA PASS TH #00027129 9.000		03/15/2008	PAID ON PRINCIPAL		172	172	172	171	0	0	0	0	0	172	0	0	0	3	02/15/2009	1
362056 FM 0	GNMA PASS TH #00027172 9.000		03/15/2008	PAID ON PRINCIPAL		847	847	850	844	0	2	0	2	0	847	0	0	0	13	11/15/2008	1
362056 GD 9	GNMA PASS TH #00027196 9.000		03/15/2008	PAID ON PRINCIPAL		614	614	616	612	0	2	0	2	0	614	0	0	0	9	09/15/2008	1
362056 HF 3	GNMA PASS TH #00027230 9.000		03/15/2008	PAID ON PRINCIPAL		268	268	271	267	0	1	0	1	0	268	0	0	0	4	09/15/2008	1
362056 PV 9	GNMA PASS TH #00027436 9.000		03/15/2008	PAID ON PRINCIPAL		967	967	971	965	0	3	0	3	0	967	0	0	0	15	11/15/2008	1
362056 QG 1	GNMA PASS TH #00027455 9.000		03/15/2008	PAID ON PRINCIPAL		332	332	333	331	0	1	0	1	0	332	0	0	0	4	10/15/2008	1
362056 QJ 5	GNMA PASS TH #00027457 9.000		03/15/2008	PAID ON PRINCIPAL		346	346	347	345	0	1	0	1	0	346	0	0	0	5	10/15/2008	1
362056 RQ 8	GNMA PASS TH #00027495 9.000		03/15/2008	PAID ON PRINCIPAL		364	364	365	363	0	1	0	1	0	364	0	0	0	5	01/15/2009	1
362056 RA 1	GNMA PASS TH #00027503 9.000		03/15/2008	PAID ON PRINCIPAL		546	546	553	545	0	1	0	1	0	546	0	0	0	8	11/15/2008	1
362056 SA 2	GNMA PASS TH #00027513 9.000		03/15/2008	PAID ON PRINCIPAL		911	911	914	908	0	3	0	3	0	911	0	0	0	14	12/15/2008	1
362056 TF 0	GNMA PASS TH #00027550 9.000		03/15/2008	PAID ON PRINCIPAL		253	253	254	253	0	1	0	1	0	253	0	0	0	4	12/15/2008	1
362056 TH 6	GNMA PASS TH #00027552 9.000		03/15/2008	PAID ON PRINCIPAL		344	344	345	343	0	1	0	1	0	344	0	0	0	5	12/15/2008	1
362056 UK 7	GNMA PASS TH #00027586 9.000		03/15/2008	PAID ON PRINCIPAL		252	252	253	252	0	1	0	1	0	252	0	0	0	4	03/15/2009	1
362056 XU 2	GNMA PASS TH #00027691 9.000		03/15/2008	PAID ON PRINCIPAL		221	221	222	221	0	1	0	1	0	221	0	0	0	3	10/15/2008	1
362056 3F 8	GNMA PASS TH #00027798 9.000		03/15/2008	PAID ON PRINCIPAL		1,066	1,066	1,070	1,063	0	3	0	3	0	1,066	0	0	0	14	10/15/2008	1
362056 3W 1	GNMA PASS TH #00027813 9.000		03/15/2008	PAID ON PRINCIPAL		184	184	186	183	0	0	0	0	0	184	0	0	0	3	11/15/2008	1
362056 4R 1	GNMA PASS TH #00027832 9.000		03/15/2008	PAID ON PRINCIPAL		822	822	825	820	0	2	0	2	0	822	0	0	0	12	12/15/2008	1
362056 6T 5	GNMA PASS TH #00027882 9.000		03/15/2008	PAID ON PRINCIPAL		166	166	166	165	0	0	0	0	0	166	0	0	0	2	12/15/2008	1
362056 7M 9	GNMA PASS TH #00027900 9.000		03/15/2008	PAID ON PRINCIPAL		421	421	422	420	0	1	0	1	0	421	0	0	0	6	11/15/2008	1
362057 CN 9	GNMA PASS TH #00027977 9.000		03/15/2008	PAID ON PRINCIPAL		413	413	414	412	0	1	0	1	0	413	0	0	0	7	11/15/2008	1
362057 CP 4	GNMA PASS TH #00027978 9.000		03/15/2008	PAID ON PRINCIPAL		218	218	219	218	0	1	0	1	0	218	0	0	0	3	12/15/2008	1
362057 FC 0	GNMA PASS TH #00028063 9.000		03/15/2008	PAID ON PRINCIPAL		404	404	406	403	0	1	0	1	0	404	0	0	0	6	11/15/2008	1
362057 F7 1	GNMA PASS TH #00028090 9.000		03/15/2008	PAID ON PRINCIPAL		342	342	343	341	0	1	0	1	0	342	0	0	0	7	12/15/2008	1
362057 NT 4	GNMA PASS TH #00028302 9.000		03/15/2008	PAID ON PRINCIPAL		207	207	208	207	0	1	0	1	0	207	0	0	0	3	12/15/2008	1
362057 VX 6	GNMA PASS TH #00028530 9.000		03/15/2008	PAID ON PRINCIPAL		614	614	622	612	0	1	0	1	0	614	0	0	0	10	12/15/2008	1
362057 V2 4	GNMA PASS TH #00028533 9.000		03/15/2008	PAID ON PRINCIPAL		679	679	681	677	0	2	0	2	0	679	0	0	0	10	12/15/2008	1
362057 YB 1	GNMA PASS TH #00028606 9.000		03/15/2008	PAID ON PRINCIPAL		447	447	449	446	0	1	0	1	0	447	0	0	0	7	02/15/2009	1
362057 ZK 6	GNMA PASS TH #00028663 9.000		03/15/2008	PAID ON PRINCIPAL		286	286	287	286	0	1	0	1	0	286	0	0	0	4	05/15/2009	1
362057 5A 3	GNMA PASS TH #00028750 9.000		03/15/2008	PAID ON PRINCIPAL		789	789	792	787	0	2	0	2	0	789	0	0	0	13	12/15/2008	1
362058 BE 8	GNMA PASS TH #00028837 9.000		03/15/2008	PAID ON PRINCIPAL		605	605	613	604	0	1	0	1	0	605	0	0	0	9	02/15/2009	1
362058 BY 4	GNMA PASS TH #00028855 9.000		03/15/2008	PAID ON PRINCIPAL		233	233	234	232	0	1	0	1	0	233	0	0	0	4	12/15/2008	1
362058 SM 2	GNMA PASS TH #00029324 9.000		03/15/2008	PAID ON PRINCIPAL		140	140	140	139	0	0	0	0	0	140	0	0	0	2	01/15/2009	1
362058 W6 2	GNMA PASS TH #00029469 9.000		03/15/2008	PAID ON PRINCIPAL		183	183	186	183	0	0	0	0	0	183	0	0	0	3	01/15/2009	1
362058 XV 6	GNMA PASS TH #00029492 9.000		03/15/2008	PAID ON PRINCIPAL		140	140	140	139	0	0	0	0	0	140	0	0	0	2	02/15/2009	1

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SCHEDULE D - PART 4

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

1 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.							
362058 YG 8	GNMA PASS TH #00029511 9.000		03/15/2008	PAID ON PRINCIPAL		229	229	228	228	0	0	0	0	229	0	0	0	3	04/15/2009	1	
362059 AV 9	GNMA PASS TH #00029720 9.000		03/15/2008	PAID ON PRINCIPAL		93	93	93	93	0	0	0	0	93	0	0	0	1	02/15/2009	1	
362059 AX 5	GNMA PASS TH #00029722 9.000		03/15/2008	PAID ON PRINCIPAL		184	184	185	184	0	0	0	0	184	0	0	0	3	03/15/2009	1	
362059 HZ 3	GNMA PASS TH #00029948 9.000		03/15/2008	PAID ON PRINCIPAL		596	596	598	594	0	1	0	1	596	0	0	0	8	05/15/2009	1	
362059 M7 9	GNMA PASS TH #00030082 9.000		03/15/2008	PAID ON PRINCIPAL		593	593	601	592	0	1	0	1	593	0	0	0	9	02/15/2009	1	
362059 TV 9	GNMA PASS TH #00030264 9.000		03/15/2008	PAID ON PRINCIPAL		914	914	926	913	0	1	0	1	914	0	0	0	14	05/15/2009	1	
362059 WE 3	GNMA PASS TH #00030345 9.000		03/15/2008	PAID ON PRINCIPAL		764	764	767	762	0	2	0	2	764	0	0	0	11	03/15/2009	1	
362059 X3 6	GNMA PASS TH #00030398 9.000		03/15/2008	PAID ON PRINCIPAL		222	222	225	222	0	0	0	0	222	0	0	0	3	06/15/2009	1	
362059 ZH 3	GNMA PASS TH #00030444 9.000		03/15/2008	PAID ON PRINCIPAL		1,047	1,047	1,051	1,044	0	3	0	3	1,047	0	0	0	16	05/15/2009	1	
362060 FR 1	GNMA PASS TH #00030776 9.000		01/15/2008	PAID ON PRINCIPAL		1,643	1,643	1,664	1,642	0	1	0	1	1,643	0	0	0	12	03/15/2009	1	
362060 GX 7	GNMA PASS TH #00030814 9.000		03/15/2008	PAID ON PRINCIPAL		370	370	372	370	0	1	0	1	370	0	0	0	6	04/15/2009	1	
362060 HD 0	GNMA PASS TH #00030828 9.000		03/15/2008	PAID ON PRINCIPAL		486	486	488	485	0	1	0	1	486	0	0	0	7	06/15/2009	1	
362060 KU 8	GNMA PASS TH #00030907 9.000		03/15/2008	PAID ON PRINCIPAL		288	288	289	287	0	1	0	1	288	0	0	0	4	04/15/2009	1	
362060 K6 1	GNMA PASS TH #00030917 9.000		03/15/2008	PAID ON PRINCIPAL		381	381	383	380	0	1	0	1	381	0	0	0	6	05/15/2009	1	
362060 LD 5	GNMA PASS TH #00030924 9.000		03/15/2008	PAID ON PRINCIPAL		129	129	130	129	0	0	0	0	129	0	0	0	2	05/15/2009	1	
362060 QM 0	GNMA PASS TH #00031060 9.000		03/15/2008	PAID ON PRINCIPAL		360	360	365	360	0	1	0	1	360	0	0	0	5	03/15/2009	1	
362060 UJ 2	GNMA PASS TH #00031185 9.000		03/15/2008	PAID ON PRINCIPAL		1,120	1,120	1,124	1,117	0	3	0	3	1,120	0	0	0	17	04/15/2009	1	
362060 Z3 2	GNMA PASS TH #00031362 9.000		03/15/2008	PAID ON PRINCIPAL		1,268	1,268	1,273	1,265	0	3	0	3	1,268	0	0	0	12	04/15/2009	1	
362061 MB 6	GNMA PASS TH #00031854 9.000		03/15/2008	PAID ON PRINCIPAL		581	581	584	580	0	1	0	1	581	0	0	0	9	05/15/2009	1	
362062 PH 8	GNMA PASS TH #00032824 9.000		03/15/2008	PAID ON PRINCIPAL		559	559	561	557	0	1	0	1	559	0	0	0	8	05/15/2009	1	
362064 R3 3	GNMA PASS TH #00034706 9.000		02/15/2008	PAID ON PRINCIPAL		253	253	254	253	0	1	0	1	253	0	0	0	3	12/15/2008	1	
36216C KY 2	GNMA PASS TH #00160611 9.500		03/15/2008	PAID ON PRINCIPAL		142	142	151	154	0	(12)	0	(12)	142	0	0	0	2	09/15/2016	1	
36216E TY 9	GNMA PASS TH #00162667 9.500		03/15/2008	PAID ON PRINCIPAL		29	29	31	32	0	(2)	0	(2)	29	0	0	0	0	09/15/2019	1	
36216G N3 8	GNMA PASS TH #00164310 9.500		03/15/2008	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	18	0	0	0	0	09/15/2018	1	
36216O Q9 7	GNMA PASS TH #00179680 9.500		03/15/2008	PAID ON PRINCIPAL		107	107	114	112	0	(5)	0	(5)	107	0	0	0	2	10/15/2016	1	
362161 7E 5	GNMA PASS TH #00180993 9.500		03/15/2008	PAID ON PRINCIPAL		157	157	167	162	0	(6)	0	(6)	157	0	0	0	3	11/15/2019	1	
362164 W5 0	GNMA PASS TH #00183468 9.500		03/15/2008	PAID ON PRINCIPAL		10	10	11	11	0	(1)	0	(1)	10	0	0	0	0	10/15/2016	1	
362167 NJ 3	GNMA PASS TH #00185893 9.500		03/15/2008	PAID ON PRINCIPAL		48	48	51	52	0	(4)	0	(4)	48	0	0	0	1	10/15/2016	1	
36217D UZ 5	GNMA PASS TH #00190600 9.500		03/15/2008	PAID ON PRINCIPAL		228	228	243	237	0	(9)	0	(9)	228	0	0	0	4	08/15/2016	1	
36217J QQ 7	GNMA PASS TH #00194963 9.000		03/15/2008	PAID ON PRINCIPAL		33	33	36	35	0	(1)	0	(1)	33	0	0	0	0	09/15/2019	1	
36217S TL 5	GNMA PASS TH #00202255 9.500		03/15/2008	PAID ON PRINCIPAL		41	41	44	44	0	(2)	0	(2)	41	0	0	0	1	08/15/2017	1	
36217T CA 5	GNMA PASS TH #00202665 9.500		03/15/2008	PAID ON PRINCIPAL		78	78	83	84	0	(6)	0	(6)	78	0	0	0	1	11/15/2019	1	
36217T CQ 0	GNMA PASS TH #00202679 9.500		03/15/2008	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	14	0	0	0	0	12/15/2019	1	
362172 N4 6	GNMA PASS TH #00210211 9.500		03/15/2008	PAID ON PRINCIPAL		29	29	30	30	0	(2)	0	(2)	29	0	0	0	0	07/15/2017	1	
36218J 4S 6	GNMA PASS TH #00224133 9.000		03/15/2008	PAID ON PRINCIPAL		138	138	148	143	0	(5)	0	(5)	138	0	0	0	2	06/15/2018	1	
36218K U4 7	GNMA PASS TH #00224803 7.500		02/15/2008	PAID ON PRINCIPAL		593	593	616	592	0	1	0	1	593	0	0	0	4	03/15/2008	1	
36218X 3Z 0	GNMA PASS TH #00235816 9.500		03/15/2008	PAID ON PRINCIPAL		138	138	147	146	0	(9)	0	(9)	138	0	0	0	2	06/15/2018	1	
36219L BK 9	GNMA PASS TH #00252142 9.500		03/15/2008	PAID ON PRINCIPAL		80	80	86	85	0	(5)	0	(5)	80	0	0	0	1	10/15/2018	1	
362191 X7 8	GNMA PASS TH #00264502 9.500		03/15/2008	PAID ON PRINCIPAL		53	53	57	58	0	(4)	0	(4)	53	0	0	0	1	09/15/2018	1	
362205 JS 6	GNMA PASS TH #00297373 7.500		01/15/2008	PAID ON PRINCIPAL		414	414	429	414	0	1	0	1	414	0	0	0	3	03/15/2008	1	
36224A XF 3	GNMA PASS TH #00322978 7.500		01/15/2008	PAID ON PRINCIPAL		884	884	919	883	0	1	0	1	884	0	0	0	6	02/15/2008	1	
36224F EV 8	GNMA PASS TH #00326948 7.500		02/15/2008	PAID ON PRINCIPAL		438	438	453	437	0	1	0	1	438	0	0	0	4	03/15/2008	1	
36224J MV 1	GNMA PASS TH #00329872 7.500		01/15/2008	PAID ON PRINCIPAL		276	276	286	276	0	0	0	0	276	0	0	0	2	03/15/2008	1	
36205E EM 4	GNMA PASS TH #00388140 6.000		03/15/2008	PAID ON PRINCIPAL		3,065	3,065	3,006	3,051	0	14	0	14	3,065	0	0	0	31	02/15/2009	1	
36205E GC 4	GNMA PASS TH #00388195 6.000		03/15/2008	PAID ON PRINCIPAL		1,594	1,594	1,563	1,586	0	8	0	8	1,594	0	0	0	16	05/15/2009	1	
36205E H8 2	GNMA PASS TH #00388255 6.000		03/15/2008	PAID ON PRINCIPAL		2,855	2,855	2,800	2,841	0	14	0	14	2,855	0	0	0	29	04/15/2009	1	
36205E J8 0	GNMA PASS TH #00388287 6.000		03/15/2008	PAID ON PRINCIPAL		2,050	2,050	2,010	2,041	0	9	0	9	2,050	0	0	0	20	03/15/2009	1	
36205E KX 3	GNMA PASS TH #00388310 6.000		03/15/2008	PAID ON PRINCIPAL		2,334	2,334	2,289	2,323	0	10	0	10	2,334	0	0	0	23	02/15/2009	1	
36205E U5 3	GNMA PASS TH #00388604 6.000		03/15/2008	PAID ON PRINCIPAL		151	151	148	151	0	1	0	1	151	0	0	0	1	02/15/2009	1	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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
36205E 4Z 6	GNMA PASS TH #00388840 6.000		03/15/2008	PAID ON PRINCIPAL		4,919	4,919	4,824	4,896	0	23	0	23	0	4,919	0	0	0	60	03/15/2009	1
36205F KQ 5	GNMA PASS TH #00389203 6.000		03/15/2008	PAID ON PRINCIPAL		2,631	2,631	2,580	2,620	0	11	0	11	0	2,631	0	0	0	26	02/15/2009	1
36205F 5V 1	GNMA PASS TH #00389760 5.000		03/15/2008	PAID ON PRINCIPAL		83,655	83,655	85,563	84,928	0	(1,274)	0	(1,274)	0	83,655	0	0	0	964	11/15/2017	1
36201M A8 5	GNMA PASS TH #00586931 5.000		03/15/2008	PAID ON PRINCIPAL		31,862	31,862	32,669	32,520	0	(658)	0	(658)	0	31,862	0	0	0	367	10/15/2017	1
36201M SA 1	GNMA PASS TH #00587413 5.500		03/15/2008	PAID ON PRINCIPAL		19,745	19,745	20,176	20,312	0	(567)	0	(567)	0	19,745	0	0	0	113	11/15/2032	1
36201M SJ 2	GNMA PASS TH #00587421 5.500		03/15/2008	PAID ON PRINCIPAL		65,725	65,725	67,163	67,342	0	(1,617)	0	(1,617)	0	65,725	0	0	0	464	11/15/2032	1
36201P VA 0	GNMA PASS TH #00589309 5.000		03/15/2008	PAID ON PRINCIPAL		7,097	7,097	7,277	7,235	0	(137)	0	(137)	0	7,097	0	0	0	59	08/15/2017	1
36201U BA 1	GNMA PASS TH #00593233 5.000		03/15/2008	PAID ON PRINCIPAL		14,723	14,723	15,059	15,021	0	(298)	0	(298)	0	14,723	0	0	0	121	10/15/2017	1
36201V ZG 0	GNMA PASS TH #00594843 5.000		03/15/2008	PAID ON PRINCIPAL		14,457	14,457	14,823	14,789	0	(332)	0	(332)	0	14,457	0	0	0	121	08/15/2017	1
36200A A7 4	GNMA PASS TH #00595030 5.000		03/15/2008	PAID ON PRINCIPAL		8,230	8,230	8,438	8,400	0	(171)	0	(171)	0	8,230	0	0	0	69	10/15/2017	1
36200M YX 5	GNMA PASS TH #00604726 4.500		03/15/2008	PAID ON PRINCIPAL		105,747	105,747	100,786	100,404	0	5,344	0	5,344	0	105,747	0	0	0	1,001	10/15/2033	1
36290R YQ 0	GNMA PASS TH #00615519 4.500		03/15/2008	PAID ON PRINCIPAL		123,416	123,416	116,281	116,118	0	7,298	0	7,298	0	123,416	0	0	0	989	09/15/2033	1
36290R 6X 6	GNMA PASS TH #00615686 4.500		03/15/2008	PAID ON PRINCIPAL		17,328	17,328	16,326	16,307	0	1,021	0	1,021	0	17,328	0	0	0	130	10/15/2033	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		03/25/2008	PAID ON PRINCIPAL		3,281	3,281	3,212	3,240	0	40	0	40	0	3,281	0	0	0	42	02/01/2021	1
59020M AA 1	MERRILL LYNCH FHA PROJ 7.430		03/11/2008	PAID ON PRINCIPAL		1,010	1,010	984	991	0	19	0	19	0	1,010	0	0	0	7	08/01/2024	1
75932@ AD 5	REILLY MTG ASSOC LP FH 7.430		03/28/2008	PAID ON PRINCIPAL		31,624	31,624	31,522	31,532	0	92	0	92	0	31,624	0	0	0	297	07/01/2022	1
831641 DQ 5	SBIC PS 2003-10B 1 5.136		02/11/2008	PAID ON PRINCIPAL		16,535	16,535	16,535	16,535	0	0	0	0	0	16,535	0	0	0	214	08/10/2013	1
831641 DL 6	SBIC 2002-10B 1 4.670		03/12/2008	PAID ON PRINCIPAL		1,014,811	1,014,811	1,014,811	1,014,811	0	0	0	0	0	1,014,811	0	0	0	23,631	09/10/2012	1
0399999	Total - Bonds - U.S. Government					16,514,739	16,514,739	16,246,623	16,337,992	0	176,748	0	176,748	0	16,514,739	0	0	0	250,369	XXX	XXX
Bonds - States, Territories and Possessions																					
605575 AA 7	MISSISSIPPI GENERAL OB 6.200		02/01/2008	MATURED		370,000	370,000	426,706	371,018	0	(1,018)	0	(1,018)	0	370,000	0	0	0	11,470	02/01/2008	1
677518 PZ 9	OHIO GENERAL OBLIGATIO 5.250		02/01/2008	REDEEMED		6,186,250	6,125,000	6,426,718	6,188,210	0	(1,960)	0	(1,960)	0	6,186,250	0	0	0	160,781	02/01/2010	1FE
683078 GU 7	ONTARIO HYDRO 6.100		01/30/2008	MATURED		2,000,000	2,000,000	2,083,880	2,002,920	0	(2,920)	0	(2,920)	0	2,000,000	0	0	0	61,000	01/30/2008	1FE
1799999	Total - Bonds - States, Territories & Possessions					8,556,250	8,495,000	8,937,304	8,562,148	0	(5,898)	0	(5,898)	0	8,556,250	0	0	0	233,251	XXX	XXX
Bonds - Political Subdivisions of States																					
016249 BU 7	ALIEF ISD GO S2006 (PS 4.000		02/15/2008	MATURED		1,170,000	1,170,000	1,174,633	1,170,234	0	(234)	0	(234)	0	1,170,000	0	0	0	23,400	02/15/2008	1FE
041826 JS 8	ARLINGTON ISD GENERAL 5.250		02/15/2008	REDEEMED		2,655,000	2,655,000	2,703,294	2,659,912	0	(4,912)	0	(4,912)	0	2,655,000	0	0	0	69,694	02/15/2010	1FE
128533 AZ 9	CALCASIEU PARISH SD#33 7.000		01/15/2008	MATURED		225,000	225,000	234,758	225,272	0	(272)	0	(272)	0	225,000	0	0	0	7,875	01/15/2008	1FE
167484 2A 1	CHICAGO GO (TAXABLE) S 2.750		01/01/2008	MATURED		250,000	250,000	247,118	250,000	0	0	0	0	0	250,000	0	0	0	3,438	01/01/2008	1FE
442330 A9 7	HOUSTON GO LTD REF S98 5.250		03/01/2008	REDEEMED		5,000,000	5,000,000	5,093,650	5,001,250	0	(1,250)	0	(1,250)	0	5,000,000	0	0	0	131,250	03/01/2013	1FE
442330 B3 9	HOUSTON GO LTD REF S98 5.250		03/01/2008	REDEEMED		6,560,000	6,560,000	6,643,246	6,560,787	0	(787)	0	(787)	0	6,560,000	0	0	0	172,200	03/01/2015	1FE
866854 EP 3	SUN PRAIRIE AREA SCH D 3.250		03/01/2008	MATURED		215,000	215,000	213,753	214,837	0	163	0	163	0	215,000	0	0	0	3,494	03/01/2008	1FE
2499999	Total - Bonds - Political Subdivisions					16,075,000	16,075,000	16,310,453	16,082,292	0	(7,292)	0	(7,292)	0	16,075,000	0	0	0	411,350	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
3128JM N7 8	FH (3/1 ARM) 4.508		02/15/2008	PAID ON PRINCIPAL		355,538	355,538	353,683	353,730	0	1,808	0	1,808	0	355,538	0	0	0	2,664	08/15/2035	1
3128JM N7 8	FH (3/1 ARM) 4.543		03/17/2008	PAID ON PRINCIPAL		6,127	6,127	6,095	6,096	0	31	0	31	0	6,127	0	0	0	69	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.520		03/17/2008	PAID ON PRINCIPAL		387,837	387,837	385,398	385,459	0	2,377	0	2,377	0	387,837	0	0	0	4,310	09/15/2035	1
3128JM QF 7	FH (3/1 ARM) 4.523		01/15/2008	PAID ON PRINCIPAL		110,957	110,957	110,260	110,277	0	680	0	680	0	110,957	0	0	0	419	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) 4.737		03/15/2008	PAID ON PRINCIPAL		713,251	713,251	711,579	711,603	0	1,648	0	1,648	0	713,251	0	0	0	8,470	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) 4.749		02/15/2008	PAID ON PRINCIPAL		297,875	297,875	297,177	297,187	0	688	0	688	0	297,875	0	0	0	2,358	10/01/2035	1
3128JM SB 4	FH (3/1 ARM) 4.751		01/15/2008	PAID ON PRINCIPAL		364,299	364,299	363,445	363,458	0	842	0	842	0	364,299	0	0	0	1,441	10/01/2035	1
31406G 5S 4	FN (10/1 ARM) 5.086		02/25/2008	PAID ON PRINCIPAL		359,827	359,827	363,144	363,018	0	(3,192)	0	(3,192)	0	359,827	0	0	0	3,054	03/01/2035	1
31406G 5S 4	FN (10/1 ARM) 5.093		01/25/2008	PAID ON PRINCIPAL		2,355	2,355	2,377	2,376	0	(21)	0	(21)	0	2,355	0	0	0	10	03/01/2035	1
31406G 5S 4	FN (10/1 ARM) 5.095		03/25/2008	PAID ON PRINCIPAL		358,065	358,065	361,366	361,241	0	(3,176)	0	(3,176)	0	358,065	0	0	0	4,557	03/01/2035	1
31406L MX 3	FN (10/1 ARM) 5.100		02/25/2008	PAID ON PRINCIPAL		177,555	177,555	179,109	179,046	0	(1,491)	0	(1,491)	0	177,555	0	0	0	815	02/01/2035	1
31406L MX 3	FN (10/1 ARM) 5.103		03/25/2008	PAID ON PRINCIPAL		66,623	66,623	67,206	67,183	0	(560)	0	(560)	0	66,623	0	0	0	850	02/01/2035	1
31406M BP 0	FN (10/1 ARM) 4.995		03/25/2008	PAID ON PRINCIPAL		13,037	13,037	12,809	12,813	0	224	0	224	0	13,037	0	0	0	106	03/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.837		01/25/2008	PAID ON PRINCIPAL		27,693	27,693	27,709	27,709	0	(16)	0	(16)	0	27,693	0	0	0	112	07/01/2035	1
31407B VG 1	FN (10/1 ARM) 4.841		02/25/2008	PAID ON PRINCIPAL		442,112	442,112	442,367	442,368	0	(256)	0	(256)	0	442,112	0	0	0	3,565	07/01/2035	1

QE053

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 eig 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 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
31407B VG 1	FN (10/1 ARM)	4.842	03/25/2008	PAID ON PRINCIPAL		267,970	267,970	268,100	268,100	0	(130)	0	(130)	0	267,970	0	0	0	3,242	07/01/2035	1
31407B 2G 3	FN (10/1 ARM)	4.917	03/25/2008	PAID ON PRINCIPAL		96,054	96,054	96,354	96,343	0	(289)	0	(289)	0	96,054	0	0	0	1,181	07/01/2035	1
31407B 2G 3	FN (10/1 ARM)	4.920	02/25/2008	PAID ON PRINCIPAL		26,106	26,106	26,188	26,185	0	(79)	0	(79)	0	26,106	0	0	0	161	07/01/2035	1
31407C HK 6	FN (10/1 ARM)	5.003	03/25/2008	PAID ON PRINCIPAL		634,313	634,313	635,290	635,258	0	(945)	0	(945)	0	634,313	0	0	0	7,951	07/25/2035	1
31407C HK 6	FN (10/1 ARM)	5.007	02/25/2008	PAID ON PRINCIPAL		501,252	501,252	502,024	501,999	0	(747)	0	(747)	0	501,252	0	0	0	4,191	07/25/2035	1
31407C HK 6	FN (10/1 ARM)	5.015	01/25/2008	PAID ON PRINCIPAL		145,359	145,359	145,583	145,576	0	(217)	0	(217)	0	145,359	0	0	0	608	07/25/2035	1
31407E MK 6	FN (10/1 ARM)	4.955	03/25/2008	PAID ON PRINCIPAL		539,935	539,935	535,041	535,183	0	4,751	0	4,751	0	539,935	0	0	0	5,645	07/01/2035	1
31407E MK 6	FN (10/1 ARM)	4.958	01/25/2008	PAID ON PRINCIPAL		26,527	26,527	26,286	26,293	0	233	0	233	0	26,527	0	0	0	110	07/01/2035	1
31407J XF 4	FN (10/1 ARM)	4.698	03/25/2008	PAID ON PRINCIPAL		55,469	55,469	54,595	54,623	0	846	0	846	0	55,469	0	0	0	436	08/01/2035	1
31402R NZ 8	FN (3/1 ARM)	4.477	01/25/2008	PAID ON PRINCIPAL		234,229	234,229	233,168	233,192	0	1,038	0	1,038	0	234,229	0	0	0	872	08/01/2035	1
31402R NZ 8	FN (3/1 ARM)	4.621	02/25/2008	PAID ON PRINCIPAL		349,053	349,053	347,471	347,506	0	1,546	0	1,546	0	349,053	0	0	0	2,604	08/01/2035	1
31402R NZ 8	FN (3/1 ARM)	4.642	03/25/2008	PAID ON PRINCIPAL		242,987	242,987	241,886	241,910	0	1,076	0	1,076	0	242,987	0	0	0	2,749	08/01/2035	1
31406M 6S 0	FN (3/1 ARM)	4.390	02/25/2008	PAID ON PRINCIPAL		353,200	353,200	351,476	351,519	0	1,681	0	1,681	0	353,200	0	0	0	2,749	04/01/2035	1
31406M 6S 0	FN (3/1 ARM)	4.406	01/25/2008	PAID ON PRINCIPAL		453,417	453,417	451,203	451,259	0	2,158	0	2,158	0	453,417	0	0	0	1,657	04/01/2035	1
31406M 6S 0	FN (3/1 ARM)	4.504	03/25/2008	PAID ON PRINCIPAL		636,928	636,928	633,818	633,896	0	3,032	0	3,032	0	636,928	0	0	0	6,996	04/01/2035	1
31406W LD 4	FN (3/1 ARM)	4.480	02/25/2008	PAID ON PRINCIPAL		485,498	485,498	483,298	483,366	0	2,131	0	2,131	0	485,498	0	0	0	3,647	06/01/2035	1
31406W LD 4	FN (3/1 ARM)	4.498	03/25/2008	PAID ON PRINCIPAL		178,806	178,806	177,995	178,021	0	785	0	785	0	178,806	0	0	0	2,011	06/01/2035	1
31406W LD 4	FN (3/1 ARM)	4.507	01/25/2008	PAID ON PRINCIPAL		1,704	1,704	1,696	1,697	0	7	0	7	0	1,704	0	0	0	6	06/01/2035	1
31407C D8 7	FN (3/1 ARM)	4.350	03/25/2008	PAID ON PRINCIPAL		280,944	280,944	278,991	279,062	0	1,882	0	1,882	0	280,944	0	0	0	3,065	07/25/2035	1
31407C D8 7	FN (3/1 ARM)	4.352	02/25/2008	PAID ON PRINCIPAL		272,433	272,433	270,539	270,608	0	1,825	0	1,825	0	272,433	0	0	0	1,984	07/25/2035	1
31407C D8 7	FN (3/1 ARM)	4.368	01/25/2008	PAID ON PRINCIPAL		248,113	248,113	246,388	246,451	0	1,662	0	1,662	0	248,113	0	0	0	904	07/25/2035	1
31407F ML 1	FN (3/1 ARM)	4.688	03/25/2008	PAID ON PRINCIPAL		622,860	622,860	620,086	620,163	0	2,697	0	2,697	0	622,860	0	0	0	7,131	10/01/2035	1
31403K 3F 8	FN (5/1 ARM)	4.419	02/25/2008	PAID ON PRINCIPAL		6,039	6,039	5,997	5,999	0	40	0	40	0	6,039	0	0	0	32	11/01/2033	1
31403K 3F 8	FN (5/1 ARM)	4.422	03/25/2008	PAID ON PRINCIPAL		165,389	165,389	164,252	164,299	0	1,090	0	1,090	0	165,389	0	0	0	1,829	11/01/2033	1
31403V G4 5	FN (5/1 ARM)	4.396	03/25/2008	PAID ON PRINCIPAL		401,232	401,232	397,658	397,773	0	3,459	0	3,459	0	401,232	0	0	0	3,391	01/01/2034	1
31405R UD 6	FN (7/1 ARM)	4.908	02/25/2008	PAID ON PRINCIPAL		3,345	3,345	3,342	3,342	0	3	0	3	0	3,345	0	0	0	18	12/01/2034	1
31405R UD 6	FN (7/1 ARM)	4.909	03/25/2008	PAID ON PRINCIPAL		112,949	112,949	112,843	112,847	0	102	0	102	0	112,949	0	0	0	1,386	12/01/2034	1
360244 FU 6	FULTON DEKALB HOSPITAL	5.000	01/01/2008	MATURED		125,000	125,000	127,175	125,000	0	0	0	0	0	125,000	0	0	0	3,125	01/01/2008	1FE
485424 KA 2	KANSAS DEPT TRANS HWY	5.400	03/01/2008	MATURED		620,000	620,000	612,344	619,529	0	471	0	471	0	620,000	0	0	0	16,740	03/01/2008	1FE
485424 KC 8	KANSAS DEPT TRANS HWY	5.400	03/01/2008	MATURED		380,000	380,000	375,307	379,711	0	289	0	289	0	380,000	0	0	0	10,260	03/01/2008	1FE
646139 CA 1	NEW JERSEY TURNPIKE AU	5.750	01/01/2008	REDEEMED		205,000	205,000	206,025	205,000	0	0	0	0	0	205,000	0	0	0	5,894	01/01/2009	1
649892 KN 5	NEW YORK POWER AUTH S7	7.500	01/01/2008	REDEEMED		90,000	90,000	86,513	89,445	0	0	0	0	0	89,445	0	555	555	3,375	01/01/2010	1
650034 ZZ 7	NEW YORK URBAN DEV COR	5.000	01/01/2008	REDEEMED		255,000	250,000	259,648	255,000	0	0	0	0	0	255,000	0	0	0	6,250	01/01/2028	1FE
246395 BB 2	DELAWARE HSG AUTH SFM	3.950	01/01/2008	REDEEMED		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,679	07/01/2019	1FE
31296J ZX 7	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		3,728	3,728	3,650	3,646	0	82	0	82	0	3,728	0	0	0	34	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		49,262	49,262	48,228	48,216	0	1,047	0	1,047	0	49,262	0	0	0	634	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		100	100	98	98	0	3	0	3	0	100	0	0	0	1	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		5,515	5,515	5,399	5,370	0	145	0	145	0	5,515	0	0	0	51	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		1,081	1,081	1,059	1,051	0	31	0	31	0	1,081	0	0	0	13	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		3,657	3,657	3,580	3,595	0	61	0	61	0	3,657	0	0	0	34	07/15/2033	1
31296K AD 5	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		951	951	931	926	0	25	0	25	0	951	0	0	0	9	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		153	153	150	148	0	5	0	5	0	153	0	0	0	1	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		36,722	36,722	35,951	35,930	0	792	0	792	0	36,722	0	0	0	492	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		530	530	519	519	0	11	0	11	0	530	0	0	0	5	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		66,952	66,952	65,547	65,383	0	1,569	0	1,569	0	66,952	0	0	0	508	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		16,823	16,823	16,470	16,460	0	363	0	363	0	16,823	0	0	0	135	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		179,086	179,086	175,328	174,666	0	4,421	0	4,421	0	179,086	0	0	0	1,663	07/15/2033	1
31296K X5 7	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		347	347	340	336	0	11	0	11	0	347	0	0	0	3	07/15/2033	1
31296K Y8 0	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		109	109	107	106	0	3	0	3	0	109	0	0	0	1	07/15/2033	1

QE054

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 eig 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
31296K 4R 1	FHLMC GOLD PASSTHRU	5.000	03/15/2008	PAID ON PRINCIPAL		219,127	219,127	217,757	217,834	0	1,293	0	1,293	0	219,127	0	0	0	1,706	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		145	145	142	143	0	3	0	3	0	145	0	0	0	2	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		1,606	1,606	1,573	1,577	0	30	0	30	0	1,606	0	0	0	15	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		107	107	105	104	0	3	0	3	0	107	0	0	0	1	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		21,925	21,925	21,465	21,292	0	633	0	633	0	21,925	0	0	0	203	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		8,916	8,916	8,729	8,695	0	221	0	221	0	8,916	0	0	0	47	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		5,540	5,540	5,424	5,422	0	118	0	118	0	5,540	0	0	0	44	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		14,147	14,147	13,850	13,824	0	323	0	323	0	14,147	0	0	0	187	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		943	943	923	915	0	28	0	28	0	943	0	0	0	9	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU	5.000	03/15/2008	PAID ON PRINCIPAL		328,119	328,119	326,068	326,151	0	1,967	0	1,967	0	328,119	0	0	0	2,628	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU	5.000	03/15/2008	PAID ON PRINCIPAL		143,309	143,309	142,413	142,490	0	818	0	818	0	143,309	0	0	0	1,578	09/15/2033	1
312966 SM 7	FHLMC GOLD PASSTHRU	4.000	03/15/2008	PAID ON PRINCIPAL		29,213	29,213	27,666	27,871	0	1,342	0	1,342	0	29,213	0	0	0	194	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU	4.000	03/15/2008	PAID ON PRINCIPAL		257,501	257,501	243,862	246,887	0	10,614	0	10,614	0	257,501	0	0	0	1,681	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU	4.000	03/15/2008	PAID ON PRINCIPAL		408,549	408,549	386,910	391,597	0	16,953	0	16,953	0	408,549	0	0	0	2,516	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU	4.000	03/15/2008	PAID ON PRINCIPAL		25,311	25,311	23,970	24,325	0	985	0	985	0	25,311	0	0	0	168	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU	4.000	03/15/2008	PAID ON PRINCIPAL		177,273	177,273	167,883	170,030	0	7,242	0	7,242	0	177,273	0	0	0	1,187	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU	4.000	03/15/2008	PAID ON PRINCIPAL		123,633	123,633	117,084	118,758	0	4,875	0	4,875	0	123,633	0	0	0	830	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		1,959	1,959	2,061	2,207	0	(247)	0	(247)	0	1,959	0	0	0	24	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		4,544	4,544	4,780	5,145	0	(601)	0	(601)	0	4,544	0	0	0	52	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		1,618	1,618	1,702	1,837	0	(220)	0	(220)	0	1,618	0	0	0	22	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		117	117	123	136	0	(20)	0	(20)	0	117	0	0	0	1	08/15/2030	1
31292H M2 7	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		3,075	3,075	3,237	3,480	0	(405)	0	(405)	0	3,075	0	0	0	36	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		3,443	3,443	3,370	3,351	0	92	0	92	0	3,443	0	0	0	38	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		3,259	3,259	3,191	3,173	0	86	0	86	0	3,259	0	0	0	33	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		64,093	64,093	62,748	62,622	0	1,471	0	1,471	0	64,093	0	0	0	588	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU	6.000	03/15/2008	PAID ON PRINCIPAL		26,231	26,231	24,719	24,277	0	1,954	0	1,954	0	26,231	0	0	0	376	12/15/2028	1
31293F WM 5	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		35	35	34	33	0	1	0	1	0	35	0	0	0	0	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		143	143	140	138	0	5	0	5	0	143	0	0	0	1	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		615	615	647	683	0	(68)	0	(68)	0	615	0	0	0	9	06/15/2029	1
31293V FH 0	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	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		23	23	25	28	0	(5)	0	(5)	0	23	0	0	0	0	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		276	276	290	299	0	(23)	0	(23)	0	276	0	0	0	3	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		89	89	93	96	0	(8)	0	(8)	0	89	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		28	28	29	31	0	(3)	0	(3)	0	28	0	0	0	0	10/15/2029	1
31293X W5 3	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		11	11	11	12	0	(2)	0	(2)	0	11	0	0	0	0	11/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		79	79	83	93	0	(14)	0	(14)	0	79	0	0	0	1	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		174	174	183	204	0	(30)	0	(30)	0	174	0	0	0	2	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		4,179	4,179	4,396	4,776	0	(597)	0	(597)	0	4,179	0	0	0	27	11/15/2029	1
31293Y LV 9	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		105	105	110	123	0	(18)	0	(18)	0	105	0	0	0	1	11/15/2029	1
31293Y LG 6	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		1,570	1,570	1,652	1,759	0	(189)	0	(189)	0	1,570	0	0	0	13	11/15/2029	1
31293Y L6 1	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	12/15/2029	1
31293Y L7 9	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		3,749	3,749	3,944	4,279	0	(530)	0	(530)	0	3,749	0	0	0	24	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		255	255	268	298	0	(43)	0	(43)	0	255	0	0	0	3	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		169	169	178	190	0	(21)	0	(21)	0	169	0	0	0	2	12/15/2029	1
31294B FC 4	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		75	75	79	84	0	(9)	0	(9)	0	75	0	0	0	1	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU	7.500	03/15/2008	PAID ON PRINCIPAL		50	50	53	60	0	(10)	0	(10)	0	50	0	0	0	1	12/15/2029	1
31294B QY 7	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		5,025	5,025	5,289	5,813	0	(788)	0	(788)	0	5,025	0	0	0	59	01/15/2030	1
31294G 59 8	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		88	88	92	101	0	(14)	0	(14)	0	88	0	0	0	1	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		1,352	1,352	1,423	1,474	0	(122)	0	(122)	0	1,352	0	0	0	10	01/15/2029	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 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.							
31298Q GD 4	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		191	191	201	233	0	(43)	0	(43)	0	191	0	0	0	2	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		138	138	146	164	0	(25)	138	(25)	0	138	0	0	0	2	01/15/2031	1
31298T WD 0	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		50	50	53	58	0	(8)	0	(8)	0	50	0	0	0	1	08/15/2031	1
31298V ZH 7	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		123	123	130	147	0	(23)	0	(23)	0	123	0	0	0	1	10/15/2031	1
31298W ZF 3	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		77	77	81	85	0	(8)	0	(8)	0	77	0	0	0	1	10/15/2031	1
31298X N7 6	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		19	19	20	23	0	(4)	0	(4)	0	19	0	0	0	0	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		157	157	154	151	0	6	0	6	0	157	0	0	0	1	12/15/2031	1
31287N 3L 2	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		147	147	154	171	0	(24)	0	(24)	0	147	0	0	0	2	01/15/2032	1
31287N DK 1	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		37	37	36	35	0	1	0	1	0	37	0	0	0	0	12/15/2031	1
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		4,892	4,892	5,149	5,666	0	(773)	0	(773)	0	4,892	0	0	0	81	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		6,336	6,336	6,203	6,186	0	149	0	149	0	6,336	0	0	0	69	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		1,959	1,959	2,062	2,249	0	(290)	0	(290)	0	1,959	0	0	0	33	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		16,914	16,914	17,802	18,676	0	(1,762)	0	(1,762)	0	16,914	0	0	0	238	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		1,500	1,500	1,469	1,457	0	43	0	43	0	1,500	0	0	0	8	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		100	100	105	108	0	(9)	0	(9)	0	100	0	0	0	1	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		2,146	2,146	2,264	2,436	0	(290)	0	(290)	0	2,146	0	0	0	25	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		287	287	302	323	0	(35)	0	(35)	0	287	0	0	0	3	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		13,923	13,923	14,654	16,341	0	(2,418)	0	(2,418)	0	13,923	0	0	0	188	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		142	142	149	163	0	(21)	0	(21)	0	142	0	0	0	1	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		351	351	371	424	0	(72)	0	(72)	0	351	0	0	0	4	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		1,000	1,000	1,052	1,074	0	(74)	0	(74)	0	1,000	0	0	0	12	07/15/2032	1
31287Y NS 9	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		443	443	467	514	0	(71)	0	(71)	0	443	0	0	0	7	09/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		899	899	948	1,071	0	(171)	0	(171)	0	899	0	0	0	11	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		262	262	276	325	0	(63)	0	(63)	0	262	0	0	0	3	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		5,442	5,442	5,327	5,294	0	148	0	148	0	5,442	0	0	0	59	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		1,141	1,141	1,117	1,112	0	29	0	29	0	1,141	0	0	0	11	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		1,124	1,124	1,101	1,086	0	38	0	38	0	1,124	0	0	0	12	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		83	83	81	81	0	2	0	2	0	83	0	0	0	1	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		1,610	1,610	1,694	1,693	0	(83)	0	(83)	0	1,610	0	0	0	19	02/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		9	9	9	8	0	0	0	0	0	9	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		3,619	3,619	3,544	3,539	0	80	0	80	0	3,619	0	0	0	30	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		1,517	1,517	1,485	1,479	0	38	0	38	0	1,517	0	0	0	20	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		409	409	400	391	0	17	0	17	0	409	0	0	0	5	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		4,061	4,061	3,976	3,968	0	93	0	93	0	4,061	0	0	0	38	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		4,071	4,071	3,986	3,973	0	99	0	99	0	4,071	0	0	0	33	05/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		5,381	5,381	5,269	5,252	0	130	0	130	0	5,381	0	0	0	29	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		365	365	357	358	0	7	0	7	0	365	0	0	0	3	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		157,052	157,052	160,389	160,205	0	(3,153)	0	(3,153)	0	157,052	0	0	0	1,473	12/15/2023	1
31280E 3W 3	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		1,301	1,301	1,360	1,318	0	(17)	0	(17)	0	1,301	0	0	0	12	05/15/2009	1
3128G8 YT 2	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		1,096	1,096	1,146	1,145	0	(49)	0	(49)	0	1,096	0	0	0	10	01/15/2014	1
3128G9 MN 6	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		16,522	16,522	17,265	17,052	0	(530)	0	(530)	0	16,522	0	0	0	203	02/15/2014	1
3128GA CP 9	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		4,628	4,628	4,835	4,855	0	(227)	0	(227)	0	4,628	0	0	0	50	03/15/2014	1
31283H CE 8	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		2,660	2,660	2,800	3,039	0	(379)	0	(379)	0	2,660	0	0	0	33	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU	5.500	03/15/2008	PAID ON PRINCIPAL		1,235	1,235	1,209	1,200	0	34	0	34	0	1,235	0	0	0	10	01/15/2030	1
31283H J4 8	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		2,989	2,989	3,146	3,467	0	(478)	0	(478)	0	2,989	0	0	0	38	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		756	756	796	858	0	(102)	0	(102)	0	756	0	0	0	9	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		425	425	447	487	0	(62)	0	(62)	0	425	0	0	0	5	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU	7.000	03/15/2008	PAID ON PRINCIPAL		322	322	339	368	0	(45)	0	(45)	0	322	0	0	0	4	06/15/2031	1

QE056

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	11 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.							
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		03/15/2008	PAID ON PRINCIPAL		16,180	16,180	17,065	18,743	.0	(2,563)	.0	(2,563)	.0	16,180	.0	.0	.0	193	09/15/2031	1.....
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		03/15/2008	PAID ON PRINCIPAL		551	551	580	629	.0	(78)	.0	(78)	.0	551	.0	.0	.0	6	09/15/2031	1.....
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		03/15/2008	PAID ON PRINCIPAL		269	269	283	307	.0	(38)	.0	(38)	.0	269	.0	.0	.0	3	07/15/2032	1.....
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2008	PAID ON PRINCIPAL		63,553	63,553	62,222	62,082	.0	1,472	.0	1,472	.0	63,553	.0	.0	.0	604	06/15/2033	1.....
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		03/15/2008	PAID ON PRINCIPAL		158,714	158,714	140,958	141,957	.0	16,757	.0	16,757	.0	158,714	.0	.0	.0	916	05/15/2034	1.....
31282R 6A 7	FHLMC GOLD PASSTHRU 4.500		03/15/2008	PAID ON PRINCIPAL		476,268	476,268	483,114	485,534	.0	(9,266)	.0	(9,266)	.0	476,268	.0	.0	.0	3,879	11/15/2010	1.....
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		03/15/2008	PAID ON PRINCIPAL		1,279,725	1,279,725	1,260,804	1,261,760	.0	17,965	.0	17,965	.0	1,279,725	.0	.0	.0	13,490	12/15/2036	1.....
31410F V3 6	FNMA PASS TH 5.000		03/25/2008	PAID ON PRINCIPAL		2,080,688	2,080,688	2,008,042	2,010,691	.0	69,997	.0	69,997	.0	2,080,688	.0	.0	.0	20,727	02/25/2037	1.....
31367B 2P 1	FNMA PASS TH #00164682 7.500		03/25/2008	PAID ON PRINCIPAL		248	248	248	247	.0	.0	.0	.0	.0	248	.0	.0	.0	3	09/25/2022	1.....
31367B 2T 3	FNMA PASS TH #00164686 7.500		03/25/2008	PAID ON PRINCIPAL		57	57	57	56	.0	.0	.0	.0	.0	57	.0	.0	.0	1	09/25/2022	1.....
31367L 5S 0	FNMA PASS TH #00172857 7.500		03/25/2008	PAID ON PRINCIPAL		327	327	327	327	.0	1	.0	1	.0	327	.0	.0	.0	4	09/25/2022	1.....
31367M ZB 2	FNMA PASS TH #00173638 7.500		03/25/2008	PAID ON PRINCIPAL		154	154	154	154	.0	.0	.0	.0	.0	154	.0	.0	.0	2	09/25/2022	1.....
31367P HS 8	FNMA PASS TH #00174941 7.500		03/25/2008	PAID ON PRINCIPAL		38	38	38	38	.0	.0	.0	.0	.0	38	.0	.0	.0	0	09/25/2022	1.....
31367S F6 2	FNMA PASS TH #00177589 7.500		03/25/2008	PAID ON PRINCIPAL		68	68	68	68	.0	.0	.0	.0	.0	68	.0	.0	.0	1	09/25/2022	1.....
31367S F7 0	FNMA PASS TH #00177590 7.500		03/25/2008	PAID ON PRINCIPAL		103	103	103	103	.0	.0	.0	.0	.0	103	.0	.0	.0	1	09/25/2022	1.....
31367S GQ 7	FNMA PASS TH #00177607 7.500		03/25/2008	PAID ON PRINCIPAL		146	146	146	146	.0	.0	.0	.0	.0	146	.0	.0	.0	2	09/25/2022	1.....
31367S R7 7	FNMA PASS TH #00177910 7.500		03/25/2008	PAID ON PRINCIPAL		313	313	313	312	.0	1	.0	1	.0	313	.0	.0	.0	4	09/25/2022	1.....
31367S R8 5	FNMA PASS TH #00177911 7.500		03/25/2008	PAID ON PRINCIPAL		651	651	651	650	.0	1	.0	1	.0	651	.0	.0	.0	8	09/25/2022	1.....
31367S 2T 6	FNMA PASS TH #00178186 7.500		03/25/2008	PAID ON PRINCIPAL		69	69	69	68	.0	.0	.0	.0	.0	69	.0	.0	.0	1	09/25/2022	1.....
31367T ZH 4	FNMA PASS TH #00179044 7.500		03/25/2008	PAID ON PRINCIPAL		42	42	42	42	.0	.0	.0	.0	.0	42	.0	.0	.0	1	09/25/2022	1.....
31367T ZA 3	FNMA PASS TH #00179063 7.500		03/25/2008	PAID ON PRINCIPAL		269	269	269	268	.0	1	.0	1	.0	269	.0	.0	.0	4	09/25/2022	1.....
31367U KT 1	FNMA PASS TH #00179506 7.500		03/25/2008	PAID ON PRINCIPAL		35	35	35	35	.0	.0	.0	.0	.0	35	.0	.0	.0	0	09/25/2022	1.....
31368H KV 4	FNMA PASS TH #00190308 7.500		03/25/2008	PAID ON PRINCIPAL		105	105	109	121	.0	(16)	.0	(16)	.0	105	.0	.0	.0	1	09/25/2030	1.....
31371H FM 5	FNMA PASS TH #00252272 6.000		03/25/2008	PAID ON PRINCIPAL		87,915	87,915	87,105	87,177	.0	738	.0	738	.0	87,915	.0	.0	.0	1,061	01/25/2029	1.....
31371H KR 8	FNMA PASS TH #00252404 6.000		03/25/2008	PAID ON PRINCIPAL		3,057	3,057	3,014	3,019	.0	38	.0	38	.0	3,057	.0	.0	.0	34	03/25/2029	1.....
31371J PV 0	FNMA PASS TH #00253436 7.500		03/25/2008	PAID ON PRINCIPAL		558	558	581	645	.0	(87)	.0	(87)	.0	558	.0	.0	.0	6	09/25/2030	1.....
31371K KH 3	FNMA PASS TH #00254196 6.000		03/25/2008	PAID ON PRINCIPAL		12,138	12,138	12,659	12,734	.0	(597)	.0	(597)	.0	12,138	.0	.0	.0	121	02/25/2017	1.....
31371K LQ 2	FNMA PASS TH #00254235 6.000		03/25/2008	PAID ON PRINCIPAL		11,085	11,085	11,561	11,650	.0	(565)	.0	(565)	.0	11,085	.0	.0	.0	113	03/25/2017	1.....
31371K NY 3	FNMA PASS TH #00254307 6.000		03/25/2008	PAID ON PRINCIPAL		34,506	34,506	35,989	36,308	.0	(1,801)	.0	(1,801)	.0	34,506	.0	.0	.0	351	05/25/2017	1.....
31371K P3 9	FNMA PASS TH #00254342 6.000		03/25/2008	PAID ON PRINCIPAL		1,632	1,632	1,702	1,721	.0	(88)	.0	(88)	.0	1,632	.0	.0	.0	17	06/25/2017	1.....
31371K 3A 7	FNMA PASS TH #00254693 5.500		03/25/2008	PAID ON PRINCIPAL		125,915	125,915	125,679	125,720	.0	196	.0	196	.0	125,915	.0	.0	.0	1,172	04/25/2033	1.....
31371L DM 8	FNMA PASS TH #00254908 5.000		03/25/2008	PAID ON PRINCIPAL		900,346	900,346	904,988	904,232	.0	(3,886)	.0	(3,886)	.0	900,346	.0	.0	.0	7,614	09/25/2023	1.....
31371L DQ 9	FNMA PASS TH #00254911 5.000		03/25/2008	PAID ON PRINCIPAL		79,429	79,429	79,292	79,280	.0	149	.0	149	.0	79,429	.0	.0	.0	712	10/25/2023	1.....
31371L EZ 8	FNMA PASS TH #00254952 4.500		03/25/2008	PAID ON PRINCIPAL		98,804	98,804	99,020	98,919	.0	(115)	.0	(115)	.0	98,804	.0	.0	.0	749	11/25/2018	1.....
31371L EY 9	FNMA PASS TH #00254954 4.500		03/25/2008	PAID ON PRINCIPAL		457,954	457,954	444,287	446,347	.0	11,607	.0	11,607	.0	457,954	.0	.0	.0	3,592	10/25/2023	1.....
31371L FY 0	FNMA PASS TH #00254983 5.500		03/25/2008	PAID ON PRINCIPAL		6,694	6,694	6,683	6,683	.0	11	.0	11	.0	6,694	.0	.0	.0	68	12/25/2033	1.....
31373U FJ 1	FNMA PASS TH #00303569 6.500		03/25/2008	PAID ON PRINCIPAL		807	807	757	760	.0	48	.0	48	.0	807	.0	.0	.0	8	10/25/2025	1.....
31374A PA 2	FNMA PASS TH #00308317 10.500		03/25/2008	PAID ON PRINCIPAL		904	904	979	966	.0	(62)	.0	(62)	.0	904	.0	.0	.0	16	02/25/2020	1.....
31374A PC 8	FNMA PASS TH #00308319 11.500		03/25/2008	PAID ON PRINCIPAL		394	394	434	425	.0	(30)	.0	(30)	.0	394	.0	.0	.0	8	04/25/2019	1.....
31374W Y8 9	FNMA PASS TH #00326635 6.500		03/25/2008	PAID ON PRINCIPAL		661	661	619	620	.0	41	.0	41	.0	661	.0	.0	.0	7	10/25/2025	1.....
31375D CH 4	FNMA PASS TH #00331372 6.500		03/25/2008	PAID ON PRINCIPAL		1,275	1,275	1,195	1,203	.0	72	.0	72	.0	1,275	.0	.0	.0	18	11/25/2025	1.....
31375E 6U 0	FNMA PASS TH #00333083 6.500		03/25/2008	PAID ON PRINCIPAL		104	104	101	101	.0	4	.0	4	.0	104	.0	.0	.0	1	02/25/2026	1.....
31375Q XL 3	FNMA PASS TH #00341883 7.000		03/25/2008	PAID ON PRINCIPAL		163	163	160	160	.0	3	.0	3	.0	163	.0	.0	.0	2	04/25/2026	1.....
31375S J3 5	FNMA PASS TH #00343282 7.000		03/25/2008	PAID ON PRINCIPAL		135	135	132	132	.0	3	.0	3	.0	135	.0	.0	.0	2	04/25/2026	1.....
31376K B2 1	FNMA PASS TH #00357457 5.500		03/25/2008	PAID ON PRINCIPAL		2,659,834	2,659,834	2,654,855	2,654,972	.0	4,862	.0	4,862	.0	2,659,834	.0	.0	.0	25,513	11/25/2033	1.....
31378R S5 9	FNMA PASS TH #00406540 6.500		03/25/2008	PAID ON PRINCIPAL		34,163	34,163	34,240	34,235	.0	(73)	.0	(73)	.0	34,163	.0	.0	.0	190	12/25/2027	1.....
31384V ZT 2	FNMA PASS TH #00535454 6.000		03/25/2008	PAID ON PRINCIPAL		17,200	17,200	17,939	17,916	.0	(716)	.0	(716)	.0	17,200	.0	.0	.0	175	02/25/2015	1.....
31385H WJ 7	FNMA PASS TH #00545249 5.500		03/25/2008	PAID ON PRINCIPAL		237	237	217	211	.0	26	.0	26	.0	237	.0	.0	.0	2	10/25/2016	1.....
31385H YA 4	FNMA PASS TH #00545305 6.000		03/25/2008	PAID ON PRINCIPAL		5,589	5,589	5,829	5,914	.0	(325)	.0	(325)	.0	5,589	.0	.0	.0	54	11/25/2016	1.....

QE057

SCHEDULE D - PART 4

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

QE058

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	11 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.							
31385J LH 9	FNMA PASS TH #00545828 6.000		03/25/2008	PAID ON PRINCIPAL		9,181	9,181	9,576	9,557	0	(376)	0	(376)	0	9,181	0	0	0	91	12/25/2014	1
31385W 2N 8	FNMA PASS TH #00555281 6.000		03/25/2008	PAID ON PRINCIPAL		48,516	48,516	49,804	50,717	0	(2,201)	0	(2,201)	0	48,516	0	0	0	537	03/25/2033	1
31385X F9 3	FNMA PASS TH #00555592 5.500		03/25/2008	PAID ON PRINCIPAL		86,379	86,379	86,217	86,249	0	130	0	130	0	86,379	0	0	0	815	07/25/2033	1
31385X 6M 4	FNMA PASS TH #00556276 6.000		03/25/2008	PAID ON PRINCIPAL		2,584	2,584	2,695	2,726	0	(142)	0	(142)	0	2,584	0	0	0	32	03/25/2016	1
31386T QH 1	FNMA PASS TH #00572956 6.000		03/25/2008	PAID ON PRINCIPAL		734	734	766	779	0	(45)	0	(45)	0	734	0	0	0	8	04/25/2016	1
31387R DC 9	FNMA PASS TH #00591499 6.500		03/25/2008	PAID ON PRINCIPAL		51,808	51,808	51,245	50,909	0	898	0	898	0	51,808	0	0	0	812	09/25/2031	1
31388M JZ 2	FNMA PASS TH #00608780 6.000		03/25/2008	PAID ON PRINCIPAL		2,728	2,728	2,845	2,881	0	(153)	0	(153)	0	2,728	0	0	0	24	10/25/2016	1
31388N KR 6	FNMA PASS TH #00609704 6.000		03/25/2008	PAID ON PRINCIPAL		1,612	1,612	1,681	1,701	0	(89)	0	(89)	0	1,612	0	0	0	16	02/25/2017	1
31388V P3 6	FNMA PASS TH #00616142 6.000		03/25/2008	PAID ON PRINCIPAL		415	415	432	439	0	(24)	0	(24)	0	415	0	0	0	4	12/25/2016	1
31388W WL 6	FNMA PASS TH #00617251 6.000		03/25/2008	PAID ON PRINCIPAL		2,428	2,428	2,532	2,559	0	(131)	0	(131)	0	2,428	0	0	0	25	12/25/2016	1
31388X G9 9	FNMA PASS TH #00617724 6.000		03/25/2008	PAID ON PRINCIPAL		10,125	10,125	10,560	10,541	0	(417)	0	(417)	0	10,125	0	0	0	123	06/25/2017	1
31389D QT 7	FNMA PASS TH #00622466 5.500		03/25/2008	PAID ON PRINCIPAL		118,211	118,211	116,918	116,905	0	1,306	0	1,306	0	118,211	0	0	0	813	12/25/2016	1
31390B ED 6	FNMA PASS TH #00641032 6.000		03/25/2008	PAID ON PRINCIPAL		124	124	129	129	0	(5)	0	(5)	0	124	0	0	0	1	01/25/2018	1
31390C PC 4	FNMA PASS TH #00642219 6.000		03/25/2008	PAID ON PRINCIPAL		9,755	9,755	10,174	10,385	0	(631)	0	(631)	0	9,755	0	0	0	60	05/25/2017	1
31390J SN 2	FNMA PASS TH #00647725 6.000		03/25/2008	PAID ON PRINCIPAL		9,645	9,645	10,060	10,216	0	(571)	0	(571)	0	9,645	0	0	0	84	05/25/2017	1
31400E Q3 7	FNMA PASS TH #00685474 4.500		03/25/2008	PAID ON PRINCIPAL		164,651	164,651	163,956	164,004	0	647	0	647	0	164,651	0	0	0	1,341	04/25/2018	1
31400S ER 6	FNMA PASS TH #00695944 5.000		03/25/2008	PAID ON PRINCIPAL		806,467	806,467	828,519	825,586	0	(19,119)	0	(19,119)	0	806,467	0	0	0	6,171	05/25/2018	1
31400V 2K 7	FNMA PASS TH #00699278 4.500		03/25/2008	PAID ON PRINCIPAL		151,076	151,076	150,191	150,262	0	814	0	814	0	151,076	0	0	0	1,252	04/25/2018	1
31401W AP 4	FNMA PASS TH #00720114 5.500		03/25/2008	PAID ON PRINCIPAL		39,834	39,834	39,759	39,773	0	61	0	61	0	39,834	0	0	0	379	07/25/2033	1
31401X UH 8	FNMA PASS TH #00721584 5.500		03/25/2008	PAID ON PRINCIPAL		517,928	517,928	516,957	517,503	0	425	0	425	0	517,928	0	0	0	4,746	07/25/2033	1
31401Y FH 3	FNMA PASS TH #00722068 5.500		03/25/2008	PAID ON PRINCIPAL		45,264	45,264	45,179	45,198	0	67	0	67	0	45,264	0	0	0	363	07/25/2033	1
31401Y LS 2	FNMA PASS TH #00722237 5.500		03/25/2008	PAID ON PRINCIPAL		22,913	22,913	22,870	22,875	0	38	0	38	0	22,913	0	0	0	208	07/25/2033	1
31402B FR 0	FNMA PASS TH #00723876 5.500		03/25/2008	PAID ON PRINCIPAL		82,831	82,831	82,676	82,753	0	78	0	78	0	82,831	0	0	0	1,015	07/25/2033	1
31402D C4 0	FNMA PASS TH #00725591 5.000		03/25/2008	PAID ON PRINCIPAL		164,728	164,728	158,268	158,573	0	6,155	0	6,155	0	164,728	0	0	0	1,477	07/25/2034	1
31402H VV 0	FNMA PASS TH #00729728 5.500		03/25/2008	PAID ON PRINCIPAL		190,729	190,729	190,372	190,418	0	311	0	311	0	190,729	0	0	0	1,755	07/25/2033	1
31402J 4W 4	FNMA PASS TH #00730837 5.500		03/25/2008	PAID ON PRINCIPAL		90,030	90,030	89,861	89,891	0	139	0	139	0	90,030	0	0	0	930	07/25/2033	1
31402Q GH 8	FNMA PASS TH #00734700 4.000		03/25/2008	PAID ON PRINCIPAL		94,937	94,937	91,852	92,565	0	2,372	0	2,372	0	94,937	0	0	0	642	09/25/2018	1
31402V UR 9	FNMA PASS TH #00739592 5.500		03/25/2008	PAID ON PRINCIPAL		7,839	7,839	7,824	7,829	0	10	0	10	0	7,839	0	0	0	90	09/25/2033	1
31402W NN 4	FNMA PASS TH #00740297 5.500		03/25/2008	PAID ON PRINCIPAL		576,629	576,629	575,544	575,628	0	1,001	0	1,001	0	576,629	0	0	0	5,592	10/25/2033	1
31402W 3P 1	FNMA PASS TH #00740706 4.500		03/25/2008	PAID ON PRINCIPAL		165,665	165,665	164,695	164,838	0	827	0	827	0	165,665	0	0	0	1,011	09/25/2018	1
31402W 3W 6	FNMA PASS TH #00740713 4.500		03/25/2008	PAID ON PRINCIPAL		18,406	18,406	18,298	18,306	0	100	0	100	0	18,406	0	0	0	144	08/25/2018	1
31402W 4N 5	FNMA PASS TH #00740729 4.500		03/25/2008	PAID ON PRINCIPAL		199,230	199,230	198,063	198,185	0	1,045	0	1,045	0	199,230	0	0	0	1,798	11/25/2018	1
31403A 2X 2	FNMA PASS TH #00743390 4.500		03/25/2008	PAID ON PRINCIPAL		67,095	67,095	67,242	67,206	0	(111)	0	(111)	0	67,095	0	0	0	504	11/25/2018	1
31403B NN 9	FNMA PASS TH #00743897 4.500		03/25/2008	PAID ON PRINCIPAL		167,305	167,305	166,325	166,414	0	891	0	891	0	167,305	0	0	0	1,353	11/25/2018	1
31403C WE 7	FNMA PASS TH #00745045 4.500		03/25/2008	PAID ON PRINCIPAL		539,194	539,194	505,158	507,120	0	32,074	0	32,074	0	539,194	0	0	0	4,256	12/25/2034	1
31403L D5 7	FNMA PASS TH #00751724 4.500		03/25/2008	PAID ON PRINCIPAL		127,647	127,647	126,899	126,971	0	676	0	676	0	127,647	0	0	0	982	11/25/2018	1
31403R CK 2	FNMA PASS TH #00755274 4.500		03/25/2008	PAID ON PRINCIPAL		99,380	99,380	99,597	99,511	0	(132)	0	(132)	0	99,380	0	0	0	799	12/25/2018	1
31404J MA 0	FNMA PASS TH #00769953 5.000		03/25/2008	PAID ON PRINCIPAL		9,744	9,744	9,738	9,738	0	7	0	7	0	9,744	0	0	0	63	03/25/2034	1
31404Y YE 6	FNMA PASS TH #00782909 5.000		03/25/2008	PAID ON PRINCIPAL		121,823	121,823	116,970	117,224	0	4,600	0	4,600	0	121,823	0	0	0	1,103	06/25/2034	1
31406V 2P 0	FNMA PASS TH #00821682 5.000		03/25/2008	PAID ON PRINCIPAL		577,888	577,888	572,643	572,862	0	5,026	0	5,026	0	577,888	0	0	0	5,197	06/25/2035	1
65888M ZD 6	NORTH DAKOTA HSG FIN A 5.150		01/01/2008	REDEEMED		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	5,021	01/01/2019	1FE
880459 HD 7	TENNESSEE HSG DEV AGCY 5.600		01/01/2008	REDEEMED		430,000	430,000	429,463	429,660	0	0	0	0	0	429,660	0	340	340	12,040	07/01/2018	1FE
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2008	PAID ON PRINCIPAL		218,320	218,320	217,851	217,810	0	511	0	511	0	218,320	0	0	0	2,042	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		03/15/2008	PAID ON PRINCIPAL		754,437	754,437	744,063	747,094	0	7,343	0	7,343	0	754,437	0	0	0	9,325	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		03/15/2008	PAID ON PRINCIPAL		847,515	847,515	835,862	838,792	0	8,723	0	8,723	0	847,515	0	0	0	9,740	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		03/15/2008	PAID ON PRINCIPAL		196,003	196,003	202,618	198,881	0	(2,878)	0	(2,878)	0	196,003	0	0	0	1,744	11/15/2017	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2008	PAID ON PRINCIPAL		30,254	30,254	31,289	31,214	0	(960)	0	(960)	0	30,254	0	0	0	376	12/25/2041	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		03/25/2008	PAID ON PRINCIPAL		43,207	43,207	44,366	44,808	0	(1,601)	0	(1,601)	0	43,207	0	0	0	511	04/25/2024	1
31393R GG 9	FSPC T-56 A5 CMO 5.23																				

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 Ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator
38374G 2B 7	GNR 2004-41 ED CMO 3.750		03/20/2008	PAID ON PRINCIPAL		367,446	367,446	361,877	364,472	.0	2,974	.0	2,974	.0	367,446	.0	.0	.0	2,282	10/20/2026	1.....
911760 RN 8	VENDE 2002-1 2H CMO 6.500		03/15/2008	PAID ON PRINCIPAL		433,448	433,448	442,454	432,824	.0	624	.0	624	.0	433,448	.0	.0	.0	4,386	11/15/2027	1.....
38373M AW 0	GNR 2001-44 C (PROJECT 6.380		03/16/2008	PAID ON PRINCIPAL		1,664,417	1,664,417	1,705,377	1,676,647	.0	(12,230)	.0	(12,230)	.0	1,664,417	.0	.0	.0	18,130	01/16/2025	1.....
38373M BR 0	GNR 2002-26 C (PROJECT 6.007		03/15/2008	PAID ON PRINCIPAL		181,498	181,498	187,793	185,022	.0	(3,524)	.0	(3,524)	.0	181,498	.0	.0	.0	2,273	02/15/2024	1.....
38373M BR 0	GNR 2002-26 C (PROJECT 6.007		01/15/2008	PAID ON PRINCIPAL		90,001	90,001	93,123	91,748	.0	(1,748)	.0	(1,748)	.0	90,001	.0	.0	.0	451	02/15/2024	1.....
38373M BJ 8	GNR 2002-37 C (PROJECT 5.878		03/16/2008	PAID ON PRINCIPAL		343,236	343,236	353,319	349,107	.0	(5,871)	.0	(5,871)	.0	343,236	.0	.0	.0	3,369	06/16/2024	1.....
38373M SH 4	GNR 2006-3 A (PROJECT 4.212		03/16/2008	PAID ON PRINCIPAL		280,887	280,887	275,270	277,737	.0	3,150	.0	3,150	.0	280,887	.0	.0	.0	1,972	01/16/2028	1.....
3199999.	Total - Bonds - Special Revenue & Assessment					36,077,906	36,072,906	35,850,446	35,851,367	.0	225,644	.0	225,644	.0	36,077,011	.0	895	895	374,818	XXX	XXX
Bonds - Public Utilities																					
00130H AU 9	AES CORP 8.875		02/07/2008	CREDIT SUISSE FIRST BOST		62,100	60,000	64,575	62,449	.0	(72)	.0	(72)	.0	62,377	.0	(277)	(277)	2,618	02/15/2011	4FE.....
171871 AE 6	CINCINNATI BELL INC 8.375		02/27/2008	CREDIT SUISSE FIRST BOST		1,789,875	1,850,000	1,891,313	1,803,750	.0	794	.0	794	.0	1,804,544	.0	(14,669)	(14,669)	98,127	01/15/2014	4FE.....
209111 EK 5	CONSOLIDATED EDISON CO 5.375		03/07/2008	WACHOVIA SECURITIES INC		2,039,840	2,000,000	1,995,400	1,996,232	.0	(47)	.0	(47)	.0	1,996,185	.0	43,655	43,655	25,979	12/15/2015	1FE.....
26816L AG 7	DYNEGY HOLDINGS INC 8.750		03/05/2008	LEHMAN BROTHERS		285,350	280,000	292,113	282,800	.0	(77)	.0	(77)	.0	282,723	.0	2,627	2,627	13,430	02/15/2012	4FE.....
281023 AU 5	EDISON MISSION 7.000		02/14/2008	CREDIT SUISSE FIRST BOST		1,218,750	1,250,000	1,254,375	1,180,579	.0	640	.0	640	.0	1,181,219	.0	37,531	37,531	23,090	05/15/2017	3FE.....
281023 AR 2	EDISON MISSION ENERGY 7.750		02/14/2008	CREDIT SUISSE FIRST BOST		1,275,000	1,250,000	1,258,438	1,243,977	.0	(71)	.0	(71)	.0	1,243,906	.0	31,094	31,094	17,491	06/15/2016	3FE.....
292680 AA 3	ENERGY FUTURE (144A) 10.875		02/11/2008	MORGAN STANLEY DEAN WI		388,000	400,000	400,000	400,000	.0	.0	.0	.0	.0	400,000	.0	(12,000)	(12,000)	12,567	11/01/2017	4FE.....
45661T AB 7	INERGY LP/INERGY FIN C 6.875		02/14/2008	J P MORGAN CHASE SECURI		725,625	750,000	726,125	712,638	.0	482	.0	482	.0	713,120	.0	12,505	12,505	9,310	12/15/2014	4FE.....
49455# AB 9	KINDER MORGAN INC .162		01/04/2008	PAID ON PRINCIPAL		12,500	12,500	12,500	12,438	.0	.0	.0	.0	.0	12,500	.0	.0	.0	.0	05/22/2014	3FE.....
49455# AB 9	KINDER MORGAN INC 6.850		02/14/2008	PAID ON PRINCIPAL		4,823,485	4,823,485	4,823,485	4,799,367	24,018	.99	.0	24,117	.0	4,823,485	.0	.0	.0	35,649	05/22/2014	3FE.....
52729N AS 9	LEVEL 3 COMMUNICATIONS 6.000		03/10/2008	VARIOUS		89,469	105,000	95,222	93,450	.0	815	.0	815	.0	94,265	.0	(4,796)	(4,796)	2,937	03/15/2010	5FE.....
65332V AY 9	NEXTEL COMMUNICATIONS 5.250		02/21/2008	BEAR STEARNS & CO		43,988	45,000	44,269	44,269	.0	14	.0	14	.0	44,283	.0	(295)	(295)	269	01/15/2010	2FE.....
695459 AB 3	PAETEC HOLDING 9.500		03/06/2008	MERRILL LYNCH CAPITAL MA		927,500	1,000,000	1,000,000	975,000	.0	279	.0	279	.0	975,279	.0	(47,779)	(47,779)	63,597	07/15/2015	5FE.....
69361L AC 5	PSE&G ENERGY HOLDINGS 10.000		01/31/2008	REDEEMED		3,354,478	3,000,000	2,647,500	2,883,928	.0	3,855	.0	3,855	.0	2,887,783	.0	466,695	466,695	94,139	10/01/2009	3FE.....
882330 AA 1	TEXAS COMP ELEC (144A) 10.250		02/11/2008	BANC OF AMERICA SECURIT		384,000	400,000	400,000	396,000	.0	16	.0	16	.0	396,016	.0	(12,016)	(12,016)	11,844	11/01/2015	4FE.....
97381W AF 1	WINDSTREAM CORP 7.000		03/10/2008	MERRILL LYNCH CAPITAL MA		1,879,500	2,100,000	2,050,000	1,986,707	.0	1,638	.0	1,638	.0	1,988,345	.0	(108,845)	(108,845)	72,683	03/15/2019	3FE.....
97381W A* 5	WINDSTREAM CORP B1 5.500		03/31/2008	PAID ON PRINCIPAL		12,506	12,506	12,496	12,496	.0	10	.0	10	.0	12,506	.0	.0	.0	215	07/17/2013	2FE.....
3899999.	Total - Bonds - Public Utilities					19,311,966	19,338,491	18,967,809	18,886,080	24,081	8,375	.0	32,456	.0	18,918,536	.0	393,430	393,430	483,947	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000361 AH 8	AAR CORP 1.750		03/27/2008	MERRILL LYNCH CAPITAL MA		398,613	350,000	396,322	382,353	.0	(1,149)	.0	(1,149)	.0	381,204	.0	17,408	17,408	3,160	02/01/2026	3FE.....
002824 AJ 9	ABBOTT LABS 6.000		03/15/2008	MATURED		250,000	250,000	252,325	250,277	.0	(277)	.0	(277)	.0	250,000	.0	.0	.0	7,500	03/15/2008	1FE.....
00430X AB 3	ACCELLENT INC 10.500		02/01/2008	CREDIT SUISSE FIRST BOST		800,000	1,000,000	986,720	840,000	.0	1,537	.0	1,537	.0	841,537	.0	(41,537)	(41,537)	18,958	12/01/2013	5FE.....
00770# AA 2	ADVANTAGE CAPITAL MO I 8.930		03/01/2008	REDEEMED		57,528	57,528	109,917	57,528	.0	.0	.0	.0	.0	57,528	.0	.0	.0	5,650	06/01/2008	1.....
00771* AA 5	ADVANTAGE CAPITAL PRTN		03/31/2008	MATURED		20,289	20,289	11,084	20,289	.0	.0	.0	.0	.0	20,289	.0	.0	.0	1,640	03/31/2008	1.....
016275 AF 6	ALION SCIENCE & TECHNO 10.250		03/31/2008	BROADPOINT CAPITAL		565,000	1,000,000	1,005,931	852,500	.0	3,049	.0	3,049	.0	855,549	.0	(290,549)	(290,549)	51,250	02/01/2015	5FE.....
018804 AH 7	ALLIANT TECHSYSTEMS IN 2.750		03/07/2008	VARIOUS		255,136	185,000	187,710	186,322	.0	(87)	.0	(87)	.0	186,236	.0	68,900	68,900	2,411	02/15/2024	4FE.....
018804 AL 8	ALLIANT TECHSYSTEMS IN 6.750		01/11/2008	VARIOUS		501,763	515,000	515,000	501,440	.0	50	.0	50	.0	501,490	.0	273	273	10,071	04/01/2016	4FE.....
019589 AD 2	ALLIED WASTE 4.250		03/04/2008	JEFFERIES & CO INC		9,200	10,000	8,860	8,873	.0	4	.0	4	.0	8,877	.0	323	323	168	04/15/2034	4FE.....
02003M AG 9	ALLSTATE LIFE GLOBAL F 3.850		01/25/2008	MATURED		2,000,000	2,000,000	1,998,820	1,999,886	.0	114	.0	114	.0	2,000,000	.0	.0	.0	38,500	01/25/2008	1FE.....
02209S AA 1	ALTRIA GROUP INC 7.000		02/28/2008	TENDERED		2,347,600	2,000,000	1,999,440	1,999,551	.0	(1)	.0	(1)	.0	1,999,550	.0	348,050	348,050	47,056	11/04/2013	2FE.....
007903 AM 9	AMD (144A) 5.750		01/18/2008	VARIOUS		2,410,575	3,300,000	3,330,400	2,623,500	.0	5,179	.0	5,179	.0	2,628,679	.0	(218,104)	(218,104)	80,751	08/15/2012	4FE.....
02666Q WG 4	AMERICAN HONDA FINANCE 4.250		03/11/2008	MATURED		2,000,000	2,000,000	2,000,421	1,999,826	.0	174	.0	174	.0	2,000,000	.0	.0	.0	42,500	03/11/2008	1FE.....
03060R AP 6	AMERICREDIT CORP .750		03/06/2008	MCMAHAN SECURITIES		42,088	65,000	46,606	46,606	.0	287	.0	287	.0	46,894	.0	(4,806)	(4,806)	238	09/15/2011	3FE.....
030981 AD 6	AMERIGAS PARTNERS LP 7.250		02/14/2008	J P MORGAN CHASE SECURI		1,234,375	1,250,000	1,268,750	1,225,000	.0	268	.0	268	.0	1,225,268	.0	9,107	9,107	22,656	05/20/2015	4FE.....
034425 AB 4	ANDREW CORP 3.250		01/30/2008	EXCHANGE		2,931,192	2,735,000	2,869,977	2,736,628	.0	16	.0	16	.0	2,736,644	.0	194,547	194,547	40,740	08/15/2013	4FE.....
035290 AH 8	ANIXTER INTERNATIONAL 1.000		03/14/2008	VARIOUS		619,732	545,000	625,388	614,342	.0	(3,003)	.0	(3,003)	.0	611,339	.0	8,392	8,392	3,227	02/15/2013	3FE.....
035290 AJ 4	ANIXTER INTERNATIONAL 1.000		03/31/2008	VARIOUS		284,803	250,000	273,750	273,750	.0	(771)	.0	(771)	.0	272,979	.0	11,824	11,824	1,288	02/15/2013	1.....
038521 A# 7	ARAMARK CORP .817		01/29/2008	PAID ON PRINCIPAL		21,943	21,943	21,679	20,736	.0	962	.0	962	.0	21,943	.0	.0	.0	21	01/26/2014	3FE.....
039483 AV 4	ARCHER DANIELS (144A) .875		03/10/2008	VARIOUS		2,723,175	2,195,000	2,212,554	2,093,219	.0	3,039	.0	3,039	.0	2,096,258	.0	626,917	626,917	10,943	02/15/2014	1FE.....
043436 AG 9	ASBURY AUTOMOTIVE GROU 3.000		03/17/2008	JEFFERIES & CO INC		22,013	30,000	23,194	23,194	.0	105	.0	105	.0	23,2						

SCHEDULE D - PART 4

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

QE05.10

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
06406M AW 8	BANK OF NEW YORK 3.800		02/01/2008	MATURED		5,870,000	5,870,000	5,845,589	5,868,833	0	1,167	0	1,167	0	5,870,000	0	0	0	111,530	02/01/2008	1FE
074002 AA 4	BEARINGPOINT INC (144A 3.100		03/04/2008	JEFFERIES & CO INC		127,775	295,000	228,053	174,419	0	373	0	373	0	174,792	0	(47,017)	(47,017)	1,366	12/15/2024	5FE
09061G AD 3	BIOMARIN PHARMACEUTICA 1.875		01/02/2008	BANC OF AMERICA SECURIT		414,655	220,000	237,480	236,108	0	(28)	0	(28)	0	236,081	0	178,574	178,574	848	04/23/2017	5FE
09061G AD 3	BIOMARIN PHARMACEUTICA 1.875		12/27/2007	BANC OF AMERICA SECURIT		0	0	0	0	0	0	0	0	0	0	0	0	0	252	04/23/2017	5FE
05948# ## 7	BOCF LLC NT FL 9.441		03/01/2008	MATURED		22,387	22,387	22,387	22,387	0	0	0	0	0	22,387	0	0	0	8,994	03/01/2008	1FE
05567@ AB 8	BOCNY LLC SR NT SER 19 8.780		03/15/2008	MATURED		53,989	53,989	53,989	53,989	0	0	0	0	0	53,989	0	0	0	33,730	03/15/2008	1FE
05567@ AD 4	BOCNY LLC SR NT SER 19 8.764		03/15/2008	MATURED		42,815	42,815	42,815	42,815	0	0	0	0	0	42,815	0	0	0	24,030	03/15/2008	1
103043 AB 1	BOWNE & CO INS 5.000		03/18/2008	MCMAHAN SECURITIES		25,125	25,000	24,250	24,250	0	3	0	3	0	24,253	0	872	872	601	10/01/2033	4FE
115637 AC 4	BROWN-FORMAN 3.000		03/15/2008	MATURED		1,250,000	1,250,000	1,209,475	1,246,349	0	3,651	0	3,651	0	1,250,000	0	0	0	18,750	03/15/2008	1FE
05566S AA 1	BURLINGTON NORTHERN SA 4.830		01/15/2008	PAID ON PRINCIPAL		203,440	203,440	203,440	203,440	0	0	0	0	0	203,440	0	0	0	4,913	01/15/2023	1FE
05568B AA 6	BURLINGTON NORTHERN SA 5.720		01/15/2008	PAID ON PRINCIPAL		300,067	300,067	300,067	300,067	0	0	0	0	0	300,067	0	0	0	8,582	01/15/2024	1FE
12802R AA 3	CAL DIVE INT 4.930		02/07/2008	PAID ON PRINCIPAL		29,385	29,385	29,385	29,385	0	0	0	0	0	29,385	0	0	0	724	02/01/2027	1FE
14161H AB 4	CARDTRONICS INC 9.250		02/06/2008	BANC OF AMERICA SECURIT		470,000	500,000	496,525	479,432	0	398	0	398	0	479,829	0	(9,829)	(9,829)	22,611	08/15/2013	5FE
153527 AF 3	CENTRAL GARDEN & PET C 9.125		02/26/2008	VARIOUS		904,375	1,125,000	1,210,688	964,688	0	3,320	0	3,320	0	968,008	0	(63,633)	(63,633)	57,538	02/01/2013	5FE
159864 AB 3	CHARLES RIVER LABORATO 2.250		01/17/2008	J P MORGAN CHASE SECURI		2,218,238	1,490,000	1,641,794	1,592,824	0	(1,126)	0	(1,126)	0	1,591,698	0	626,540	626,540	3,539	06/15/2013	3FE
16675H AL 6	CHEVRON CORP ESOP (144 7.327		01/03/2008	PAID ON PRINCIPAL		46,487	46,487	52,095	50,808	0	(4,321)	0	(4,321)	0	46,487	0	0	0	1,703	01/01/2014	1FE
194589 AA 5	COLLEGIATE PACIFIC INC 5.750		03/10/2008	THOMAS WEISEL		32,725	35,000	31,850	0	33,031	187	0	33,219	0	33,219	0	(494)	(494)	570	12/01/2009	6*
12546* AF 3	COMMUNITY HEALTH SYSTE 7.600		03/13/2008	PAID ON PRINCIPAL		76,670	76,670	76,670	73,795	2,859	16	0	2,875	0	76,670	0	0	0	1,433	07/28/2014	3FE
718507 BQ 8	CONOCOPHILLIPS 8.750		02/29/2008	BANC OF AMERICA SECURIT		1,687,425	1,500,000	1,715,670	1,570,816	0	(4,981)	0	(4,981)	0	1,565,835	0	121,590	121,590	36,458	05/25/2010	1FE
210805 DT 1	CONTINENTAL AIR PASS C 9.798		01/28/2008	VARIOUS		591,232	603,960	601,463	601,637	0	15	0	15	0	601,652	0	(10,421)	(10,421)	9,794	04/01/2021	3FE
210805 BU 0	CONTINENTAL AIR PASS C 6.900		01/01/2008	PAID ON PRINCIPAL		29,790	29,790	30,135	30,100	0	(310)	0	(310)	0	29,790	0	0	0	0	01/02/2018	2FE
210805 BV 8	CONTINENTAL AIR PASS C 6.900		01/01/2008	PAID ON PRINCIPAL		19,952	19,952	17,504	17,811	0	2,141	0	2,141	0	19,952	0	0	0	0	01/02/2017	3FE
222372 AJ 3	COUNTRYWIDE FINANCIAL 6.250		01/11/2008	BANC OF AMERICA SECURIT		1,760,000	2,000,000	1,994,580	1,995,056	0	(15)	0	(15)	0	1,995,041	0	(235,041)	(235,041)	21,181	05/15/2016	2FE
22237L PM 8	COUNTRYWIDE HOME LOAN 4.125		01/15/2008	BANC OF AMERICA SECURIT		4,540,000	5,000,000	4,903,800	4,958,632	0	1,125	0	1,125	0	4,959,757	0	(419,757)	(419,757)	70,469	09/15/2009	2FE
126304 AK 0	CSC HOLDINGS INC 7.625		02/04/2008	VARIOUS		187,688	210,000	213,150	192,938	0	93	0	93	0	193,031	0	(5,343)	(5,343)	8,959	07/15/2010	3FE
23126R AE 1	CURAGEN CORP 4.000		03/14/2008	IMPERIAL CAPITAL		52,388	75,000	57,607	0	50,222	618	0	50,839	0	50,839	0	1,548	1,548	1,438	02/15/2011	6*
126650 BF 6	CVS LEASE PASS THRU CE 6.036		03/10/2008	PAID ON PRINCIPAL		11,795	11,795	11,795	11,795	0	0	0	0	0	11,795	0	0	0	99	12/10/2028	2FE
23918K AH 1	DAVITA INC 7.250		02/14/2008	J P MORGAN CHASE SECURI		1,985,000	2,000,000	1,976,750	1,965,840	0	648	0	648	0	1,966,489	0	18,511	18,511	62,431	03/15/2015	4FE
242370 B@ 2	DEAN FOODS CO 4.450		03/31/2008	PAID ON PRINCIPAL		12,500	12,500	12,525	11,656	864	(21)	0	844	0	12,500	0	0	0	208	04/02/2014	4FE
242361 AB 9	DEAN FOODS CO 6.900		01/02/2008	J P MORGAN CHASE SECURI		1,502,813	1,750,000	1,753,438	1,513,750	0	227	0	227	0	1,513,977	0	(11,164)	(11,164)	27,504	10/15/2017	4FE
247367 BE 4	DELTA AIR LINES (144A) 6.821		02/10/2008	PAID ON PRINCIPAL		26,102	26,102	26,102	24,864	0	1,237	0	1,237	0	26,102	0	0	0	589	08/10/2022	1FE
247367 BF 1	DELTA AIR LINES (144A) 8.021		02/15/2008	PAID ON PRINCIPAL		25,768	25,768	25,839	24,866	0	902	0	902	0	25,768	0	0	0	683	08/10/2022	3FE
25212E AC 4	DEX MEDIA INC 8.000		03/24/2008	VARIOUS		1,370,969	1,925,000	1,941,300	1,804,950	0	3,508	0	3,508	0	1,808,458	0	(437,490)	(437,490)	55,954	11/15/2013	4FE
25212@ AB 5	DEX MEDIA WEST TL B 4.570		03/31/2008	PAID ON PRINCIPAL		6,535	6,535	6,396	6,396	0	139	0	139	0	6,535	0	0	0	69	03/09/2010	3FE
25212@ AB 5	DEX MEDIA WEST TL B 6.641		01/15/2008	PAID ON PRINCIPAL		6,535	6,535	6,396	6,396	0	139	0	139	0	6,535	0	0	0	8	03/09/2010	3FE
25212@ AB 5	DEX MEDIA WEST TL B1 4.570		03/31/2008	PAID ON PRINCIPAL		16,413	16,413	16,064	16,064	0	349	0	349	0	16,413	0	0	0	111	03/09/2010	3FE
25212@ AB 5	DEX MEDIA WEST TL B1 6.641		01/15/2008	VARIOUS		17,392	17,413	17,043	17,043	0	349	0	349	0	17,392	0	0	0	19	03/09/2010	3FE
260561 AH 8	DOW JONES & CO 3.875		02/15/2008	MATURED		3,000,000	3,000,000	2,998,650	2,999,734	0	266	0	266	0	3,000,000	0	0	0	58,125	02/15/2008	2FE
26353L JB 8	DUPONT EI NEMOUR 4.125		02/28/2008	FTN FINANCIAL		1,998,560	2,000,000	1,966,680	1,979,225	0	723	0	723	0	1,979,948	0	18,612	18,612	40,792	03/06/2013	1FE
263534 BK 4	DUPONT EI NEMOUR 4.750		02/28/2008	FTN FINANCIAL		1,030,000	1,000,000	999,904	999,920	0	(12)	0	(12)	0	999,892	0	30,108	30,108	14,382	11/15/2012	1FE
27876G AY 4	EHOSTAR DBS CORP 6.625		01/02/2008	VARIOUS		495,298	500,000	484,375	484,923	0	29	0	29	0	484,952	0	10,345	10,345	8,833	10/01/2014	3FE
28140J AC 4	EDUCATION MANAGEMENT 8.750		03/13/2008	CREDIT SUISSE FIRST BOST		100,200	120,000	124,788	120,450	0	(32)	0	(32)	0	120,418	0	(20,218)	(20,218)	3,121	06/01/2014	5FE
26881Q AB 7	EPIX MEDICAL INC 3.000		01/15/2008	CITIGROUP GLOBAL MARKET		23,625	35,000	21,225	22,046	0	20	0	20	0	22,065	0	1,560	1,560	96	06/15/2024	5
31529M AA 6	FERRELLGAS 8.750		02/14/2008	J P MORGAN CHASE SECURI		508,750	500,000	514,375	509,209	0	(531)	0	(531)	0	508,678	0	72	72	7,899	06/15/2012	4FE
315292 AD 4	FERRELLGAS LP 6.750		02/14/2008	J P MORGAN CHASE SECURI		972,500	1,000,000	980,313	950,496	0	819	0	819	0	951,315	0	21,185	21,185	20,438	05/01/2014	4FE
338032 AX 3	FISHER SCIENTIFIC INTL 3.250		02/22/2008	VARIOUS		1,179,797	800,000	830,619	821,773	0	(513)	0	(513)	0	821,261	0	358,537	358,537	11,311	03/01/2024	2FE
345370 CF 5	FORD MOTOR CO 4.250		01/17/2008	VARIOUS		1,407,015	1,550,000	1,584,685	1,540,313	0	(75)	0	(75)	0	1,540,238	0	(133,223)	(133,223)	6,805	12/15/2036	5FE
302941 AD 1	FTI CONSULTING 7.625		03/13/2008	DEUTSCHE BANC		2,057,500	2,000,000	2,031,875	2,023,894	0	(1,506										

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation or Market Indicator
											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.							
37033L	FS	0		02/05/2008	MATURED		23,300,000	23,300,000	25,901,445	23,352,329	0	(52,329)	0	(52,329)	0	23,300,000	0	0	0	784,395	02/05/2008	2FE
370425	RU	6		02/26/2008	MERRILL LYNCH CAPITAL MA		293,125	335,000	321,188	293,641	0	1,810	0	1,810	0	295,451	0	(2,326)	(2,326)	11,908	03/02/2011	4FE
373200	A#	1		03/31/2008	PAID ON PRINCIPAL		6,719	6,719	6,114	6,450	286	250,544	251,166	(336)	0	6,114	0	605	605	119	10/03/2013	3FE
38141G	CS	1		01/15/2008	MATURED		250,000	250,000	246,028	249,873	0	127	0	127	0	250,000	0	0	0	5,156	01/15/2008	1FE
391648	AL	6		03/31/2008	MATURED		13,000,000	13,000,000	12,859,080	12,989,866	0	10,134	0	10,134	0	13,000,000	0	0	0	341,250	03/31/2008	1FE
410345	A*	3		01/30/2008	PAID ON PRINCIPAL		48,025	48,025	46,765	46,224	540	1,261	0	1,800	0	48,025	0	0	0	82	09/05/2013	3FE
413627	AQ	3		01/30/2008	MERRILL LYNCH CAPITAL MA		122,175	135,000	116,944	116,944	0	105	0	105	0	117,049	0	5,126	5,126	681	07/01/2010	5FE
42703X	AE	9		02/11/2008	LEHMAN BROTHERS		337,500	900,000	904,725	587,250	0	5,207	0	5,207	0	592,457	0	(254,957)	(254,957)	14,828	06/01/2012	5FE
428236	AH	6		03/15/2008	MATURED		1,000,000	1,000,000	971,980	996,999	0	3,001	0	3,001	0	1,000,000	0	0	0	18,125	03/15/2008	1FE
438516	AK	2		03/31/2008	BANC OF AMERICA SECURIT		68,966	64,000	71,721	67,889	0	(428)	0	(428)	0	67,461	0	1,505	1,505	2,400	03/01/2010	1FE
40429J	AA	5		03/11/2008	MATURED		1,000,000	1,000,000	985,000	997,375	0	2,625	0	2,625	0	1,000,000	0	0	0	20,625	03/11/2008	1FE
44332L	AB	6		02/26/2008	MORGAN STANLEY DEAN WI		1,207,500	1,500,000	1,500,000	1,338,750	0	2,244	0	2,244	0	1,340,994	0	(133,494)	(133,494)	27,750	12/15/2014	5FE
45920Q	ET	7		02/01/2008	MATURED		1,000,000	1,000,000	986,450	999,450	0	550	0	550	0	1,000,000	0	0	0	19,000	02/01/2008	1FE
459200	BA	8		03/13/2008	WACHOVIA SECURITIES INC		1,545,645	1,500,000	1,513,980	1,509,142	0	(397)	0	(397)	0	1,508,745	0	36,900	36,900	21,573	11/29/2012	1FE
451663	AC	2		03/28/2008	VARIOUS		1,515,119	2,275,000	2,278,931	2,087,272	0	2,725	0	2,725	0	2,089,997	0	(574,879)	(574,879)	46,811	11/15/2016	4FE
45337C	AE	2		02/15/2008	MERRILL LYNCH CAPITAL MA		11,630	10,000	8,375	8,375	0	8,448	0	8,508	0	8,509	0	3,122	3,122	181	02/15/2011	6*
458140	AD	2		01/23/2008	VARIOUS		2,735,561	2,825,000	2,953,169	2,923,473	0	(165)	0	(165)	0	2,923,308	0	(187,748)	(187,748)	8,709	12/15/2035	1FE
46262E	AB	1		03/19/2008	SAMCO CAPITAL MARKET		895,000	1,000,000	1,017,338	935,000	0	1,666	0	1,666	0	936,666	0	(41,666)	(41,666)	35,208	05/15/2014	5FE
464592	C*	3		12/31/2007	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	110	11/25/2013	3FE
45031U	BF	7		03/05/2008	VARIOUS		437,967	615,000	588,438	544,438	0	2,254	0	2,254	0	546,691	0	(108,724)	(108,724)	12,867	10/01/2012	2FE
47508X	AB	1		03/24/2008	MERRILL LYNCH CAPITAL MA		1,454,723	1,603,000	1,587,103	1,575,032	0	4,887	0	4,887	0	1,579,918	0	(125,196)	(125,196)	64,654	10/01/2012	4FE
48121C	YK	6		03/12/2008	MORGAN STANLEY DEAN WI		1,020,110	1,000,000	1,009,490	1,009,439	0	(78)	0	(78)	0	1,009,362	0	10,748	10,748	28,833	10/01/2017	1FE
48238Q	AB	1		02/05/2008	GOLDMAN SACHS & CO		887,500	1,000,000	1,012,463	920,000	0	891	0	891	0	920,891	0	(33,391)	(33,391)	23,576	05/01/2014	5FE
487836	AS	7		03/03/2008	BANC OF AMERICA SECURIT		2,149,200	2,000,000	2,193,680	2,118,116	0	(6,024)	0	(6,024)	0	2,112,092	0	37,108	37,108	56,833	04/01/2011	2FE
488044	AF	5		01/09/2008	VARIOUS		66,150	75,000	62,013	62,364	0	8	0	8	0	62,372	0	3,778	3,778	207	06/15/2034	6*
49306B	NW	9		03/18/2008	MATURED		1,000,000	1,000,000	986,900	998,432	0	1,568	0	1,568	0	1,000,000	0	0	0	22,060	03/18/2008	1FE
52520W	AV	3		03/14/2008	LEHMAN BROTHERS		295,900	275,000	275,000	266,257	0	418	0	418	0	266,675	0	29,225	29,225	955	05/14/2012	1FE
502161	AJ	1		02/20/2008	BEAR STEARNS & CO		9,600	10,000	9,613	9,600	3	9	0	9	0	9,622	0	(22)	(22)	111	05/15/2010	3FE
5525V0	AP	1		02/08/2008	MATURED		1,000,000	1,000,000	997,810	999,860	0	140	0	140	0	1,000,000	0	0	0	19,000	02/08/2008	1FE
58013M	DE	1		01/15/2008	MATURED		8,175,000	8,175,000	9,142,838	8,183,179	0	(8,179)	0	(8,179)	0	8,175,000	0	0	0	243,206	01/15/2008	1FE
58446V	AE	1		02/26/2008	J P MORGAN CHASE SECURI		1,162,500	1,500,000	1,484,450	1,329,375	0	2,368	0	2,368	0	1,331,743	0	(169,243)	(169,243)	47,458	10/15/2015	4FE
58445M	AE	2		02/26/2008	CREDIT SUISSE FIRST BOST		435,000	500,000	493,750	458,125	0	1,891	0	1,891	0	460,016	0	(25,016)	(25,016)	21,219	02/15/2011	4FE
58445M	AJ	1		02/26/2008	J P MORGAN CHASE SECURI		652,500	750,000	755,188	696,563	0	1,173	0	1,173	0	697,735	0	(45,235)	(45,235)	44,333	01/15/2013	4FE
58446M	AE	1		03/28/2008	DEUTSCHE BANC		1,154,950	2,295,000	2,221,821	1,434,375	0	19,946	0	19,946	0	1,454,321	0	(299,371)	(299,371)	56,129	10/01/2013	4FE
59018Y	UZ	2		02/22/2008	KEYBANC CAPITAL MARK		999,660	1,000,000	997,150	998,689	0	106	0	106	0	998,796	0	864	864	23,493	02/08/2010	1FE
615322	AN	4		03/03/2008	MATURED		11,800,000	11,800,000	11,799,060	11,799,764	0	940	0	940	0	11,800,000	0	0	0	227,150	03/03/2008	1FE
61746S	BC	2		02/04/2008	BEAR STEARNS & CO		2,004,840	2,000,000	1,955,580	1,980,156	0	915	0	915	0	1,981,071	0	23,769	23,769	44,889	01/15/2010	1FE
628530	AG	2		03/05/2008	VARIOUS		2,642,215	3,065,000	2,818,201	2,781,488	0	11,824	0	11,824	0	2,793,311	0	(151,096)	(151,096)	18,506	03/15/2012	4FE
629519	AB	5		03/06/2008	MILLER TABAK ROBERTS		13,350	15,000	13,281	12,698	0	18	0	18	0	12,716	0	634	634	175	04/15/2025	4*
651715	AC	8		02/13/2008	CANTOR FITZGERALD		541,750	550,000	550,000	550,000	0	0	0	0	0	550,000	0	(8,250)	(8,250)	16,500	05/01/2012	4FE
64952W	AE	3		02/20/2008	BANC OF AMERICA SECURIT		1,025,820	1,000,000	997,950	998,826	0	98	0	98	0	998,924	0	26,896	26,896	24,281	08/16/2010	1FE
62941F	AH	1		03/20/2008	CREDIT SUISSE FIRST BOST		1,275,000	1,500,000	1,511,938	1,485,000	0	270	0	270	0	1,485,270	0	(210,270)	(210,270)	84,026	08/15/2016	4FE
67090F	AC	0		02/05/2008	VARIOUS		1,271,500	1,300,000	1,303,240	1,295,125	0	(7)	0	(7)	0	1,295,118	0	(23,618)	(23,618)	25,448	11/15/2015	4FE
68210*	AA	1		03/12/2008	PAID ON PRINCIPAL		37,464	37,464	37,464	37,464	0	0	0	0	0	37,464	0	0	0	404	05/12/2010	1*
681904	AL	2		03/06/2008	JEFFERIES & CO INC		33,000	50,000	35,313	35,313	0	25	0	25	0	35,338	0	(2,338)	(2,338)	388	12/15/2035	1*
69073T	AB	9		02/15/2008	REDEEMED		4,730,000	4,730,000	4,807,870	4,735,027	0	(5,063)	0	(5,063)	0	4,729,964	0	36	36	209,894	02/15/2009	3FE
698657	AG	8		02/21/2008	VARIOUS		1,120,938	1,250,000	1,256,750	1,150,000	0	1,919	0	1,919	0	1,151,919	0	(30,982)	(30,982)	50,752	02/15/2014	4FE
70322A	AB	7		02/01/2008	REDEEMED		2,500,883	2,430,000	2,412,844	2,405,537	0	49,232	0	49,232	0	2,454,769	0	46,114	46,114	106,313	02/01/2012	5FE
704549	AG	9																				

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	11					16	17	18	19	20	21	22
										For	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration								Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change in Book/ Adjusted Carrying Value	11	12	13	14	15
CUSIP Identification	Description	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
71345L EC 8	PEPSICO INC 5.750		01/15/2008	MATURED		1,722,000	1,722,000	1,780,506	1,722,931	0	(931)	0	(931)	0	1,722,000	0	0	0	49,508	01/15/2008	1FE
288853 AF 1	PERRY ELLIS INTL 8.875		03/04/2008	CANTOR FITZGERALD		716,250	750,000	758,281	723,750	0	790	0	790	0	724,540	0	(8,290)	(8,290)	31,802	09/15/2013	4FE
723456 AF 6	PINNACLE ENTERTAINMENT 7.500		01/03/2008	LEHMAN BROTHERS		360,000	400,000	394,100	363,000	0	57	0	57	0	363,057	0	(3,057)	(3,057)	1,917	06/15/2015	4FE
72347Q AC 7	PINNACLE FOODS 9.250		02/19/2008	MORGAN STANLEY DEAN WI		1,275,000	1,500,000	1,500,000	1,368,750	0	1,848	0	1,848	0	1,370,598	0	(95,598)	(95,598)	54,344	04/01/2015	5FE
72447W AN 9	PITNEY BOWES INC 3.875		02/07/2008	FTN FINANCIAL		971,590	1,000,000	943,680	961,662	0	675	0	675	0	962,337	0	9,253	9,253	6,135	06/15/2013	1FE
72581M AB 3	PIXELWORKS INC 1.750		01/22/2008	MILLER TABAK ROBERTS		24,075	35,000	24,372	25,098	0	22	0	22	0	25,120	0	(1,045)	(1,045)	111	05/15/2024	5
693476 AU 7	PNC FUNDING CORP 4.200		03/10/2008	MATURED		3,000,000	3,000,000	2,963,100	2,993,561	0	6,439	0	6,439	0	3,000,000	0	0	0	63,000	03/10/2008	1FE
74439H AD 0	PSYCHIATRIC SOLUTIONS 7.750		02/12/2008	LEHMAN BROTHERS		1,773,000	1,800,000	1,768,250	1,757,471	0	410	0	410	0	1,757,881	0	15,119	15,119	81,375	07/15/2015	4FE
747906 AE 5	QUANTUM CORP 4.375		03/05/2008	JEFFERIES & CO INC		89,647	100,000	97,974	92,241	0	218	0	218	0	92,459	0	(2,812)	(2,812)	2,168	08/01/2010	5FE
76009N B@ 8	RENT-A-CENTER TL B 3.555		03/14/2008	PAID ON PRINCIPAL		48,276	48,276	48,276	45,500	2,776	0	0	2,776	0	48,276	0	0	0	0	06/30/2012	3FE
76009N B@ 8	RENT-A-CENTER TL B 4.690		03/31/2008	PAID ON PRINCIPAL		9,403	9,403	9,403	8,862	541	0	0	541	0	9,403	0	0	0	346	06/30/2012	3FE
761557 AA 5	REWARDS NETWORK INC 3.250		03/14/2008	VARIOUS		111,150	120,000	96,813	98,718	0	112	0	112	0	98,830	0	12,320	12,320	1,300	10/15/2023	4
74955W AB 5	RH DONNELLEY 6.875		02/25/2008	LEHMAN BROTHERS		78,375	110,000	110,000	98,450	0	277	0	277	0	98,727	0	(20,352)	(20,352)	0	01/15/2013	4FE
74955W AG 4	RH DONNELLEY 8.875		03/04/2008	DEUTSCHE BANC		824,819	1,220,000	1,220,000	1,140,700	0	949	0	949	0	1,141,649	0	(316,830)	(316,830)	67,923	01/15/2016	4FE
767754 BK 9	RITE AID CORP 7.500		03/25/2008	J P MORGAN CHASE SECURI		925,000	1,000,000	986,600	905,000	0	2,179	0	2,179	0	907,179	0	17,821	17,821	52,708	01/15/2015	3FE
785905 AB 6	SABRE HOLDINGS 8.350		02/27/2008	MERRILL LYNCH CAPITAL MA		1,007,500	1,300,000	1,223,938	1,157,000	0	2,155	0	2,155	0	1,159,155	0	(151,655)	(151,655)	50,657	03/15/2016	5FE
786429 AP 5	SAFECO CORPORATION 4.200		02/01/2008	MATURED		12,150,000	12,150,000	12,422,741	12,154,499	0	(4,499)	0	(4,499)	0	12,150,000	0	0	0	255,150	02/01/2008	2FE
79546V AC 0	SALLY HOLDINGS LLC 9.250		02/06/2008	LEHMAN BROTHERS		945,000	1,000,000	1,006,179	990,000	0	53	0	53	0	990,053	0	(45,053)	(45,053)	22,097	11/15/2014	5FE
80004C AC 5	SANDISK CORP 1.000		02/26/2008	MCMAHAN SECURITIES		34,326	45,000	34,886	34,886	0	131	0	131	0	35,017	0	(691)	(691)	130	05/15/2013	1
80874P AD 1	SCIENTIFIC GAMES CORP .750		01/23/2008	VARIOUS		725,778	780,000	854,834	830,055	0	(1,376)	0	(1,376)	0	828,678	0	(102,901)	(102,901)	861	12/01/2024	4FE
80874P AC 3	SCIENTIFIC GAMES CORP .750		01/16/2008	MERRILL LYNCH CAPITAL MA		663,815	705,000	729,509	719,713	0	(354)	0	(354)	0	719,359	0	(55,544)	(55,544)	749	12/01/2024	4FE
784121 AB 1	SFBC INTERNATIONAL INC 2.250		02/28/2008	VARIOUS		159,172	145,000	149,350	149,314	0	(228)	0	(228)	0	149,086	0	10,086	10,086	1,751	08/15/2024	4FE
829226 AM 1	SINCLAIR BROADCAST GRO 8.000		03/18/2008	CANTOR FITZGERALD		447,064	441,000	456,435	448,065	0	(635)	0	(635)	0	447,430	0	(367)	(367)	18,522	03/15/2012	4FE
829226 AU 3	SINCLAIR BROADCAST GRO 4.875		03/19/2008	JEFFERIES & CO INC		36,525	40,000	40,800	36,550	0	52	0	52	0	36,602	0	(77)	(77)	1,344	07/15/2018	4FE
82966U AD 5	SIRIUS SATELLITE RADIO 3.250		02/26/2008	VARIOUS		681,926	730,000	737,669	668,566	0	2,220	0	2,220	0	670,786	0	11,140	11,140	8,648	10/15/2011	5FE
832248 AM 0	SMITHFIELD FOODS INC 7.000		01/23/2008	MORGAN STANLEY DEAN WI		483,694	495,000	495,575	487,575	0	92	0	92	0	487,667	0	(3,974)	(3,974)	15,811	08/01/2011	3FE
83545G AE 2	SONIC AUTOMOTIVE 5.250		03/07/2008	JEFFERIES & CO INC		176,225	190,000	180,900	184,658	0	745	0	745	0	185,403	0	(9,178)	(9,178)	3,464	05/07/2009	4FE
857689 BA 0	STATION CASINOS 7.750		03/31/2008	VARIOUS		347,150	430,000	430,000	388,075	0	(22,567)	0	(22,567)	0	365,508	0	(18,358)	(18,358)	19,275	08/15/2016	4FE
83272A AC 8	STONE CONTAINER 8.000		03/24/2008	MERRILL LYNCH CAPITAL MA		341,000	400,000	400,000	386,500	0	305	0	305	0	386,805	0	(45,805)	(45,805)	17,067	03/15/2017	4FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		03/01/2008	MATURED		6,478	6,478	6,478	6,478	0	0	0	0	0	6,478	0	0	0	6,433	03/01/2008	1FE
868536 B@ 1	SUPERVALU INC TL B 4.186		03/31/2008	PAID ON PRINCIPAL		10,178	10,178	9,856	9,856	0	322	0	322	0	10,178	0	0	0	77	06/02/2012	3FE
868536 B@ 1	SUPERVALU INC TL B 6.255		03/25/2008	PAID ON PRINCIPAL		325,700	325,700	315,393	315,393	0	10,307	0	10,307	0	325,700	0	0	0	2,461	06/02/2012	3FE
869237 AA 5	SUSSER HOLDINGS/STRIPE 10.625		02/12/2008	WACHOVIA SECURITIES INC		731,580	712,000	757,940	732,444	0	(652)	0	(652)	0	731,792	0	(212)	(212)	12,608	12/15/2013	4FE
87612E AL 0	TARGET CORP 3.375		03/01/2008	MATURED		1,000,000	1,000,000	978,800	996,805	0	3,195	0	3,195	0	1,000,000	0	0	0	16,875	03/01/2008	1FE
88319Q GF 8	TEXTRON FINANCIAL CORP 4.125		03/03/2008	MATURED		3,000,000	3,000,000	2,969,060	2,995,124	0	4,876	0	4,876	0	3,000,000	0	0	0	57,750	03/03/2008	1FE
87244H AF 2	TIAA GLOBAL MARKETS (1 3.875		01/22/2008	MATURED		6,000,000	6,000,000	6,108,480	6,001,348	0	(1,348)	0	(1,348)	0	6,000,000	0	0	0	116,250	01/22/2008	1FE
89233P XQ 4	TOYOTA MOTOR CREDIT 5.250		03/24/2008	REDEEMED		2,000,000	2,000,000	1,988,000	1,990,573	0	783	0	783	0	1,991,356	0	8,644	8,644	52,500	03/24/2011	1FE
897053 AB 0	TRONOX WORLDWIDE 9.500		01/03/2008	LEHMAN BROTHERS		972,500	1,000,000	1,024,250	965,000	0	91	0	91	0	965,091	0	7,409	7,409	9,764	12/01/2012	4FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		01/01/2008	PAID ON PRINCIPAL		3,995	3,995	3,995	3,995	0	0	0	0	0	3,995	0	0	0	0	01/02/2029	1
90783X AA 9	UNION PACIFIC PASS THR 6.176		01/01/2008	PAID ON PRINCIPAL		8,338	8,338	8,338	8,338	0	0	0	0	0	8,338	0	0	0	0	01/02/2031	1FE
909891 AB 9	UNITED COMPONENTS INC 9.375		03/28/2008	LEHMAN BROTHERS		917,500	1,000,000	1,003,525	987,500	0	265	0	265	0	987,765	0	(70,265)	(70,265)	0	06/15/2013	5FE
911365 AL 8	UNITED RENTALS NA INC 7.750		02/08/2008	VARIOUS		470,000	550,000	544,500	478,500	0	287	0	287	0	478,787	0	(8,787)	(8,787)	6,932	11/15/2013	4FE
91324P AF 9	UNITEDHEALTH GROUP INC 3.300		01/30/2008	MATURED		9,000,000	9,000,000	8,983,086	8,999,304	0	696	0	696	0	9,000,000	0	0	0	148,500	01/30/2008	1FE
91324P AW 2	UNITEDHEALTH GROUP INC 6.000		03/03/2008	UBS AG		307,318	305,000	302,523	302,606	0	11	0	11	0	302,617	0	4,701	4,701	4,118	06/15/2017	1FE
91345H AN 5	UNIVERSAL CORP 7.875		02/15/2008	MATURED		175,000	175,000	190,103	175,361	0	(361)	0	(361)	0	175,000	0	0	0	6,891	02/15/2008	3FE
918866 A* 5	VALASSIS COMMUNICATION 4.450		03/31/2008	PAID ON PRINCIPAL		2,039	2,039	2,026	1,914	113	12	0	125	0	2,039	0	0	0	37	03/02/2014	3FE
918866 A* 5	VALASSIS COMMUNICATION 7.110		02/20/2008	PAID ON PRINCIPAL		34,553	34,553	34,331	32,437	1,911	206	0	2,116	0	34,553	0	0	0	16	03/02/2014	3FE
92203P AB 2	VANGUARD HEALTH SYSTEM 9.000		03/05/2008	LEHMAN BROTHERS		912,000</															

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
92907T AB 3	VOUGHT AIRCRAFT INDS I 8.000.....	...	02/29/2008	VARIOUS.....		538,888	580,000	584,456	549,550	0	1,116	0	1,116	0	550,666	0	(11,778)	(11,778)	28,951	07/15/2011	5FE.....
92922P AA 4	W & T OFFSHORE (144A) 8.250.....	...	02/29/2008	MORGAN STANLEY DEAN WI.....		1,870,000	2,000,000	2,000,000	1,875,000	0	2,241	0	2,241	0	1,877,241	0	(7,241)	(7,241)	36,667	06/15/2014	4FE.....
934391 AF 0	WARNACO INC 8.875.....	...	03/10/2008	CANTOR FITZGERALD.....		1,030,000	1,000,000	1,022,500	1,017,500	0	(1,044)	0	(1,044)	0	1,016,456	0	13,544	13,544	21,694	06/15/2013	4FE.....
952355 AC 9	WEST CORP 9.500.....	...	03/19/2008	CREDIT SUISSE FIRST BOST.....		1,131,000	1,300,000	1,304,294	1,274,000	0	839	0	839	0	1,274,839	0	(143,839)	(143,839)	54,889	10/15/2014	5FE.....
983024 AB 6	WYETH 4.375.....	...	03/01/2008	MATURED.....		200,000	200,000	199,978	200,000	0	0	0	0	0	200,000	0	0	0	4,375	03/01/2008	1FE.....
983024 AD 2	WYETH 3.581.....	...	01/28/2008	MERRILL LYNCH CAPITAL MA.....		2,706,525	2,615,000	2,754,047	2,692,438	0	(3,493)	0	(3,493)	0	2,688,944	0	17,581	17,581	69,466	01/15/2024	1FE.....
983024 AM 2	WYETH 5.450.....	...	03/04/2008	MERRILL LYNCH CAPITAL MA.....		1,016,410	1,000,000	997,930	997,969	0	79	0	79	0	998,048	0	18,362	18,362	23,617	04/01/2017	1FE.....
983130 AD 7	WYNN LAS VEGAS 6.625.....	...	01/02/2008	VARIOUS.....		492,738	500,000	485,313	484,778	0	22	0	22	0	484,801	0	7,937	7,937	3,313	12/01/2014	3FE.....
983919 AC 5	XILINX INC (144A) 3.125.....	...	01/16/2008	VARIOUS.....		739,519	905,000	905,000	778,300	0	211	0	211	0	778,511	0	(38,992)	(38,992)	9,977	03/15/2037	3FE.....
983759 AC 5	XM SATELLITE RADIO HLD 1.750.....	...	01/18/2008	BEAR STEARNS & CO.....		63,000	75,000	61,356	65,926	0	278	0	278	0	66,205	0	(3,205)	(3,205)	193	12/01/2009	5FE.....
985577 AA 3	YELLOW ROADWAY CORP 5.000.....	...	03/17/2008	VARIOUS.....		67,330	76,000	70,860	70,860	0	27	0	27	0	70,887	0	(3,557)	(3,557)	2,341	08/08/2023	1.....
13874T AA 0	CANWEST MEDIA (144A) 9.250.....	...	01/15/2008	CITIGROUP GLOBAL MARKET.....		213,900	230,000	227,600	224,062	0	40	0	40	0	224,102	0	(10,202)	(10,202)	10,933	08/01/2015	5FE.....
15101Q AB 4	CELESTICA INC 7.875.....	...	03/06/2008	CREDIT SUISSE FIRST BOST.....		980,000	1,000,000	992,188	962,500	0	1,588	0	1,588	0	964,088	0	15,912	15,912	54,688	07/01/2011	4FE.....
15101Q AC 2	CELESTICA INC 7.625.....	...	03/24/2008	BARCLAYS CAPITAL INC.....		855,000	900,000	888,000	839,250	0	1,868	0	1,868	0	841,118	0	13,882	13,882	50,706	07/01/2013	4FE.....
20825U AB 0	CONOCO FUNDING 6.350.....	...	03/14/2008	WACHOVIA SECURITIES INC.....		1,088,330	1,000,000	1,126,810	1,073,459	0	(3,859)	0	(3,859)	0	1,069,601	0	18,729	18,729	27,164	10/15/2011	1FE.....
257559 A* 5	DOMTAR CORP 3.933.....	...	03/31/2008	PAID ON PRINCIPAL.....		12,500	12,500	12,513	11,969	542	(11)	0	531	0	12,500	0	0	0	178	03/05/2014	3FE.....
18889L AC 5	CLONDALKIN ACQUISITION 6.990.....	...	02/15/2008	DEUTSCHE BANC.....		210,000	250,000	250,000	236,250	0	255	0	255	0	236,505	0	(26,505)	(26,505)	3,301	12/15/2013	4FE.....
25243Y AF 6	DIAGEO CAPITAL PLC 3.375.....	...	03/20/2008	MATURED.....		10,000,000	10,000,000	9,899,196	9,993,637	0	6,363	0	6,363	0	10,000,000	0	0	0	168,750	03/20/2008	1FE.....
28264Q AM 6	EKSPORTFINANS 3.375.....	...	01/15/2008	MATURED.....		3,000,000	3,000,000	2,991,390	2,999,825	0	175	0	175	0	3,000,000	0	0	0	50,625	01/15/2008	1FE.....
458204 AC 8	INTELSAT BERMUDA LTD 7.581.....	...	02/07/2008	REDEEMED.....		510,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	10,000	10,000	25,130	01/15/2015	5FE.....
706448 BK 2	PEMEX FINANCE LTD 9.030.....	...	02/15/2008	PAID ON PRINCIPAL.....		450,000	450,000	496,935	456,256	0	(16,256)	0	(16,256)	0	450,000	0	0	0	10,159	02/15/2011	1FE.....
870297 BH 0	SWEDISH EXPORT CREDIT 3.500.....	...	01/15/2008	MATURED.....		1,000,000	1,000,000	999,290	999,969	0	31	0	31	0	1,000,000	0	0	0	17,500	01/15/2008	1FE.....
00077B 5X 7	AMAC 2002-10 2A1 CMO 5.000.....	...	03/25/2008	PAID ON PRINCIPAL.....		96,936	96,936	98,042	98,258	0	(1,322)	0	(1,322)	0	96,936	0	0	0	753	01/25/2018	1FE.....
007036 QM 1	ARMT 2005-8 4A21 5.437.....	...	01/25/2008	PAID ON PRINCIPAL.....		80,544	80,544	81,195	81,038	0	(494)	0	(494)	0	80,544	0	0	0	365	07/25/2035	1FE.....
007036 QM 1	ARMT 2005-8 4A21 5.437.....	...	03/25/2008	PAID ON PRINCIPAL.....		87,039	87,039	87,742	87,573	0	(534)	0	(534)	0	87,039	0	0	0	1,133	07/25/2035	1FE.....
06050H D3 9	BOAMS 2003-B 2A2 CMO 5.587.....	...	01/25/2008	PAID ON PRINCIPAL.....		66,947	66,947	67,616	66,851	0	96	0	96	0	66,947	0	0	0	283	03/25/2033	1FE.....
06050H D3 9	BOAMS 2003-B 2A2 CMO 6.438.....	...	03/25/2008	PAID ON PRINCIPAL.....		113,838	113,838	114,975	113,674	0	164	0	164	0	113,838	0	0	0	1,263	03/25/2033	1FE.....
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.341.....	...	01/25/2008	PAID ON PRINCIPAL.....		56,169	56,169	56,870	56,119	0	50	0	50	0	56,169	0	0	0	203	05/25/2033	1FE.....
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.361.....	...	03/25/2008	PAID ON PRINCIPAL.....		251,851	251,851	254,994	251,626	0	225	0	225	0	251,851	0	0	0	2,382	05/25/2033	1FE.....
05948X VU 2	BOAMS 2003-8 1A4 CMO 5.500.....	...	03/25/2008	PAID ON PRINCIPAL.....		89,312	89,312	90,595	89,871	0	(560)	0	(560)	0	89,312	0	0	0	801	11/25/2033	1FE.....
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.232.....	...	01/25/2008	PAID ON PRINCIPAL.....		13,855	13,855	13,897	13,870	0	(15)	0	(15)	0	13,855	0	0	0	60	07/25/2035	1FE.....
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.233.....	...	03/25/2008	PAID ON PRINCIPAL.....		298,016	298,016	298,911	298,345	0	(329)	0	(329)	0	298,016	0	0	0	3,082	07/25/2035	1FE.....
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.089.....	...	01/25/2008	PAID ON PRINCIPAL.....		214,341	214,341	213,779	213,684	0	657	0	657	0	214,341	0	0	0	908	11/25/2035	1FE.....
05949C KS 4	BOAMS 2005-J 2A3 CMO 5.090.....	...	03/25/2008	PAID ON PRINCIPAL.....		561,864	561,864	560,390	560,142	0	1,722	0	1,722	0	561,864	0	0	0	5,695	11/25/2035	1FE.....
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250.....	...	03/25/2008	PAID ON PRINCIPAL.....		927,326	927,326	923,342	923,502	0	3,824	0	3,824	0	927,326	0	0	0	9,925	11/25/2020	1FE.....
05949C AL 0	BOAMS 2005-5 1A11 CMO 5.500.....	...	03/25/2008	PAID ON PRINCIPAL.....		264,825	264,825	267,723	266,510	0	(1,685)	0	(1,685)	0	264,825	0	0	0	2,354	06/25/2035	1FE.....
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000.....	...	03/25/2008	PAID ON PRINCIPAL.....		780,654	780,654	781,506	781,014	0	(360)	0	(360)	0	780,654	0	0	0	4,316	07/25/2020	1FE.....
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000.....	...	03/25/2008	PAID ON PRINCIPAL.....		617,368	617,368	613,091	613,544	0	3,824	0	3,824	0	617,368	0	0	0	5,140	10/25/2020	1FE.....
07384M F8 0	BSARM 2004-1 11A1 (CMO) 6.335.....	...	01/25/2008	PAID ON PRINCIPAL.....		138,197	138,197	138,370	138,758	0	(561)	0	(561)	0	138,197	0	0	0	715	04/25/2034	1FE.....
07384M F8 0	BSARM 2004-1 11A1 (CMO) 6.508.....	...	03/25/2008	PAID ON PRINCIPAL.....		1,216,842	1,216,842	1,218,363	1,221,780	0	(4,938)	0	(4,938)	0	1,216,842	0	0	0	14,984	04/25/2034	1FE.....
15132E AR 9	CDMC 2002-4 A1 CMO 6.500.....	...	03/25/2008	PAID ON PRINCIPAL.....		6,598	6,598	6,702	6,576	0	22	0	22	0	6,598	0	0	0	48	07/25/2032	1FE.....
16162W BW 8	CHASE 2003-S12 1A2 CMO 4.750.....	...	03/25/2008	PAID ON PRINCIPAL.....		218,258	218,258	216,622	216,841	0	1,417	0	1,417	0	218,258	0	0	0	1,613	12/25/2018	1FE.....
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500.....	...	03/25/2008	PAID ON PRINCIPAL.....		68,950	68,950	68,487	68,491	0	459	0	459	0	68,950	0	0	0	570	11/25/2033	1FE.....
16162W QJ 1	CHASE 2005-A2 3A2 CMO 5.471.....	...	03/25/2008	PAID ON PRINCIPAL.....		547,156	547,156	543,804	543,917	0	3,239	0	3,239	0	547,156	0	0	0	4,986	01/25/2036	1FE.....
16162W MF 3	CHASE 2005-S2 A19 CMO 5.500.....	...	03/25/2008	PAID ON PRINCIPAL.....		548,282	548,282	551,966	549,841	0	(1,559)	0	(1,559)	0	548,282	0	0	0	4,925	10/25/2035	1FE.....
16162W NF 2	CHASE 2005-S3 AC CMO 5.500.....	...	03/25/2008	PAID ON PRINCIPAL.....		728,825	728,825	731,216	729,794	0	(969)	0	(969)	0	728,825	0	0	0	6,553	11/25/2035	1FE.....
172973 TL 3	CMSI																				

SCHEDULE D - PART 4

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

QE05.14

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC 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.							
225458	FE 3	CSFB 2005-2 3A1 CMO	5.000	03/25/2008	PAID ON PRINCIPAL	418,755	418,755	419,407	419,107	0	(352)	0	(352)	0	418,755	0	0	0	3,948	02/25/2020	1FE
225458	G3 6	CSFB 2005-7 4A1	5.000	03/25/2008	PAID ON PRINCIPAL	908,085	908,085	908,935	908,090	0	(5)	0	(5)	0	908,085	0	0	0	6,868	08/25/2020	1FE
126378	BB 3	CSMC 2007-1 5A3 CMO	6.000	03/25/2008	PAID ON PRINCIPAL	966,703	966,703	971,039	969,812	0	(3,109)	0	(3,109)	0	966,703	0	0	0	9,667	02/25/2037	1FE
02149D	AD 1	CWALT 2006-HY13 2A1	5.967	01/25/2008	PAID ON PRINCIPAL	6,475	6,475	6,493	6,489	0	(15)	0	(15)	0	6,475	0	0	0	32	01/25/2037	1FE
02149D	AD 1	CWALT 2006-HY13 2A1	5.967	03/25/2008	PAID ON PRINCIPAL	195,650	195,650	196,211	196,089	0	(439)	0	(439)	0	195,650	0	0	0	2,869	01/25/2037	1FE
12669E	W3 6	CWHL 2003-J8 1A1 CMO	5.250	03/25/2008	PAID ON PRINCIPAL	80,371	80,371	80,697	80,519	0	(149)	0	(149)	0	80,371	0	0	0	876	09/25/2023	1FE
12669D	XY 9	CWHL 2003-1 1A14 CMO	6.000	03/25/2008	PAID ON PRINCIPAL	120,056	120,056	121,559	120,091	0	(35)	0	(35)	0	120,056	0	0	0	1,105	03/25/2033	1FE
12669E	EJ 1	CWHL 2003-15 2A1 CMO	5.000	03/25/2008	PAID ON PRINCIPAL	808,332	808,332	810,777	809,590	0	(1,259)	0	(1,259)	0	808,332	0	0	0	7,165	06/25/2018	1FE
12669E	HN 9	CWHL 2003-27 A1 CMO	3.689	01/25/2008	PAID ON PRINCIPAL	44,859	44,859	45,307	44,831	0	28	0	28	0	44,859	0	0	0	137	06/25/2033	1FE
12669E	HN 9	CWHL 2003-27 A1 CMO	3.695	03/25/2008	PAID ON PRINCIPAL	130,524	130,524	131,829	130,442	0	82	0	82	0	130,524	0	0	0	1,003	06/25/2033	1FE
12669G	V4 0	CWHL 2005-J2 3A5 CMO	5.500	03/25/2008	PAID ON PRINCIPAL	793,412	793,412	804,651	799,412	0	(6,000)	0	(6,000)	0	793,412	0	0	0	7,872	07/25/2035	1FE
12669A	RJ 9	CWHL 2005-J4 A1 CMO	5.500	03/25/2008	PAID ON PRINCIPAL	1,608,631	1,608,631	1,611,772	1,608,856	0	(225)	0	(225)	0	1,608,631	0	0	0	14,662	12/25/2035	1FE
12669A	PG 7	CWHL 2005-28 A2 CMO	5.500	03/25/2008	PAID ON PRINCIPAL	638,724	638,724	642,517	640,333	0	(1,609)	0	(1,609)	0	638,724	0	0	0	5,242	09/25/2035	1FE
12669A	W9 5	CWHL 2006-9 A8 CMO	6.000	03/25/2008	PAID ON PRINCIPAL	1,082,621	1,082,621	1,091,883	1,087,795	0	(5,174)	0	(5,174)	0	1,082,621	0	0	0	11,805	03/25/2036	1FE
32051D	YH 9	FHASI 2003-5 1A14 CMO	5.500	03/25/2008	PAID ON PRINCIPAL	53,815	53,815	53,815	53,815	0	0	0	0	0	53,815	0	0	0	522	07/25/2033	1FE
32051D	L3 4	FHASI 2003-8 2A1 CMO	4.500	03/25/2008	PAID ON PRINCIPAL	582,304	582,304	569,930	571,816	0	10,488	0	10,488	0	582,304	0	0	0	4,379	09/25/2018	1FE
466247	YK 3	JPMMT 2005-A8 1A3 CMO	5.403	01/25/2008	PAID ON PRINCIPAL	43,008	43,008	43,097	43,066	0	(58)	0	(58)	0	43,008	0	0	0	194	11/25/2035	1FE
466247	YK 3	JPMMT 2005-A8 1A3 CMO	5.404	03/25/2008	PAID ON PRINCIPAL	199,312	199,312	199,725	199,579	0	(267)	0	(267)	0	199,312	0	0	0	2,085	11/25/2035	1FE
46629C	AK 3	JPMMT 2006-A5 3A4 CMO	5.939	01/25/2008	PAID ON PRINCIPAL	256,511	256,511	257,022	256,784	0	(273)	0	(273)	0	256,511	0	0	0	1,271	08/25/2036	1FE
46629C	AK 3	JPMMT 2006-A5 3A4 CMO	5.943	03/25/2008	PAID ON PRINCIPAL	766,713	766,713	768,241	767,528	0	(815)	0	(815)	0	766,713	0	0	0	9,352	08/25/2036	1FE
46629D	AK 1	JPMMT 2006-A7 2A2 CMO	5.819	03/25/2008	PAID ON PRINCIPAL	1,274,807	1,274,807	1,275,803	1,275,235	0	(428)	0	(428)	0	1,274,807	0	0	0	16,279	11/25/2036	1FE
46629D	AK 1	JPMMT 2006-A7 2A2 CMO	5.823	01/25/2008	PAID ON PRINCIPAL	547,873	547,873	548,301	548,057	0	(184)	0	(184)	0	547,873	0	0	0	2,660	11/25/2036	1FE
46630P	AZ 8	JPMMT 2007-A2 4A1M	5.801	01/25/2008	PAID ON PRINCIPAL	128,793	128,793	129,035	128,997	0	(204)	0	(204)	0	128,793	0	0	0	95	04/25/2037	1FE
46630P	AZ 8	JPMMT 2007-A2 4A1M	5.802	03/25/2008	PAID ON PRINCIPAL	817,039	817,039	818,571	818,332	0	(1,292)	0	(1,292)	0	817,039	0	0	0	10,798	04/25/2037	1FE
55265K	Y2 9	MASTR 2003-11 3A2 CMO	4.500	03/25/2008	PAID ON PRINCIPAL	76,845	76,845	75,548	75,808	0	1,037	0	1,037	0	76,845	0	0	0	563	12/25/2018	1FE
69336R	AQ 3	PHHMC 2005-3 A1 CMO	5.517	01/18/2008	PAID ON PRINCIPAL	117,453	117,453	118,954	118,524	0	(1,071)	0	(1,071)	0	117,453	0	0	0	540	05/26/2035	1FE
69336R	AQ 3	PHHMC 2005-3 A1 CMO	5.517	03/18/2008	PAID ON PRINCIPAL	202,389	202,389	204,974	204,234	0	(1,846)	0	(1,846)	0	202,389	0	0	0	2,317	05/26/2035	1FE
69335Y	AA 4	PHHMC 2006-4 A1	6.250	01/18/2008	PAID ON PRINCIPAL	103,129	103,129	104,126	103,952	0	(824)	0	(824)	0	103,129	0	0	0	537	12/18/2036	1FE
69335Y	AA 4	PHHMC 2006-4 A1	6.250	03/18/2008	PAID ON PRINCIPAL	101,514	101,514	102,496	102,325	0	(811)	0	(811)	0	101,514	0	0	0	1,333	12/18/2036	1FE
74160M	JZ 6	PRIME 2005-4 1A3 CMO	5.000	03/25/2008	PAID ON PRINCIPAL	334,096	334,096	333,156	333,109	0	987	0	987	0	334,096	0	0	0	3,347	10/25/2020	1FE
74160M	KC 5	PRIME 2005-4 1A6 CMO	5.250	03/25/2008	PAID ON PRINCIPAL	296,394	296,394	296,695	296,399	0	(5)	0	(5)	0	296,394	0	0	0	2,797	10/25/2020	1FE
74957V	AJ 8	RFMSI 2006-S6 A9 CMO	6.000	03/25/2008	PAID ON PRINCIPAL	255,004	255,004	256,678	256,221	0	(1,217)	0	(1,217)	0	255,004	0	0	0	2,550	07/25/2036	1FE
749581	AR 5	RFMSI 2007-S1 A12 CMO	6.000	03/25/2008	PAID ON PRINCIPAL	683,372	683,372	688,577	686,984	0	(3,612)	0	(3,612)	0	683,372	0	0	0	6,955	01/25/2037	1FE
863579	KB 3	SARM 2005-3XS A3	2.968	03/25/2008	PAID ON PRINCIPAL	151,522	151,522	143,188	143,197	0	8,325	0	8,325	0	151,522	0	0	0	1,578	01/25/2035	1FE
863579	KB 3	SARM 2005-3XS A3	3.746	01/25/2008	PAID ON PRINCIPAL	618,892	618,892	584,853	584,888	0	34,004	0	34,004	0	618,892	0	0	0	2,700	01/25/2035	1FE
939336	UE 1	WAMMS 2003-MS5 1A1 CMO	5.000	03/25/2008	PAID ON PRINCIPAL	133,505	133,505	135,236	135,467	0	(1,962)	0	(1,962)	0	133,505	0	0	0	1,191	03/25/2018	1FE
929227	ZC 3	WAMU 2002-AR18 A CMO	6.558	01/25/2008	PAID ON PRINCIPAL	21,056	21,056	21,056	21,056	0	0	0	0	0	21,056	0	0	0	115	01/25/2033	1FE
929227	ZC 3	WAMU 2002-AR18 A CMO	6.569	03/25/2008	PAID ON PRINCIPAL	17,817	17,817	17,817	17,817	0	0	0	0	0	17,817	0	0	0	231	01/25/2033	1FE
929227	YC 5	WAMU 2002-S7 3A1 CMO	6.000	03/25/2008	PAID ON PRINCIPAL	212	212	216	229	0	(17)	0	(17)	0	212	0	0	0	2	11/25/2032	1FE
939336	PC 1	WAMU 2003-AR1 A6 CMO	5.632	01/25/2008	PAID ON PRINCIPAL	34,444	34,444	34,787	35,484	0	(1,040)	0	(1,040)	0	34,444	0	0	0	129	03/25/2033	1FE
939336	PC 1	WAMU 2003-AR1 A6 CMO	5.740	03/25/2008	PAID ON PRINCIPAL	50,649	50,649	51,154	52,178	0	(1,529)	0	(1,529)	0	50,649	0	0	0	554	03/25/2033	1FE
92922F	HL 5	WAMU 2003-S12 1A1 CMO	4.500	03/25/2008	PAID ON PRINCIPAL	303,197	303,197	295,901	297,244	0	5,952	0	5,952	0	303,197	0	0	0	2,290	11/25/2018	1FE
929227	BY 7	WAMU 2003-S6 2A3 CMO	4.750	03/25/2008	PAID ON PRINCIPAL	78,407	78,407	78,652	78,563	0	(156)	0	(156)	0	78,407	0	0	0	681	07/25/2018	1FE
92922F	BK 3	WAMU 2003-S7 A1 CMO	4.500	03/25/2008	PAID ON PRINCIPAL	79,286	79,286	77,849	78,042	0	1,244	0	1,244	0	79,286	0	0	0	597	08/25/2018	1FE
92922F	DE 5	WAMU 2003-S8 A2 CMO	5.000	03/25/2008	PAID ON PRINCIPAL	161,441	161,441	162,450	162,131	0	(690)	0	(690)	0	161,441	0	0	0	1,353	09/25/2018	1FE
949767	AB 3	WFMB 2003-13 A2 CMO	4.500	03/25/2008	PAID ON PRINCIPAL	167,878	167,878	165,937	166,306	0	1,572	0	1,572	0	167,878	0	0	0	1,218	10/25/2018	1FE
94980Y	AE 2	WFMB 2003-16 2A1 CMO	4.500	03/25/2008	PAID ON PRINCIPAL	41,194	41,194	40,949	40,982	0	212	0	212	0	41,194	0	0	0	311	12/25/2018	1FE
949775	AB 6	WFMB 2003-18 A2 CMO	5.250	03/25/2008	PAID ON PRINCIPAL	19,575	19,575	19,176	19,189	0	386	0	386	0	19,575	0	0	0	190	12/25/2033	1FE
94981Q	AN 8	WFMB 2005-AR16 4A6 CM	4.992	01/25/2008	PAID ON PRINCIPAL	502,769	502,769	502,415	502,073	0	696	0	696	0	502,769	0	0	0	2,092	10/25/2035	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 Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
7499999	Total - Bonds, Preferred and Common Stocks					400,904,456	XXX	412,978,246	400,279,338	400,709	780,668	251,166	930,212	0	403,293,067	0	(2,388,611)	(2,388,611)	8,368,159	XXX	XXX

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

QE05.16

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

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

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

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

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
BANK OF AMERICA, N.A.	HARTFORD,CT	1.370	167	0	17,322,036	(34,810,764)	8,149,772	XXX
BANK OF AMERICA, N.A. - BOSTON	BOSTON,MA	0.000	0	0	8,150	10,627	12,012	XXX
BANK OF AMERICA, N.A. - IL	CHICAGO,IL	0.000	0	0	10,885,708	17,491,383	18,511,241	XXX
BANK OF AMERICA, N.A. - CA	CONCORD,CA	0.000	0	0	(6,530,253)	(5,575,549)	(5,762,587)	XXX
BANK OF AMERICA, TEXAS	DALLAS,TX	0.000	0	0	102,355	24,742	123,402	XXX
BANK OF NEW YORK	NEW YORK,NY	0.000	0	0	152,955	750,531	17,867,360	XXX
CITIBANK, N.A.	NEW CASTLE,DE	0.000	0	0	(533,472,398)	(482,111,488)	(485,332,076)	XXX
CITIBANK, N.A.	NEW YORK,NY	0.000	0	0	1,349,301	1,526,001	2,322,798	XXX
FIRST NATIONAL BANK OF ANCHORAGE	ANCHORAGE,AK	0.000	0	0	25,000	25,000	25,000	XXX
JP MORGAN CHASE BANK, N.A.	BROOKLYN,NY	0.000	0	0	77,137,914	65,807,837	13,655,134	XXX
JP MORGAN CHASE BANK, N.A. - IL	SPRINGFIELD,IL	0.000	0	0	(22,502,404)	(61,347,056)	(54,599,095)	XXX
JP MORGAN CHASE BANK, N.A. - TX	HOUSTON,TX	0.000	0	0	996,872	996,872	996,872	XXX
KEY BANK OF NEW YORK	ALBANY,NY	0.000	0	0	54,476	68,733	68,832	XXX
THE BANK OF NEW YORK MELLON	PITTSBURGH,PA	0.000	0	0	5,000	5,000	5,000	XXX
THE NORTHERN TRUST COMPANY	CHICAGO,IL	0.000	0	0	69,486	74,417	35,244	XXX
ROYAL TRUST	TORONTO,ON	0.000	0	0	52,750	0	0	XXX
SUNTRUST BANK	ORLANDO,FL	0.000	0	0	406,202	514,476	393,590	XXX
US BANK CORP	LEWINGSTON,MO	0.000	0	0	(6,912)	(9,351)	(9,463)	XXX
WACHOVIA BANK, N.A.	JACKSONVILLE,FL	0.000	0	0	2,858,056	3,548,556	2,713,418	XXX
WACHOVIA BANK, N.A. - VA	ROANOKE, VA	0.000	0	0	196,304	105,566	5,000	XXX
0199999. Total Open Depositories	XXX	XXX	167	0	(450,889,402)	(492,904,467)	(480,818,546)	XXX
0399999. Total Cash on Deposit	XXX	XXX	167	0	(450,889,402)	(492,904,467)	(480,818,546)	XXX
0599999. Total Cash	XXX	XXX	167	0	(450,889,402)	(492,904,467)	(480,818,546)	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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	(1,481)	0	0	1,108,624
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	(134)	0	0	281,613
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	7,200	35,000	1	5,904,327
11. Georgia.....GA	0	0	0	0	(643)	0	0	665,750
12. Hawaii.....HI	0	0	0	0	(377)	0	0	77,822
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	(1,201)	0	0	279,701
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(38)	0	0	7,361
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	(56)	0	0	14,533
21. Maryland.....MD	0	0	0	0	(485)	0	0	177,262
22. Massachusetts.....MA	0	0	0	0	(1,506)	0	0	626,730
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(5,534)	0	0	787,469
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	(3,059)	0	0	598,940
30. New Hampshire.....NH	0	0	0	0	(429)	0	0	99,998
31. New Jersey.....NJ	0	0	0	0	(12)	0	0	14,878
32. New Mexico.....NM	0	0	0	0	(4,378)	0	0	554,045
33. New York.....NY	0	0	175,000	2	(13,978)	515,527	16	18,160,300
34. North Carolina.....NC	0	0	0	0	(50)	0	0	16,242
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(3,938)	0	0	776,819
37. Oklahoma.....OK	0	0	0	0	(5)	0	0	1,927
38. Oregon.....OR	0	0	0	0	(2,494)	0	0	566,417
39. Pennsylvania.....PA	0	0	148,000	9	272,978	2,889,391	112	4,487
40. Rhode Island.....RI	0	0	0	0	5	0	0	8,586
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	(14)	0	0	4,307
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	(2,235)	0	0	461,868
46. Vermont.....VT	0	0	0	0	(65)	0	0	12,639
47. Virginia.....VA	0	0	0	0	(2,778)	0	0	1,002,656
48. Washington.....WA	0	0	0	0	(535)	0	0	110,667
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	(1,215)	0	0	288,706
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	323,000	11	233,541	3,439,918	129	32,614,673

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.

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	100	1	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	(7,876)	0	0	2,108,984
4. Arkansas.....AR	0	0	0	0	0	100	1	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	(12)	18,000	1	24,488
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	(1,278)	0	0	297,539
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(1,306)	0	0	250,020
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	100	1	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	(697)	0	0	136,523
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	2	(109,599)	900,740	16	234,831
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	(30)	0	0	5,841
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	10	1	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	100	1	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	(70)	0	0	25,238
48. Washington.....WA	0	0	0	0	(70)	0	0	14,435
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	2	(120,937)	919,250	23	3,097,899

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

Designate the type of health care

providers reported on this page.

EXHIBIT OF MEDICAL MALPRACTICE PREMIUMS WRITTEN

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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	(161)	0	0	120,449
2. Alaska.....AK	0	0	0	0	(1,977)	0	0	113,848
3. Arizona.....AZ	0	0	0	0	(539)	3,615	2	144,204
4. Arkansas.....AR	0	0	0	0	(1,020)	0	0	629,806
5. California.....CA	0	0	0	0	(14,076)	20,025	2	3,068,504
6. Colorado.....CO	0	0	378	0	(7,953)	6,382	2	1,994,555
7. Connecticut.....CT	0	0	0	0	(828)	0	0	1,734,571
8. Delaware.....DE	0	0	0	0	(192)	0	0	205,184
9. District of Columbia.....DC	0	0	0	0	(479)	0	0	182,156
10. Florida.....FL	0	0	0	0	917	25	1	752,186
11. Georgia.....GA	0	0	0	0	(4,152)	150,100	3	4,302,532
12. Hawaii.....HI	0	0	0	0	(84)	0	0	17,262
13. Idaho.....ID	0	0	0	0	(1,692)	55,000	1	399,411
14. Illinois.....IL	0	0	0	0	111,781	2,180,025	9	3,774,381
15. Indiana.....IN	0	0	0	1	(2,145)	816,025	8	136,283
16. Iowa.....IA	0	0	0	1	(4,745)	0	0	569,912
17. Kansas.....KS	0	0	0	0	(22)	0	0	4,206
18. Kentucky.....KY	0	0	0	0	(1,273)	0	0	1,118,513
19. Louisiana.....LA	0	0	0	2	(71,336)	689,025	9	1,584,388
20. Maine.....ME	0	0	0	0	(399)	0	0	102,672
21. Maryland.....MD	0	0	0	0	(1,589)	0	0	580,268
22. Massachusetts.....MA	0	0	0	0	(5,035)	25,000	1	2,095,460
23. Michigan.....MI	0	0	0	1	(20,662)	0	0	5,153,605
24. Minnesota.....MN	0	0	0	0	(3,974)	0	0	565,570
25. Mississippi.....MS	0	0	0	0	(401)	75,000	1	436,768
26. Missouri.....MO	0	0	0	1	(6,216)	0	0	1,551,587
27. Montana.....MT	0	0	0	0	(307)	100,000	1	275,885
28. Nebraska.....NE	0	0	0	0	(955)	10,000	1	243,506
29. Nevada.....NV	0	0	0	0	(742)	0	0	145,331
30. New Hampshire.....NH	0	0	0	0	(1,793)	0	0	418,124
31. New Jersey.....NJ	0	0	0	0	84,297	300,691	4	2,957,800
32. New Mexico.....NM	0	0	0	0	(3,759)	150,000	2	475,778
33. New York.....NY	0	0	80,052	6	(97,192)	1,967,700	20	20,743,446
34. North Carolina.....NC	0	0	0	0	(3,500)	0	0	1,143,891
35. North Dakota.....ND	0	0	0	0	(324)	0	0	68,712
36. Ohio.....OH	0	0	0	0	(25,581)	0	0	5,046,405
37. Oklahoma.....OK	0	0	0	0	64,391	65,000	1	212,170
38. Oregon.....OR	0	0	0	0	(2,586)	0	0	587,181
39. Pennsylvania.....PA	0	0	0	2	(31,853)	850,023	9	4,482,501
40. Rhode Island.....RI	0	0	0	0	247	0	0	468,434
41. South Carolina.....SC	0	0	0	0	(2,561)	75,000	1	551,113
42. South Dakota.....SD	0	0	0	0	(953)	0	0	63,084
43. Tennessee.....TN	0	0	0	0	(7,054)	114,944	2	2,149,408
44. Texas.....TX	0	0	130,000	1	38,896	25	1	7,476,893
45. Utah.....UT	0	0	0	0	(3,061)	150,000	2	632,607
46. Vermont.....VT	0	0	0	0	(2,040)	0	0	395,059
47. Virginia.....VA	0	0	0	0	(324)	325,000	2	117,015
48. Washington.....WA	0	0	0	0	(22,648)	112,822	5	4,686,487
49. West Virginia.....WV	0	0	0	0	(7,119)	0	0	3,934,631
50. Wisconsin.....WI	0	0	0	1	(8,152)	0	0	1,099,304
51. Wyoming.....WY	0	0	0	0	(1,966)	45,000	1	167,267
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	210,430	16	(74,891)	8,286,427	91	89,880,311

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	1	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	(10)	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	(1)	0	0	286
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	(992)	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	(7)	0	0	1,314
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	(7)	0	0	2,725
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	(3)	0	0	2,976
32. New Mexico.....NM	0	0	0	0	0	(1,505)	0	0
33. New York.....NY	0	0	0	0	0	1	1	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	(59)	(3,324)	0	11,681
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	1	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	(6)	0	0	2,294
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	(83)	(5,829)	1	21,277

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 Sch. T
NONE**

**Overflow Page
NONE**